	A	B	C	D	E	F
1	Account	DBS Entity	DBS Entity Name	Division	Region	BPM Level 0
2	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4	G1OQ	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
5	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6	G12H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
8	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
12	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
13	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
14	93168171	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
15	GA5T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
16	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
17	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
18	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
19	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
20	G12H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
21	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
22	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
23	G12H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
24	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
25	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
26	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
27	93114700	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
28	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
29	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
30	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
31	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
32	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
33	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
34	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
35	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
36	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
37	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
38	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
39	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
40	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
41	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
42	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
43	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
44	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
45	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
46	0740058F9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
47	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
48	93118321	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
49	93117673	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
50	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
51	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
52	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
53	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
54	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
1	**BPM Level 1**	**BPM Level 2**	**Real World Cusip**	**ISIN**	**Product**
2	LINEAR TRADING AMERICAS	AGENCIES	05946KAA9		05946KAA9
3	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087N4	US5249087N47	1US453921
4	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	96335WFU2		96335WFU2
5	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R36	US524908R366	1US961709
6	LINEAR TRADING AMERICAS	AGENCIES	40411EAB4		40411EAB4
7	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518TBG6	US52518TBG67	52518TBG6
8	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	76827RAA9	US76827RAA95	76827RAA9
9	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087M6	US5249087M63	1US299332
10	HIGH GRADE CREDIT US	HG FLOW TRADING US	962166BP8	US962166BP84	50425220
11	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908UB4	US524908UB47	1US708613
12	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804VAA2	US45804VAA26	45804VAA2
13	LINEAR TRADING AMERICAS	AGENCIES	05522NAA5	US05522NAA54	05522NAA5
14	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	46183PAB2	US46183PAB22	59485020
15	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	001383DN5		001383DN5
16	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804QAA3	US45804QAA31	45804QAA3
17	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804BAA6	US45804BAA61	45804BAA6
18	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R44	US524908R440	1US961691
19	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45805AAA7	US45805AAA79	45805AAA7
20	LINEAR TRADING AMERICAS	AGENCIES	40411EAA6		40411EAA6
21	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	640268AH1	US640268AH19	53089250
22	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	25857BAA4	US25857BAA44	25857BAA4
23	LINEAR TRADING AMERICAS	AGENCIES	05522NAA5	US05522NAA54	05522NAA5
24	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	370425RX0	US370425RX06	54360520
25	LINEAR TRADING AMERICAS	AGENCIES	249575AN1		249575AN1
26	HIGH GRADE CREDIT US	HG FLOW TRADING US	44924EAC4	US44924EAC49	44924EAC4
27	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US	36729PAC2	US36729PAC23	5BDMDS80
28	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771NAA1	US73771NAA19	73771NAA1
29	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	737714AA3	US737714AA36	737714AA3
30	HIGH GRADE CREDIT US	HG FLOW TRADING US	68233JAC8	US68233JAC80	5BDTSG70
31	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	36186CAC7	US36186CAC73	54805670
32	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	36186CAH6	US36186CAH60	5BBPHX30
33	LINEAR TRADING AMERICAS	AGENCIES	40411EAB4		40411EAB4
34	SP AMERICAS-TRADING	ABS DERIVATIVES	96335WGC1		96335WGC1
35	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	76827RAB7	US76827RAB78	76827RAB7
36	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804SAA9	US45804SAA96	45804SAA9
37	HIGH YIELD - AME	HY FLOW US	87922RAD4	US87922RAD44	56396480
38	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771WAA1	US73771WAA18	73771WAA1
39	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771QAA4	US73771QAA40	73771QAA4
40	HIGH GRADE CREDIT US	HG FLOW TRADING US	902494AN3	US902494AN37	57372520
41	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	058521AG0	US058521AG00	058521AG0
42	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AC7		047468AC7
43	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804KAA6	US45804KAA60	45804KAA6
44	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	78572MAA3	US78572MAA36	1GB696056
45	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	61532XBN5		61532XBN5
46	LINEAR TRADING AMERICAS	AGENCIES	6386A0AB1	US6386A0AB17	1GB965550
47	CDO AMERICAS	CDO LIQUID ARB US	92343VAK0	US92343VAK08	92343VAK0
48	HIGH YIELD - AME	HY FLOW US	413627AY6	US413627AY65	5BCPTV10
49	HIGH GRADE CREDIT US	HG ESOTERIC US	80927GAH9	US80927GAH92	52615430
50	SP AMERICAS-TRADING	ABS DERIVATIVES	8265Q0SX1		8265Q0SX1
51	HIGH YIELD - AME	HY FLOW US	876144AA4	US876144AA40	50294490
52	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	233835AW7	US233835AW75	1US112147
53	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AA1	US047468AA12	047468AA1
54	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74163PAC6	US74163PAC68	74163PAC6

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	L	M	N	O
1	**Product Name**	**Maturity Date**	**Coupon Rate**	**Source System**
2	BANCO BILBAO VIZCAYA ARGENTARI	07/20/17	5.75%	MTS
3	LEHMAN BROTHERS HOLDINGS INC 7.500% 20380511	05/11/38	7.50%	ITS
4	WHISTLEJACKET CAPITAL LLC IN DEFAULT	03/17/50	3.08%	MTS
5	LEHMAN BROTHERS HOLDINGS INC MAKE WHOLE CALL	07/19/17	6.50%	ITS
6	BANK OF SCOTLAND PLC	02/21/17	5.25%	MTS
7	LEHMAN CERT STATE ST SERIES I 3(C)(7) RESALE TO QP ONLY	12/31/37	4.65%	MTS
8	INSURANCE NOTE CAP TAXABLE MMS	04/19/35	4.49%	MTS
9	LEHMAN BROTHERS HOLDINGS INC 6.750% 20171228 SERIES# MTN	12/28/17	6.75%	ITS
10	WEYERHAEUSER CO MAKE WHOLE CALL	03/15/12	6.75%	TMS
11	LEHMAN BROTHERS HOLDINGS INC 5.750% 20170103	01/03/17	5.75%	ITS
12	INSURANCE NOTE CAP MM NOTES	02/26/36	4.47%	MTS
13	BA COVERED BOND ISSUER	06/14/12	5.50%	MTS
14	INVICTA CAPITAL LLC	12/15/36	4.01%	TMS
15	AIG MATCHED FUNDING CORP	10/06/08	2.54%	MTS
16	INC MONEY MARKET SEC SER2003-428 DAY AUCTION	12/21/33	4.49%	MTS
17	RIVERMONT INC	12/16/50	4.49%	MTS
18	LEHMAN BROTHERS HOLDINGS INC MAKE WHOLE CALL	07/17/37	6.88%	ITS
19	INSURANCE NOTE CAPITAL MM	02/19/36	4.49%	MTS
20	BANK OF SCOTLAND PLC	11/21/11	5.00%	MTS
21	NEKTAR THERAPEUTICS SUB NT R/MD 3.25 09/28/2012	09/28/12	3.25%	TMS
22	DOUBLE OAK CAPITAL TRUST I 28 DAY AUCTION	07/16/52	4.49%	MTS
23	BA COVERED BOND ISSUER	06/14/12	5.50%	MTS
24	GMAC-CORP BOND	09/15/11	6.88%	TMS
25	DEPFA ACS BANK	03/16/37	5.13%	MTS
26	IBM INTERNATIONAL GROUP CAPITA	07/29/09	3.13%	MTS
27	GASTAR EXPLORATION USA INC	12/01/12	12.75%	TMS
28	POTOMAC TRUST CAP 04-VI	02/06/25	4.49%	MTS
29	POTOMAC TRUST CAPITAL MM SEC	01/14/25	4.47%	MTS
30	ONCOR ELECTRIC DELIVERY CO	09/01/18	6.80%	TMS
31	GCB GMAC LLC R/MD 6.00 04/01/2011	04/01/11	6.00%	TMS
32	GMAC LLC	05/15/12	6.63%	TMS
33	BANK OF SCOTLAND PLC	02/21/17	5.25%	MTS
34	WHISTLEJACKET CAPITAL LLC	06/15/09	5.09%	MTS
35	INSURANCE NOTE CAP TAX MMS04-2	04/12/35	4.49%	MTS
36	INC MONEY MARKET SEC SER2003-628 DAY AUCTION	12/15/33	4.49%	MTS
37	TELCORDIA TECHNOLOGIES INC	03/15/13	10.00%	TMS
38	POTOMAC TRUST CAP 04-X	01/30/25	4.49%	MTS
39	POTOMAC TRUST CAPITAL MM SEC	02/04/25	4.49%	MTS
40	TYSON FOODS INC MAKE WHOLE CALL	04/01/16	7.35%	TMS
41	BALLANTYNE TAXABLE NOTES A3B	05/02/36	4.47%	MTS
42	ATHILON CAPITAL CORP NOTES SERIES A CORP	08/09/35	3.99%	MTS
43	INC MONEY MARKET SEC SER2003-328 DAY AUCTION	08/18/33	4.47%	MTS
44	SABMILLER PLC 6.625% 20330815 SERIES# 144A	08/15/33	6.63%	ITS
45	MONUMENTAL GLOBAL FUNDING III	10/24/08	2.80%	MTS
46	NATIONWIDE BUILDING SOCIETY 5.500% 20120718 SERIES# 144A	07/18/12	5.50%	ITS
47	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	02/15/38	6.40%	MTS
48	HARRAH'S OPERATING CO INC	02/01/16	10.75%	TMS
49	SCOTIA PACIFIC CO LLC	01/20/14	7.11%	TMS
50	SIGMA FINANCE INC	09/19/08	2.46%	MTS
51	TRAINS MAKE WHOLE CALL	05/01/16	0.00%	TMS
52	DAIMLER FINANCE NORTH AMERICA LLC 6.500% 20131115	11/15/13	6.50%	ITS
53	ATHILON CAPITAL CORP 28DAY AUCTION	01/30/45	4.22%	MTS
54	PRIMUS FINANCIAL PRODUCTS	07/23/34	3.97%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1	Trade Date position	Clean Market Price	Dirty Market Price	Net Long Inventory	GAAP Asset Class 1 Name	GAAP Asset Class 2 Name	GAAP Asset Class 3 Name
2	259,300,000	1.08	1.09	282,473,529	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
3	223,072,000	0.71	0.73	163,352,320	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
4	124,000,000	0.99	0.99	123,375,040	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
5	119,091,000	0.72	0.73	86,575,137	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
6	80,000,000	1.03	1.03	82,312,992	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
7	85,000,000	0.89	0.90	76,209,711	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
8	70,600,000	0.92	0.92	65,142,196	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
9	88,220,000	0.72	0.74	65,014,564	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10	57,608,000	103.27	103.30	59,508,445	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11	77,583,000	0.69	0.70	54,245,758	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
12	58,000,000	0.91	0.92	53,192,905	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
13	50,200,000	1.04	1.05	52,945,386	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
14	65,000,000	80.00	80.01	52,006,645	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
15	50,000,000	1.00	1.00	50,047,569	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
16	51,500,000	0.92	0.92	47,570,104	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
17	45,500,000	0.92	0.92	41,982,577	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
18	59,668,000	0.68	0.69	41,476,583	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
19	41,500,000	0.91	0.91	37,952,309	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
20	34,385,000	1.02	1.04	35,629,059	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
21	50,000,000	69.50	69.52	34,652,241	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
22	36,700,000	0.92	0.92	33,862,870	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
23	30,000,000	1.04	1.05	31,640,669	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
24	45,000,000	67.50	67.53	30,387,031	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
25	28,300,000	0.99	1.02	28,815,860	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
26	28,100,000	1.00	1.01	28,311,242	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
27	28,000,000	100.00	100.04	28,010,313	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
28	29,880,000	0.92	0.92	27,570,097	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
29	29,430,000	0.92	0.93	27,238,909	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
30	26,000,000	99.80	99.80	25,948,012	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
31	40,370,000	61.00	61.03	24,636,734	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
32	44,500,000	61.00	61.02	24,470,567	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
33	22,820,000	1.03	1.03	23,479,781	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
34	30,000,000	0.78	0.78	23,400,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
35	25,000,000	0.92	0.92	23,089,160	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
36	24,700,000	0.92	0.92	22,833,628	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
37	28,500,000	80.00	80.05	22,814,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
38	24,480,000	0.92	0.92	22,608,905	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
39	24,090,000	0.92	0.92	22,233,708	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
40	23,265,000	93.75	93.78	21,818,727	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
41	28,200,000	0.76	0.77	21,602,138	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
42	27,800,000	0.77	0.77	21,320,997	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
43	22,100,000	0.92	0.92	20,432,654	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
44	20,865,000	0.96	0.96	20,118,196	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
45	20,000,000	1.00	1.00	20,090,294	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
46	18,785,000	1.04	1.05	19,732,747	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
47	20,000,000	0.98	0.98	19,699,931	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
48	30,000,000	65.50	65.51	19,639,786	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
49	26,279,000	73.00	73.00	19,183,670	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
50	22,500,000	0.82	0.82	18,497,602	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
51	19,800,000	93.24	93.24	18,461,916	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
52	18,068,000	1.00	1.02	18,373,705	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
53	23,400,000	0.77	0.77	18,115,245	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
54	20,900,000	0.85	0.85	17,842,010	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
55	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
56	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
57	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
58	93117865	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
59	93117333	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
60	0730047H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
61	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
62	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
63	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
64	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
65	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
66	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
67	93118269	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
68	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
69	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
70	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
71	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
72	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
73	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
74	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
75	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
76	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
77	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
78	93117490	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
79	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
80	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
81	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
82	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
83	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
84	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
85	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
86	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
87	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
88	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
89	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
90	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
91	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
92	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
93	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
94	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
95	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
96	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
97	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
98	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
99	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
100	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
101	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
102	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
103	GA5T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
104	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
105	G1H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
106	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
107	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
108	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
109	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
110	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

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	G	H	I	J	K
55	HIGH GRADE CREDIT US	HG FLOW TRADING US	983024AF7	US983024AF77	52146050
56	HIGH YIELD - AME	HY FLOW US	35687MAK3	US35687MAK36	5BBYSX30
57	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771VAA3	US73771VAA35	73771VAA3
58	HIGH YIELD - AME	HY FLOW US	413627AY6	US413627AY65	5BCPTV10
59	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	62621DAB6	US62621DAB64	54068320
60	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	ADJ1	ADJ1	ADJ1
61	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	370425SE1	US370425SE16	50300940
62	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	87089AAA6	US87089AAA60	56992990
63	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908WH9	US524908WH98	1US884430
64	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771UAA5	US73771UAA51	73771UAA5
65	HIGH YIELD - AME	HY DISTRESSED US	345397ST1	US345397ST15	52911450
66	HIGH GRADE CREDIT US	HG ESOTERIC US			9N391650
67	HIGH YIELD - AME	HY DISTRESSED US	729136AM3	US729136AM39	53906290
68	HIGH GRADE CREDIT US	HG FLOW TRADING US	92857WAE0	US92857WAE03	51026040
69	HIGH GRADE CREDIT US	HG FLOW TRADING US	72650RAS1	US72650RAS13	5BDJXY80
70	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771PAA6	US73771PAA66	73771PAA6
71	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	87019PTU4		87019PTU4
72	HIGH GRADE CREDIT US	HG FLOW TRADING US	24422EQV4	US24422EQV47	5BDTSG30
73	HIGH YIELD - AME	HY FLOW US	90264RAB8	US90264RAB87	5BCWNN00
74	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BR2	US136375BR23	1US445604
75	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771RAA2	US73771RAA23	73771RAA2
76	FX AMERICAS	FX-OPTIONS AMERICAS		DK0030044813	1NO322845
77	HIGH GRADE CREDIT US	HG FLOW TRADING US	806605AH4	US806605AH42	5BBZZB50
78	HIGH GRADE CREDIT US	HG FLOW TRADING US	816851AJ8	US816851AJ81	5BDHSD90
79	HIGH GRADE CREDIT US	HG FLOW TRADING US	655664AL4	US655664AL45	5BCSJJ00
80	HIGH GRADE CREDIT US	HG FLOW TRADING US	91159HGN4	US91159HGN44	91159HGN4
81	HIGH GRADE CREDIT US	HG FLOW TRADING US	25156PAD5	US25156PAD50	54936170
82	SP AMERICAS-TRADING	ABS DERIVATIVES	96335WGD9		96335WGD9
83	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	949746JD4		949746JD4
84	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804RAA1	US45804RAA14	45804RAA1
85	HIGH GRADE CREDIT US	HG FLOW TRADING US	565849AF3	US565849AF34	5BDFGC20
86	HIGH YIELD - AME	HY FLOW US	17453BAJ0	US17453BAJ08	54742970
87	HIGH YIELD - AME	HY DISTRESSED US	98799AAU0	US98799AAU07	53171220
88	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	844030AH9	US844030AH97	59306790
89	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	767201AC0	US767201AC07	1AU526099
90	HIGH GRADE CREDIT US	HG FLOW TRADING US	073928D67	US073928D674	073928D67
91	HIGH YIELD - AME	HY DISTRESSED US	102175AB2	US102175AB26	54679220
92	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP3143NAG99	1CL382291
93	HIGH GRADE CREDIT US	HG FLOW TRADING US	775371AU1	US775371AU10	52529660
94	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	126650BK5	US126650BK50	5BBKMS30
95	SP AMERICAS-TRADING	ABS DERIVATIVES	5606E1X48	US5606E1X481	5606E1X48
96	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0300179198	1VG892442
97	HIGH YIELD - AME	HY FLOW US	221643AB5	US221643AB51	54868410
98	HIGH GRADE CREDIT US	HG FLOW TRADING US	55616XAE7	US55616XAE76	5BDKTK00
99	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	06739GAD1	US06739GAD16	5BCJZB40
100	HIGH GRADE CREDIT US	HG FLOW TRADING US	718172AA7	US718172AA72	5BDDYW80
101	HIGH GRADE CREDIT US	HG FLOW TRADING US	002819AB6	US002819AB61	5BCQDB40
102	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	670346AG0	US670346AG05	1US268030
103	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	87019PTT7		87019PTT7
104	HIGH YIELD - AME	HY FLOW US	98375NAA8	US98375NAA81	5BDVTT00
105	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AB9	US047468AB94	047468AB9
106	HIGH YIELD - AME	HY DISTRESSED US	07556QAN5	US07556QAN51	52563290
107	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136385AN1	US136385AN18	1CA324956
108	HIGH YIELD - AME	HY FLOW US	31430QAY3	US31430QAY35	5BBDHR30
109	HIGH GRADE CREDIT US	HG FLOW TRADING US	98151GAA3	US98151GAA31	55301350
110	HIGH YIELD - AME	HY FLOW US	269279AB1	US269279AB10	54246420

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	L	M	N	O
55	WYETH R/MD 6.45 02/01/2024	02/01/24	6.45%	TMS
56	FREESCALE SEMICONDUCTOR INC SRPIK 9.875%14 R/MD 9.125 12/15/2014	12/15/14	9.13%	TMS
57	POTOMAC TRUST CAP 04-IX	01/30/25	4.49%	MTS
58	HARRAH'S OPERATING CO INC	02/01/16	10.75%	TMS
59	MUNICIPAL CORRECTIONS FIN SER A1 LP R/MD 27.50 08/01/2016	08/01/16	27.50%	TMS
60	JV Allocations - NY	12/31/99		ITS
61	GMAC-CORP BOND	08/28/12	6.88%	TMS
62	SWISS RE CAPITAL I LP VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	6.85%	TMS
63	LEHMAN BROTHERS HOLDINGS INC	05/03/32	6.00%	ITS
64	POTOMAC TRUST CAP 04-VIII	02/06/25	4.49%	MTS
65	FORD MOTOR CREDIT CO R/MD 7.875 06/15/2010	06/15/10	7.88%	TMS
66	HALLMARK 9.16% 7-23-22 R/MD 9.16 07/23/2022	07/23/22	9.16%	TMS
67	PLIANT CORP IN DEFAULT	06/15/09	0.00%	TMS
68	***VODAFONE GROUP PLC R/MD 4.625 07/15/2018	07/15/18	4.63%	TMS
69	PLAINS ALL AMERICAN PIPELINE L	05/01/18	6.50%	TMS
70	POTOMAC TRUST CAPITAL MM SEC	01/28/25	4.49%	MTS
71	FORENINGSSPARBANKEN AB/NEW YOR	10/02/08	2.42%	MTS
72	JOHN DEERE CAPITAL CORP	09/10/18	5.75%	TMS
73	UCI HOLDCO INC SR PIK NT FLTG RATE R/MD 10.30 12/15/2013	12/15/13	10.30%	TMS
74	CANADIAN NATL RY CO R/MD 5.55 05/15/2018	05/15/18	5.55%	ITS
75	POTOMAC TRUST CAP 04-V	01/23/25	4.49%	MTS
76	EKSPORTFINANS A/S VARIABLE RATE BOND 20090903	09/03/09	0.00%	ITS
77	SCHERING-PLOUGH CORP MAKE WHOLE CALL	09/15/37	6.55%	TMS
78	SEMPRA ENERGY MAKE WHOLE CALL	06/15/18	6.15%	TMS
79	NORDSTROM INC SR NOTE R/MD 7.00 01/15/2038	01/15/38	7.00%	TMS
80	US BANCORP	02/04/10	3.20%	MTS
81	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 9.250% 20320601	06/01/32	9.25%	TMS
82	WHISTLEJACKET CAPITAL LLC	06/19/09	4.92%	MTS
83	WELLS FARGO & CO (BLIB3+10BPS)	09/15/09	2.88%	MTS
84	INC MONEY MARKET SEC SER2003-528 DAY AUCTION	12/08/33	4.47%	MTS
85	MARATHON OIL CORP MAKE WHOLE CALL	03/15/18	5.90%	TMS
86	CITIZENS COMMUNICATIONS CO MAKE WHOLE CALL	08/15/31	9.00%	TMS
87	YOSEMITE SECURITIES TRUST I 99-A LINKED ENRON OBLIG LEDS R/MD 8.25 11/15/2049	11/15/49	8.25%	TMS
88	SOUTHERN UNION CO	11/01/66	7.20%	TMS
89	RIO TINTO FINANCE USA LTD 6.500% 20180715	07/15/18	6.50%	ITS
90	BEAR STEARNS CO INC-FRN	01/30/09	3.10%	MTS
91	***BOWATER CANADA FINANCE CORPNT R/MD 7.95 11/15/2011	11/15/11	7.95%	TMS
92	CORP NACIONAL DEL COBRE DE CHILE - CODEL 5.625% 20350921 SERIES# REGS	09/21/35	5.63%	ITS
93	ROHM & HAAS CO-CORP BD	07/15/29	7.85%	TMS
94	CVS CAREMARK CORP	06/01/37	6.30%	TMS
95	MAINSAIL II LTD MATURED 10/04/07 - IN DEFAULT	10/04/49	0.00%	MTS
96	C10 - EUR CAPITAL SPV LTD BVI VARIABLE RATE BOND PERP	05/09/49	6.28%	ITS
97	COTT BEVERAGES USA INC	12/15/11	8.00%	TMS
98	MACYS RETAIL HOLDINGS INC	07/15/15	7.88%	TMS
99	BARCLAYS BANK PLC VARIABLE RATE BOND PERP SERIES# 144A	09/25/49	7.43%	TMS
100	PHILIP MORRIS INTERNATIONAL IN	05/16/18	5.65%	TMS
101	ABBOTT LABORATORIES MAKE WHOLE CALL	11/30/17	5.60%	TMS
102	NUCOR CORP MAKE WHOLE CALL	12/01/17	5.75%	ITS
103	FORENINGSSPARBANKEN AB/NEW YOR	09/22/08	2.44%	MTS
104	XM SATELLITE RADIO HOLDING SENIOR NOTES 144A R/MD 13.00 08/01/2014	08/01/14	13.00%	TMS
105	ATHILON CAPITAL CORP SERIES B	02/03/45	4.24%	MTS
106	BEAZER HOMES USA INC	07/15/15	6.88%	TMS
107	***CANADIAN NAT RES LTD NOTES R/MD 5.90 02/01/2018	02/01/18	5.90%	ITS
108	FELCOR LODGING LTD PARTNERSHIPSR SECD NT FLTG RATE R/MD 4.8025 12/01/2011	12/01/11	4.80%	TMS
109	WORLD SVGS BK FSB OAKLAND MEDIUM TERM BK NTS R/MD 4.125 12/15/2009	12/15/09	4.13%	TMS
110	EXCO RESOURCES INC	01/15/11	7.25%	TMS

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	P	Q	R	S	T	U	V
55	16,730,000	103.83	103.84	17,371,708	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
56	22,250,000	76.50	76.52	17,026,098	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
57	17,990,000	0.92	0.92	16,614,959	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
58	25,000,000	65.50	65.51	16,365,394	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
59	8,170,000	194.00	195.95	16,008,926	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
60	0	0.00	0.00	16,007,187	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
61	26,000,000	61.00	61.00	15,861,493	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
62	18,375,000	85.88	85.90	15,784,243	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
63	23,505,000	0.65	0.67	15,683,428	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
64	16,680,000	0.92	0.92	15,390,536	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
65	17,279,000	88.50	88.52	15,295,317	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
66	13,333,332	113.44	113.45	15,126,698	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
67	15,592,119	96.00	96.00	14,968,434	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
68	16,860,000	87.67	87.68	14,782,335	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
69	15,015,000	98.05	98.07	14,725,532	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
70	15,840,000	0.92	0.92	14,633,235	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
71	14,000,000	1.00	1.00	14,011,331	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
72	14,000,000	99.19	99.19	13,886,692	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
73	17,386,250	79.00	79.00	13,735,138	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
74	13,630,000	0.99	1.01	13,731,957	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
75	14,800,000	0.92	0.92	13,681,688	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
76	62,000,000	1.14	1.14	13,171,286	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
77	13,501,000	96.53	96.56	13,036,956	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
78	13,000,000	99.90	99.91	12,988,577	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
79	14,150,000	91.60	91.61	12,963,413	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
80	12,000,000	1.00	1.00	12,042,642	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
81	10,300,000	115.22	115.25	11,870,640	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
82	15,000,000	0.78	0.78	11,700,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
83	11,500,000	1.00	1.01	11,584,830	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
84	12,500,000	0.92	0.93	11,566,267	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
85	12,000,000	95.95	95.98	11,517,188	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
86	12,725,000	86.75	86.76	11,039,892	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
87	11,822,278	93.00	93.00	10,994,718	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
88	14,390,000	76.00	76.03	10,940,257	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
89	10,760,000	1.00	1.01	10,887,875	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
90	11,000,000	0.98	0.98	10,829,915	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
91	17,443,000	62.00	62.03	10,819,282	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
92	11,765,000	0.89	0.92	10,814,759	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
93	10,000,000	107.78	107.79	10,779,103	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
94	12,809,000	84.00	84.02	10,761,892	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
95	25,000,000	0.43	0.43	10,750,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
96	10,025,000	0.76	0.78	10,672,012	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
97	12,795,000	83.00	83.02	10,622,409	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
98	10,250,000	100.28	100.30	10,280,797	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
99	11,706,000	87.30	87.31	10,221,073	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
100	10,394,000	97.36	97.38	10,121,754	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
101	10,000,000	100.86	100.88	10,087,287	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
102	10,000,000	0.99	1.00	10,040,141	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
103	10,000,000	1.00	1.00	10,015,246	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
104	11,950,000	83.00	83.02	9,919,954	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
105	12,800,000	0.77	0.77	9,879,217	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
106	14,455,000	68.00	68.01	9,830,827	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
107	10,000,000	0.97	0.97	9,737,821	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
108	11,000,000	88.50	88.51	9,736,555	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
109	10,000,000	97.25	97.26	9,726,031	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
110	9,745,000	99.50	99.51	9,697,453	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
111	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
112	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
113	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
114	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
115	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
116	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
117	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
118	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
119	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
120	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
121	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
122	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
123	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
124	GMOO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
125	GMGI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
126	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
127	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
128	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
129	07200CQS8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
130	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
131	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
132	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
133	93117490	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
134	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
135	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
136	GA5T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
137	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
138	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
139	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
140	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
141	93117001	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
142	93117001	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
143	93117001	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
144	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
145	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
146	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
147	0730048X4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
148	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
149	G1H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
150	93117171	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
151	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
152	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
153	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
154	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
155	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
156	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
157	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
158	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
159	93117490	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
160	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
161	93114225	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
162	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
163	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
164	GA5T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
165	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
166	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

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	G	H	I	J	K
111	HIGH YIELD - AME	HY DISTRESSED US	003669AJ7	US003669AJ70	55614320
112	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	370425SC5	US370425SC59	54653960
113	HIGH GRADE CREDIT US	HG FLOW TRADING US	962166BR4	US962166BR41	50432130
114	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	826200AC1	US826200AC10	1NL665188
115	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	46625HHA1	US46625HHA14	5BDJSL60
116	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	25857CAA2	US25857CAA27	25857CAA2
117	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	058521AJ4		058521AJ4
118	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AB9	US047468AB94	047468AB9
119	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	881575AC8	US881575AC87	1GB230229
120	HIGH GRADE CREDIT US	HG FLOW TRADING US	025816AQ2	US025816AQ27	51090920
121	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92928QAA6	US92928QAA67	1US425267
122	HIGH GRADE CREDIT US	HG FLOW TRADING US	98385XAM8	US98385XAM83	5BBQTG70
123	HIGH YIELD - AME	HY DISTRESSED US	345397TZ6	US345397TZ65	51793740
124	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	25213EZD4	US25213EZD48	25213EZD4
125	CDO AMERICAS	CDO STRUCTURED INVESTMENTS US	74256AAA1		74256AAA1
126	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	98417EAB6	US98417EAB65	1CA726275
127	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	803070AA9	US803070AA91	1AT052122
128	HIGH GRADE CREDIT US	HG FLOW TRADING US	92343VAJ3	US92343VAJ35	5BCZVR30
129	CDO AMERICAS	CDO CLO PRIMARY US			1US213374
130	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	008916AH1	US008916AH15	1US641871
131	HIGH YIELD - AME	HY DISTRESSED US	80927GAH9	US80927GAH92	52615430
132	HIGH YIELD - AME	HY DISTRESSED US	12502CAD3	US12502CAD39	54277160
133	HIGH GRADE CREDIT US	HG FLOW TRADING US	68233JAA2	US68233JAA25	5BDTSF70
134	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	25857CAA2	US25857CAA27	25857CAA2
135	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	87969NAB1	US87969NAB10	1AU922744
136	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	83050G6Q7		83050G6Q7
137	HIGH YIELD - AME	HY DISTRESSED US	527298AF0	US527298AF06	57622880
138	MUNICIPALS AMERICA	MUNIS DERIVATIVES	2177MCAC7		2177MCAC7
139	HIGH YIELD - AME	HY DISTRESSED US	76113BAF6	US76113BAF67	52599290
140	HIGH YIELD - AME	HY DISTRESSED US	370425SL5	US370425SL58	55566730
141	HIGH YIELD - AME	HY DISTRESSED US			9N364070
142	HIGH YIELD - AME	HY DISTRESSED US			9N366790
143	HIGH YIELD - AME	HY DISTRESSED US			9N366920
144	HIGH GRADE CREDIT US	HG FLOW TRADING US	907818DA3	US907818DA37	5BCQLS30
145	HIGH YIELD - AME	HY DISTRESSED US	76114EAE2	US76114EAE23	5BDGWP40
146	HIGH YIELD - AME	HY FLOW US	983759AC5	US983759AC55	56649150
147	HIGH GRADE CREDIT US	HG ESOTERIC US		USG70415AC18	1VE468179
148	SP AMERICAS-TRADING	ABS DERIVATIVES	96335WFZ1		96335WFZ1
149	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AE3	US047468AE34	047468AE3
150	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	55276GAA3	US55276GAA31	5BCNJQ00
151	HIGH YIELD - AME	HY FLOW US	882330AA1	US882330AA18	5BCNRP80
152	HIGH YIELD - AME	HY DISTRESSED US	76114EAF9	US76114EAF97	5BDGWN60
153	HIGH YIELD - AME	HY DISTRESSED US	442488AS1	US442488AS11	54305430
154	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804KAA6	US45804KAA60	45804KAA6
155	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AE3	US047468AE34	047468AE3
156	HIGH GRADE CREDIT US	HG FLOW TRADING US	478160AN4	US478160AN49	5BBTWM50
157	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	742718CA5	US742718CA55	742718CA5
158	HIGH YIELD - AME	HY DISTRESSED US	36186CAG8	US36186CAG87	5BBPHX60
159	HIGH GRADE CREDIT US	HG FLOW TRADING US	98385XAS5	US98385XAS53	5BDQNB90
160	HIGH GRADE CREDIT US	HG FLOW TRADING US	806605AJ0	US806605AJ08	5BBZYZ70
161	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	060505DR2	US060505DR26	5BCPRB70
162	HIGH YIELD - AME	HY FLOW US	420122AF0	US420122AF06	5BCPYS90
163	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45805EAA9	US45805EAA91	45805EAA9
164	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	63866EBK5	US63866EBK55	63866EBK5
165	HIGH YIELD - AME	HY FLOW US	656569AL4	US656569AL49	5BDNGB40
166	HIGH YIELD - AME	HY FLOW US	62947QAF5	US62947QAF54	5BBRMF90

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	L	M	N	O
111	ABITIBI-CONSOLIDATED CO OF CANMAKE WHOLE CALL	04/01/15	8.38%	TMS
112	GMAC-CORP BOND	02/01/12	7.00%	TMS
113	WEYERHAEUSER CO MAKE WHOLE CALL	03/15/32	7.38%	TMS
114	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 5.750% 20161017 SERIES# 144A	10/17/16	5.75%	ITS
115	JPMORGAN CHASE & CO	12/01/20	7.90%	TMS
116	DOUBLE OAK CAPTIAL TRUST 28 DAY AUCTION	07/16/52	4.47%	MTS
117	BALLANTYNE A3D BALLANTYNE RE PLC	05/02/36	4.49%	MTS
118	ATHILON CAPITAL CORP SERIES B	02/03/45	4.24%	MTS
119	TESCO PLC 6.150% 20371115 SERIES# 144A	11/15/37	6.15%	ITS
120	AMERICAN EXPRESS CO	07/15/13	4.88%	TMS
121	WEA FINANCE LLC SR NTS 144A R/MD 7.125 04/15/2018	04/15/18	7.13%	ITS
122	XTO ENERGY INC R/MD 6.75 08/01/2037	08/01/37	6.75%	TMS
123	***FORD MOTOR CREDIT CO GLOBAL NOTE R/MD 7.00 10/01/2013	10/01/13	7.00%	TMS
124	DEXIA CREDIT LOCAL/NEW YORK	09/29/08	2.42%	MTS
125	PRINCIPAL LIFE SA TRUST II	09/20/17	3.05%	MTS
126	XSTRATA FINANCE CANADA LTD 5.800% 20161115 SERIES# 144A	11/15/16	5.80%	ITS
127	SAPPI PAPIER HOLDING AG 6.750% 20120615 SERIES# 144A	06/15/12	6.75%	ITS
128	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	02/15/13	4.35%	TMS
129	ZAIS ZEPHYR LLC 0.000% 20231125 SERIES# A-4	11/25/23	0.00%	ITS
130	***AGRIUM INC DEB R/MD 6.75 01/15/2019	01/15/19	6.75%	ITS
131	SCOTIA PACIFIC CO LLC	01/20/14	7.11%	TMS
132	CCH II LLC / CCH II CAP CORP R/MD 10.25 09/15/2010	09/15/10	10.25%	TMS
133	ONCOR ELECTRIC DELIVERY CO	09/01/13	5.95%	TMS
134	DOUBLE OAK CAPTIAL TRUST 28 DAY AUCTION	07/16/52	4.47%	MTS
135	TELSTRA CORP LTD 6.375% 20120401	04/01/12	6.38%	ITS
136	SKANDINAVISKA ENSKILDA BANKEN	09/22/08	2.44%	MTS
137	LEVEL 3 FINANCING INC	03/15/13	12.25%	TMS
138	CORAL CP TRUST	01/02/09	3.35%	MTS
139	RESIDENTIAL CAP CORP NT 7.375%ON 08/18/2007 R/MD 8.375 06/30/2010	06/30/10	7.38%	TMS
140	GENERAL MOTORS ACCEPTANCE CORPNOTE R/MD 6.75 12/01/2014	12/01/14	6.75%	TMS
141	AMERICAN AIRLINES (AA 1991-AI) R/MD 5.213 04/18/2015	04/18/15	5.21%	TMS
142	AMERICAN AIRLINES AA1991-A3 R/MD 5.2134 04/18/2015	04/18/15	5.21%	TMS
143	AMERICAN AIRLINES AA1991-A2 R/MD 5.2134 04/18/2015	04/18/15	5.21%	TMS
144	UNION PACIFIC CORP MAKE WHOLE CALL	08/15/18	5.70%	TMS
145	RESIDENTIAL CAPITAL LLC MAKE WHOLE CALL	05/15/10	8.50%	TMS
146	XM SATELLITE RADIO HLDGS INC CONV R/MD 10.00 12/01/2009	12/01/09	10.00%	TMS
147	PETROZUATA FINANCE INC 8.370% 20221001 SERIES# REGS	10/01/22	8.37%	ITS
148	WHISTLEJACKET CAPITAL LLC	04/24/38	0.01%	MTS
149	ATHILON CAPITAL CORP NOTES SERIES C CORP	01/24/45	3.97%	MTS
150	MBIA INSURANCE CORPORATION 144A R/MD 14.00 01/15/2033	01/15/33	14.00%	TMS
151	TEXAS COMPETITIVE ELECTRIC HOL	11/01/15	10.25%	TMS
152	RESIDENTIAL CAPITAL LLC	05/15/15	9.63%	TMS
153	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	12/15/14	6.38%	TMS
154	INC MONEY MARKET SEC SER2003-328 DAY AUCTION	08/18/33	4.47%	MTS
155	ATHILON CAPITAL CORP NOTES SERIES C CORP	01/24/45	3.97%	MTS
156	JOHNSON & JOHNSON MAKE WHOLE CALL	08/15/37	5.95%	TMS
157	PROCTER & GAMBLE CO (BLIB3-35BPS)	12/04/53	2.46%	MTS
158	GMAC LLC	05/15/09	3.93%	TMS
159	XTO ENERGY INC SR NT R/MD 5.75 12/15/2013	12/15/13	5.75%	TMS
160	SCHERING PLOUGH CORP R/MD 6.00 09/15/2017	09/15/17	6.00%	TMS
161	BANK AMERICA CORP SUB NOTE R/MD 8.00 01/30/2049	01/30/49	8.00%	TMS
162	HAWKER BEECHCRAFT ACQUISITION SR PIK NT 15 R/MD 8.875 04/01/2015	04/01/15	8.88%	TMS
163	INSURANCE NOTE CAPITAL MM	02/04/36	4.47%	MTS
164	NATIONWIDE LIFE GLOBAL FUNDING	09/15/09	2.67%	MTS
165	NORTEL NETWORKS LTD	07/15/16	10.75%	TMS
166	NXP BV / NXP FUNDING LLC 7.875% 20141015 SERIES# ExCH	10/15/14	7.88%	TMS

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	P	Q	R	S	T	U	V
111	24,695,000	39.00	39.04	9,640,472	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
112	15,000,000	64.00	64.01	9,601,283	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
113	9,932,000	96.22	96.26	9,560,095	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
114	9,169,000	1.01	1.03	9,457,043	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
115	11,131,000	84.00	84.03	9,350,526	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
116	10,000,000	0.92	0.93	9,253,013	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
117	12,100,000	0.76	0.76	9,248,029	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
118	11,900,000	0.77	0.77	9,184,585	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
119	10,000,000	0.89	0.91	9,123,160	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
120	9,900,000	91.47	91.47	9,055,890	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
121	8,935,000	0.98	1.01	9,016,452	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
122	9,500,000	94.82	94.83	9,009,100	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
123	12,061,000	76.50	76.53	8,999,298	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
124	9,000,000	1.00	1.00	8,986,214	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
125	11,000,000	0.80	0.81	8,939,928	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
126	9,310,000	0.93	0.95	8,815,223	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
127	10,000,000	0.85	0.85	8,679,080	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
128	8,900,000	96.85	96.86	8,620,149	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
129	10,000,000	0.86	0.86	8,600,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
130	8,600,000	1.00	1.00	8,571,469	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
131	11,691,000	73.00	73.00	8,534,430	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
132	8,820,000	96.25	96.30	8,498,383	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
133	8,500,000	99.47	99.47	8,454,825	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
134	9,000,000	0.92	0.93	8,327,712	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
135	7,840,000	1.03	1.06	8,321,914	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
136	8,300,000	1.00	1.00	8,314,591	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
137	8,200,000	101.00	101.06	8,287,022	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
138	8,121,350	1.00	1.01	8,177,304	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
139	29,137,000	28.00	28.02	8,160,827	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
140	14,341,000	57.50	57.52	8,072,875	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
141	11,421,671	70.00	70.02	7,997,601	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
142	11,421,671	70.00	70.02	7,997,601	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
143	11,421,671	70.00	70.02	7,997,601	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
144	8,344,000	95.42	95.43	7,962,002	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
145	11,418,000	69.50	69.52	7,938,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
146	8,500,000	93.00	93.02	7,906,852	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
147	7,000,000	1.08	1.12	7,805,077	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
148	10,000,000	0.78	0.78	7,800,147	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
149	10,000,000	0.77	0.77	7,687,053	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
150	9,100,000	83.00	83.02	7,555,123	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
151	7,575,000	99.75	99.79	7,552,276	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
152	22,437,000	33.50	33.53	7,520,746	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
153	11,928,000	61.50	61.52	7,337,621	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
154	7,900,000	0.92	0.92	7,303,981	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
155	9,500,000	0.77	0.77	7,302,700	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
156	7,000,000	103.86	103.87	7,270,557	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
157	7,350,000	0.99	0.99	7,245,282	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
158	8,000,000	90.50	90.50	7,240,279	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
159	7,157,000	100.69	100.70	7,207,123	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
160	7,144,000	98.89	98.92	7,066,806	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
161	10,000,000	85.00	85.01	6,974,039	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
162	7,000,000	99.50	99.54	6,967,022	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
163	7,600,000	0.91	0.92	6,964,446	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
164	7,000,000	0.98	0.99	6,905,022	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
165	7,384,000	93.00	93.02	6,868,443	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
166	8,440,000	80.00	80.03	6,755,098	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

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	A	B	C	D	E	F
167	07200CQL3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
168	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
169	93111336	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
170	93102541	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
171	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
172	93118176	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
173	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
174	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
175	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
176	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
177	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
178	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
179	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
180	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
181	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
182	93113298	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
183	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
184	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
185	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
186	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
187	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
188	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
189	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
190	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
191	G1H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
192	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
193	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
194	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
195	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
196	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
197	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
198	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
199	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
200	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
201	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
202	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
203	93117875	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
204	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
205	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
206	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
207	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
208	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
209	93113298	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
210	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
211	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
212	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
213	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
214	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
215	07200CP67	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
216	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
217	93117670	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
218	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
219	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
220	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
221	GA5T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
222	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

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	G	H	I	J	K
167	HIGH YIELD - AME	HY FLOW US	F2398RAD2	XS0213178881	1FR315355
168	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	737715AA0	US737715AA01	737715AA0
169	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	171232AS0	US171232AS07	5BDDCG40
170	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	29365PAM4	US29365PAM41	5BDDYZ10
171	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	13645RAD6	US13645RAD61	1CA874885
172	HIGH YIELD - AME	HY DISTRESSED US	413627AY6	US413627AY65	5BCPTV10
173	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	001706AB6	US001706AB69	55192760
174	HIGH GRADE CREDIT US	HG FLOW TRADING US	852060AD4	US852060AD48	51707460
175	HIGH YIELD - AME	HY FLOW US	44701QAK8	US44701QAK85	5BBDYJ40
176	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	377372AD9	US377372AD98	1GB456907
177	CREDIT FINANCING AMERICAS	M/B CORPORATES	442488BA9	US442488BA93	50242300
178	HIGH YIELD - AME	HY FLOW US	319963AN4	US319963AN44	5BCFQK90
179	HIGH YIELD - AME	HY FLOW US	001920AB3	US001920AB36	50110600
180	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804EAA0	US45804EAA01	45804EAA0
181	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	980888AB7	US980888AB72	1AU865919
182	HIGH YIELD - AME	HY FLOW US	817320AP9	US817320AP92	5BDHSM10
183	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00388WAA9	US00388WAA99	1AE218612
184	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	06739FEY3	US06739FEY34	58074920
185	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804XAA8	US45804XAA81	45804XAA8
186	HIGH GRADE CREDIT US	HG FLOW TRADING US	962166AW4	US962166AW45	50933280
187	CDO AMERICAS	CDO LIQUID ARB US	539830AD1	US539830AD16	539830AD1
188	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	86210MAB2	US86210MAB28	1FI535770
189	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74163PAE2	US74163PAE25	74163PAE2
190	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	40521HAE8	US40521HAE80	54251450
191	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AF0	US047468AF09	047468AF0
192	HIGH GRADE CREDIT US	HG FLOW TRADING US	845437BJ0	US845437BJ09	5BCSKN20
193	HIGH YIELD - AME	HY FLOW US	26816LAW2	US26816LAW28	5BCQTZ40
194	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74927FAA9	US74927FAA93	55049800
195	HIGH YIELD - AME	HY FLOW US	887364AB3	US887364AB31	55146500
196	HIGH YIELD - AME	HY DISTRESSED US	853763AA8	US853763AA80	5BCCLN90
197	HIGH YIELD - AME	HY FLOW US	65409QAJ1	US65409QAJ13	5BBXSR70
198	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AJ0	US013817AJ05	1US803075
199	HIGH YIELD - AME	HY FLOW US	502413AS6	US502413AS61	55224400
200	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	92978AAA0	US92978AAA07	53856680
201	HIGH YIELD - AME	HY DISTRESSED US	370425RZ5	US370425RZ53	54393870
202	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	46627VAA5	US46627VAA52	53687150
203	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	347402AA7	US347402AA72	53503030
204	HIGH YIELD - AME	HY FLOW US	87612BAA0	US87612BAA08	5BDJCX90
205	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247367BH7	US247367BH79	5BDCKL80
206	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	65334HAG7	US65334HAG74	1CA890337
207	HIGH YIELD - AME	HY DISTRESSED US	345397VA8	US345397VA86	54592900
208	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	292505AE4	US292505AE49	1US988066
209	HIGH YIELD - AME	HY FLOW US	23330XAJ9	US23330XAJ90	56640740
210	HIGH GRADE CREDIT US	HG FLOW TRADING US	91324PAM4	US91324PAM41	55528420
211	HIGH YIELD - AME	HY FLOW US	216762AD6	US216762AD62	50476080
212	HIGH GRADE CREDIT US	HG FLOW TRADING US	14912L2Y6	US14912L2Y63	56072730
213	HIGH YIELD - AME	HY FLOW US	532776AJ0	US532776AJ03	52301020
214	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	210795PL8	US210795PL85	52129530
215	EMG AMERICAS	M/B EMG AMERICA		USG6710EAA85	1BR202248
216	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	767201AE6	US767201AE62	1AU526107
217	HIGH YIELD - AME	HY FLOW US	912920AG0	US912920AG05	55991380
218	HIGH YIELD - AME	HY FLOW US	165167BQ9	US165167BQ90	50760830
219	HIGH YIELD - AME	HY FLOW US	629855AH0	US629855AH03	55103100
220	HIGH YIELD - AME	HY FLOW US	171871AB2	US171871AB28	52293030
221	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	61534FAA1		61534FAA1
222	HIGH YIELD - AME	HY FLOW US	761253AD5	US761253AD55	56326700

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BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
167	CROWN EUROPEAN HOLDINGS SA 6.250% 20110901	09/01/11	6.25%	ITS
168	POTOMAC TRUST CAPITAL MM SEC 2004-II	01/21/25	4.47%	MTS
169	CHUBB CORP SR NT R/MD 6.50 05/15/2038	05/15/38	6.50%	TMS
170	ENTERGY GULF STS LA LLC 1ST MTGBD 144A18 R/MD 6.00 05/01/2018	05/01/18	6.00%	TMS
171	CANADIAN PACIFIC RY CO NEW DEB R/MD 7.125 10/15/2031	10/15/31	7.13%	ITS
172	HARRAH'S OPERATING CO INC	02/01/16	10.75%	TMS
173	AMH HOLDINGS, INC IN DEFAULT - NOT PAYING INT	03/14/14	0.00%	TMS
174	SPRINT CORP-CORP BOND	11/15/28	6.88%	TMS
175	HUNTSMAN INTERNATIONAL LLC	01/01/15	7.38%	TMS
176	GLAXOSMITHKLINE CAPITAL PLC 5.650% 20180515	05/15/18	5.65%	ITS
177	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	01/15/17	8.63%	TMS
178	FIRST DATA CORP	09/24/15	9.88%	TMS
179	ARCO CHEMICAL CO	02/01/20	9.80%	TMS
180	INC MONEY MARKET SEC SER2003-2	08/10/33	4.47%	MTS
181	WOOLWORTHS LTD 5.250% 20111115 SERIES# 144A	11/15/11	5.25%	ITS
182	SEQUA CORP SENIOR NOTES 144A R/MD 11.75 12/01/2015	12/01/15	11.75%	TMS
183	ABU DHABI NATIONAL ENERGY CO 5.620% 20121025 SERIES# 144A	10/25/12	5.62%	ITS
184	***BARCLAYS BK PLC 144A PERPETUAL R/MD 5.926 12/29/2049	12/29/49	5.93%	TMS
185	INSURANCE NOTE CAP MM NOTE	02/12/36	4.49%	MTS
186	WEYERHAEUSER CO DEB R/MD 6.95 10/01/2027	10/01/27	6.95%	TMS
187	LOCKHEED MARTIN CORP-CORP BD	05/01/36	7.20%	MTS
188	STORA ENSO OYJ 6.404% 20160415 SERIES# 144A	04/15/16	6.40%	ITS
189	PRIMUS FINANCIAL PRODUCTS 28 DAY AUCTION	12/19/21	4.72%	MTS
190	HAIGHTS CROSS COMMUNICATIONS 0%-2/01/09,12.5% THEREAFTER R/MD 12.50 08/15/2011	08/15/11	12.50%	TMS
191	ATHILON CAPITAL CORP NOTES SERIES D	01/23/45	3.97%	MTS
192	SOUTHWESTERN ELEC PWR CO 1ST MTG R/MD 5.875 03/01/2018	03/01/18	5.88%	TMS
193	DYNEGY HOLDINGS INC	06/01/19	7.75%	TMS
194	RBS CAPITAL TRUST I	08/24/49	3.60%	TMS
195	TIMES MIRROR-NEW-CORP BOND	07/01/23	7.50%	TMS
196	STANDARD PACIFIC CORP CVT SENIOR SUB NOTES R/MD 6.00 10/01/2012	10/01/12	6.00%	TMS
197	NIELSEN FINANCE LLC / NIELSEN FINANCE CO STEPPED CPN 0.000% 20160801	08/01/16	0.00%	TMS
198	ALCOA INC 5.900% 20270201	02/01/27	5.90%	ITS
199	L-3 COMMUNICATIONS CORP	01/15/15	5.88%	TMS
200	WACHOVIA CAPITAL TRUST I	12/31/49	5.80%	TMS
201	GMAC LLC	11/01/31	8.00%	TMS
202	JP MORGAN CHASE XVII R/MD 5.85 08/01/2035	08/01/35	5.85%	TMS
203	FORT HAMILTON HSG LLC MILITARYHSG REV SERIES A CL III R/MD 8.32 06/01/2049	06/01/49	8.32%	TMS
204	TARGA RESOURCES PARTNERS LP	07/01/16	8.25%	TMS
205	DELTA AIR LINES INC MAKE WHOLE CALL	08/10/22	6.82%	TMS
206	NEXEN INC MAKE WHOLE CALL	05/15/37	6.40%	ITS
207	FORD MOTOR CREDIT CO LLC	08/10/11	9.88%	TMS
208	ENCANA CORP MAKE WHOLE CALL	08/15/37	6.63%	ITS
209	DRS TECHNOLOGIES INC SR SUB NT R/MD 7.625 02/01/2018	02/01/18	7.63%	TMS
210	UNITEDHEALTH GROUP INC MAKE WHOLE CALL	03/15/15	4.88%	TMS
211	COOPER-STANDARD AUTOMOTIVE INC	12/15/14	8.38%	TMS
212	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS R/MD 5.50 03/15/2016	03/15/16	5.50%	TMS
213	***LIN TELEVISION CORP SR SUB NT R/MD 6.50 05/15/2013	05/15/13	6.50%	TMS
214	CONTINENTAL AIRLINES INC SER A R/MD 7.875 01/02/2020	01/02/20	7.88%	TMS
215	ODEBRECHT OVERSEAS LTD 7.500% 20171018 SERIES# REGS	10/18/17	7.50%	ITS
216	RIO TINTO FINANCE USA LTD 5.875% 20130715	07/15/13	5.88%	ITS
217	U S WEST COMMUNICATIONS INC DEB R/MD 7.125 11/15/2043	11/15/43	7.13%	TMS
218	CHESAPEAKE ENERGY CORP SR NT R/MD 6.25 01/15/2018	01/15/18	6.25%	TMS
219	NALCO CO USD SR SUB NOTE R/MD 8.875 11/15/2013	11/15/13	8.88%	TMS
220	CINCINNATI BELL INC	07/15/13	7.25%	TMS
221	MONUMENTAL GLOBAL FUNDING III	01/15/10	2.97%	MTS
222	PERKINS & MARIE CALLENDER'S IN	10/01/13	10.00%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
167	5,000,000	0.97	0.97	6,734,463	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
168	7,250,000	0.92	0.92	6,703,924	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
169	7,000,000	94.68	94.70	6,628,977	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
170	7,000,000	94.56	94.58	6,620,450	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
171	6,670,000	0.96	0.99	6,576,450	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
172	10,000,000	65.50	65.51	6,546,158	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
173	9,750,000	67.00	67.00	6,532,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
174	7,853,000	81.50	81.52	6,403,140	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
175	7,175,000	89.00	89.02	6,386,838	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
176	6,245,000	1.00	1.02	6,373,943	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
177	9,800,000	65.00	65.01	6,371,409	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
178	7,375,000	86.00	86.05	6,345,838	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
179	8,470,000	74.50	74.51	6,311,165	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
180	6,700,000	0.92	0.93	6,200,351	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
181	6,060,000	1.00	1.02	6,173,286	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
182	7,166,000	85.50	85.50	6,127,006	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
183	6,085,000	0.98	1.00	6,090,834	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
184	7,840,000	77.33	77.35	6,064,106	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
185	6,600,000	0.91	0.92	6,041,543	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
186	6,435,000	93.26	93.29	6,003,346	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
187	5,000,000	1.16	1.18	5,913,583	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
188	7,000,000	0.81	0.84	5,871,364	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
189	6,700,000	0.87	0.87	5,854,514	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
190	7,000,000	82.50	82.50	5,775,073	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
191	7,500,000	0.77	0.77	5,771,912	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
192	6,000,000	95.44	95.44	5,726,519	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
193	6,285,000	90.25	90.27	5,674,056	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
194	7,950,000	71.00	71.01	5,645,112	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
195	15,850,000	35.50	35.52	5,629,194	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
196	7,500,000	75.00	75.03	5,627,050	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
197	8,000,000	70.00	70.00	5,600,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
198	6,469,000	0.85	0.86	5,533,706	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
199	5,750,000	94.88	94.88	5,455,876	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
200	10,882,000	50.00	50.03	5,444,156	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
201	9,436,000	57.50	57.53	5,425,944	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
202	6,875,000	78.87	78.88	5,422,934	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
203	4,855,000	111.57	111.60	5,418,075	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
204	5,815,000	93.00	93.02	5,409,109	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
205	6,544,551	82.50	82.51	5,399,689	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
206	5,860,000	0.89	0.92	5,369,555	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
207	6,340,000	84.50	84.51	5,357,909	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
208	5,500,000	0.96	0.96	5,291,104	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
209	5,000,000	105.63	105.63	5,281,716	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
210	5,772,000	91.44	91.46	5,279,241	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
211	7,635,000	69.00	69.02	5,269,749	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
212	5,215,000	100.74	100.77	5,255,219	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
213	6,500,000	83.50	83.52	5,181,097	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
214	7,457,736	69.00	69.02	5,146,972	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
215	5,000,000	0.99	1.02	5,115,625	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
216	5,000,000	1.00	1.02	5,087,681	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
217	5,158,761	98.50	98.52	5,082,605	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
218	5,475,000	92.00	92.01	5,037,570	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
219	4,750,000	104.50	104.53	4,965,155	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
220	5,130,000	96.50	96.51	4,951,070	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
221	5,000,000	0.99	0.99	4,944,774	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
222	9,780,000	50.00	50.00	4,890,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
223	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
224	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
225	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
226	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
227	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
228	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
229	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
230	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
231	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
232	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
233	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
234	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
235	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
236	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
237	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
238	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
239	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
240	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
241	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
242	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
243	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
244	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
245	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
246	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
247	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
248	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
249	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
250	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
251	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
252	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
253	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
254	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
255	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
256	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
257	&45471JVYANKEE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	HIGH YIELD
258	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
259	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
260	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
261	G1MO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
262	93117957	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
263	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
264	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
265	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
266	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
267	93117828	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
268	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
269	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
270	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
271	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
272	93113103	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
273	93117882	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
274	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
275	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
276	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
277	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
278	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

	G	H	I	J	K
223	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	655422AQ6	US655422AQ68	1CA065278
224	HIGH GRADE CREDIT US	HG FLOW TRADING US	718172AC3	US718172AC39	5BDDYW70
225	HIGH GRADE CREDIT US	HG FLOW TRADING US	126408GJ6	US126408GJ61	5BBLBN10
226	HIGH YIELD - AME	HY FLOW US	75886AAB4	US75886AAB44	5BCJYX80
227	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	89352HAF6	US89352HAF64	1CA565178
228	HIGH YIELD - AME	HY DISTRESSED US	07556QAQ8	US07556QAQ82	57876480
229	HIGH GRADE CREDIT US	HG FLOW TRADING US	382388AU0	US382388AU08	57863280
230	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	05960AAB0	US05960AAB08	1MX700158
231	HIGH YIELD - AME	HY FLOW US	171871AE6	US171871AE66	52281880
232	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	74373LAA5	US74373LAA52	57425560
233	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	75405UAD8	US75405UAD81	1US686389
234	FX AMERICAS	FX-OPTIONS AMERICAS		XS0366684073	1NL481230
235	HIGH YIELD - AME	HY DISTRESSED US	102183AK6	US102183AK66	51821130
236	HIGH GRADE CREDIT US	HG FLOW TRADING US	172967CV1	US172967CV17	172967CV1
237	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	949801AA2	US949801AA23	5BDTSG60
238	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771XAA9	US73771XAA90	73771XAA9
239	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771TAA8	US73771TAA88	73771TAA8
240	HIGH YIELD - AME	HY DISTRESSED US	370425SJ0	US370425SJ03	54177990
241	HIGH YIELD - AME	HY FLOW US	75281AAH2	US75281AAH23	5BCKTL50
242	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	02378JBH0	US02378JBH05	54939780
243	HIGH GRADE CREDIT US	HG FLOW TRADING US	237194AG0	US237194AG06	5BCFDL10
244	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771XAA9	US73771XAA90	73771XAA9
245	HIGH YIELD - AME	HY DISTRESSED US	345397SM6	US345397SM61	52491830
246	HIGH GRADE CREDIT US	HG FLOW TRADING US	032511AY3	US032511AY39	55969760
247	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	78442GEW2	US78442GEW24	78442GEW2
248	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	30239XAC1	US30239XAC11	1US346596
249	HIGH YIELD - AME	HY FLOW US	570506AH8	US570506AH85	5BDQTF50
250	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	02364WAJ4	US02364WAJ45	1MX298245
251	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	909287AA2	US909287AA20	5BBVQX30
252	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP3143NAH72	1US710619
253	HIGH YIELD - AME	HY DISTRESSED US	370442BS3	US370442BS34	50669190
254	HIGH GRADE CREDIT US	HG ESOTERIC US	931142AH6	US931142AH63	57306650
255	HIGH YIELD - AME	HY FLOW US	256605AP1	US256605AP16	51496170
256	CREDIT FINANCING AMERICAS	M/B CORPORATES	07556QAQ8	US07556QAQ82	57876480
257	HIGH YIELD EEMEA	HY CORPORATES EEMEA	ADJ1	ADJ1	ADJ1
258	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0272949016	1AE713091
259	HIGH YIELD - AME	HY FLOW US	05336XAF8	US05336XAF87	59715220
260	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	655422AV5	US655422AV53	1CA746828
261	HIGH GRADE CREDIT US	HG FLOW TRADING US	19075QAA0	US19075QAA04	19075QAA0
262	HIGH YIELD - AME	HY DISTRESSED US	03499AEE5	US03499AEE55	5BDMCZ00
263	HIGH YIELD - AME	HY FLOW US	114535AB3	US114535AB34	54499540
264	HIGH YIELD - AME	HY FLOW US	7481F1AD8	US7481F1AD86	52791270
265	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	915436AE9	US915436AE98	1FI058096
266	HIGH YIELD - AME	HY FLOW US	97381WAD6	US97381WAD65	59601320
267	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	126650BK5	US126650BK50	5BBKMS30
268	HIGH YIELD - AME	HY FLOW US	01958XBN6	US01958XBN66	52699160
269	HIGH GRADE CREDIT US	HG FLOW TRADING US	969457BG4	US969457BG47	54139910
270	HIGH YIELD - AME	HY DISTRESSED US	870757AA9	US870757AA90	5BBNPV60
271	HIGH GRADE CREDIT US	HG FLOW TRADING US	500255AQ7	US500255AQ76	5BCCMQ90
272	HIGH YIELD - AME	HY FLOW US	74956EAC2	US74956EAC21	5BDLCQ50
273	HIGH YIELD - AME	HY FLOW US	001669AQ3	US001669AQ34	55027090
274	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	62983PAB1	US62983PAB13	1QA765108
275	HIGH GRADE LATAM US	HG LATIN MARKETS	14911RAG4	US14911RAG48	1US235740
276	HIGH YIELD - AME	HY DISTRESSED US	729416AH0	US729416AH03	5BDGWY50
277	HIGH GRADE CREDIT US	HG FLOW TRADING US	87244EAG7	US87244EAG70	5BDMGF60
278	HIGH YIELD - AME	HY FLOW US	31430QAL1	US31430QAL14	54436160

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
223	XSTRATA CANADA CORP	02/15/11	8.38%	ITS
224	PHILIP MORRIS INTERNATIONAL IN	05/16/38	6.38%	TMS
225	CSX CORP MAKE WHOLE CALL	05/01/17	5.60%	TMS
226	REGENCY ENERGY PARTNERS LP / FIN CORP SR NT R/MD 8.375 12/15/2013	12/15/13	8.38%	TMS
227	TRANSCANADA PIPELINES LTD MAKE WHOLE CALL	08/15/18	6.50%	ITS
228	BEAZER HOMES USA INC MAKE WHOLE CALL	06/15/16	8.13%	TMS
229	GOODRICH CORP MAKE WHOLE CALL	07/01/36	6.80%	TMS
230	BANCO MERCANTIL DEL NORTE SA VARIABLE RATE BOND 20161013 SERIES# 144A	10/13/16	6.14%	ITS
231	***CINCINNATI BELL INC SUB NOTE R/MD 8.375 01/15/2014	01/15/14	8.38%	TMS
232	PROTO STAR 12.5% SENIOR SECURED CONV NOTES DUE 2012 144A R/MD .000000001 10/15/2012	10/15/12	0.00%	TMS
233	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 6.332% 20270930 SERIES# 144A	09/30/27	6.33%	ITS
234	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20130527 SERIES# UDI EMTN	05/27/13	0.00%	ITS
235	ABITIBIBOWATER INC MAKE WHOLE CALL	06/15/13	6.50%	TMS
236	CITIGROUP INC	03/16/12	2.94%	MTS
237	WELLS FARGO CAPITAL XV	09/10/49	9.75%	TMS
238	POTOMAC TRUST CAP 04-X1 28 DAY AUCTION	01/16/25	4.47%	MTS
239	POTOMAC TRUST CAP 04-VII	01/23/25	4.49%	MTS
240	GENERAL MOTORS ACCEPTANCE CORPR/MD 5.625 05/15/2009	05/15/09	5.63%	TMS
241	RANGE RES CORP SR SUB NT R/MD 7.50 10/01/2017	10/01/17	7.50%	TMS
242	AMERICAN AIRLINE	10/01/11	7.86%	TMS
243	DARDEN RESTAURANTS INC MAKE WHOLE CALL	10/15/17	6.20%	TMS
244	POTOMAC TRUST CAP 04-X1 28 DAY AUCTION	01/16/25	4.47%	MTS
245	FORD MOTOR CREDIT CO GLOBAL NOTES R/MD 7.375 10/28/2009	10/28/09	7.38%	TMS
246	ANADARKO PETE CORP SR NT R/MD 6.45 09/15/2036	09/15/36	6.45%	TMS
247	SLMA 2002-7 A10 SLM STUDENT LOAN TRUST	03/15/28	3.99%	MTS
248	FBG FINANCE LTD 5.125% 20150615 SERIES# 144A	06/15/15	5.13%	ITS
249	MARKWEST ENERGY PARTNERS LP / MARKWEST ENERGY FIN CORP SR NT R/MD 8.75 04/15/2018	04/15/18	8.75%	TMS
250	AMERICA MOVIL SAB DE CV 6.375% 20350301	03/01/35	6.38%	ITS
251	UNITED AIR LINES PASS THRU TR 2007-1A R/MD 6.636 07/02/2022	07/02/22	6.64%	TMS
252	CORP NACIONAL DEL COBRE DE CHILE - CODEL 6.150% 20361024 SERIES# REGS	10/24/36	6.15%	ITS
253	GENERAL MOTORS CORP MAKE WHOLE CALL	07/15/13	7.13%	TMS
254	WAL-MART STORES - SINKING FD CALLABLE 04/13/98	06/29/11	8.88%	TMS
255	DOLE FOOD CO INC	03/15/11	8.88%	TMS
256	BEAZER HOMES USA INC MAKE WHOLE CALL	06/15/16	8.13%	TMS
257	JV Allocations - NY	12/31/99		OTH
258	ABU DHABI NATIONAL ENERGY COMPANY PJSC 6.500% 20361027 SERIES# REGS	10/27/36	6.50%	ITS
259	AVAGO TECHNOLOGIES FINANCE PTE/AVAGO TEC 11.875% 20151201	12/01/15	11.88%	TMS
260	XSTRATA CANADA CORP MAKE WHOLE CALL	06/15/35	6.20%	ITS
261	COBANK ACB	06/15/22	3.42%	MTS
262	***ANGIOTECH PHARMACEUTICALS ISR SUB NT - CONTRA CUSIP - R/MD 7.75 04/01/2014	04/01/14	7.75%	TMS
263	BROOKSTONE CO INC SR NT 12%12 R/MD 12.00 10/15/2012	10/15/12	12.00%	TMS
264	QUEBECOR WORLD CAPITAL CORP MAKE WHOLE CALL	11/15/13	6.13%	TMS
265	UPM-KYMMENE OYJ 5.625% 20141201 SERIES# 144A	12/01/14	5.63%	ITS
266	WINDSTREAM CORP	08/01/16	8.63%	TMS
267	CVS CAREMARK CORP	06/01/37	6.30%	TMS
268	ALLIED WASTE NORTH AMERICA INC	03/15/15	7.25%	TMS
269	WILLIAMS COS-CORP BD	09/01/21	7.88%	TMS
270	SAINT ACQUISITION CORP FLOAT RATE NOTE 144A R/MD 10.55438 05/15/2015	05/15/15	10.55%	TMS
271	KOHL'S CORP MAKE WHOLE CALL	12/15/37	6.88%	TMS
272	R H DONNELLEY INC SR NT 144A R/MD 11.75 05/15/2015	05/15/15	11.75%	TMS
273	AMC ENTERTAINMENT INC	03/01/14	8.00%	TMS
274	NAKILAT INC 6.267% 20331231 SERIES# 144A	12/31/33	6.27%	ITS
275	CATERPILLAR FINANCIAL SERVICESMAKE WHOLE CALL	06/15/09	4.50%	ITS
276	PLY GEM INDS INC SUB DEB R/MD 11.75 06/15/2013	06/15/13	11.75%	TMS
277	TIAA GLOBAL MKTS INC MEDIUM TERM NTS 144A 3C7 R/MD 4.95 07/15/2013	07/15/13	4.95%	TMS
278	FELCOR LODGING LP STEP-UP	06/01/11	8.50%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
223	4,600,000	1.05	1.06	4,883,490	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
224	5,000,000	97.38	97.40	4,869,901	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
225	5,408,000	89.68	89.70	4,850,910	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
226	4,847,000	100.00	100.02	4,847,805	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
227	4,710,000	1.02	1.02	4,814,755	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
228	6,970,000	69.00	69.02	4,810,716	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
229	4,699,916	102.18	102.19	4,803,022	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
230	4,736,000	0.98	1.01	4,778,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
231	5,000,000	95.25	95.26	4,763,198	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
232	5,272,095	90.00	90.00	4,744,886	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
233	5,000,000	0.91	0.91	4,702,528	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
234	54,950,000	0.90	0.90	4,660,684	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
235	8,505,000	54.75	54.77	4,657,545	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
236	5,000,000	0.92	0.93	4,654,584	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
237	4,650,000	100.00	100.00	4,649,995	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
238	5,000,000	0.92	0.93	4,626,507	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
239	5,000,000	0.92	0.92	4,622,192	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
240	4,966,000	93.00	93.02	4,619,311	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
241	4,650,000	99.00	99.03	4,604,405	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
242	5,000,000	92.00	92.04	4,601,790	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
243	5,000,000	91.99	92.01	4,600,639	Total Corp. Obligations & Spot	US Corporates Bonds & Other	CFD
244	4,960,000	0.92	0.93	4,589,495	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
245	4,873,000	94.00	94.03	4,581,988	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
246	5,000,000	91.28	91.32	4,565,859	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
247	4,950,000	0.92	0.92	4,556,742	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
248	4,835,000	0.93	0.94	4,543,520	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
249	4,526,000	100.00	100.04	4,527,650	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
250	4,846,000	0.93	0.93	4,509,967	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
251	5,708,752	78.50	78.51	4,482,138	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
252	4,564,000	0.96	0.98	4,481,978	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
253	7,125,000	62.50	62.51	4,453,971	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
254	4,418,000	100.00	100.02	4,418,828	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
255	4,835,361	91.25	91.29	4,414,413	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
256	6,350,000	69.00	69.02	4,382,790	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
257	0	0.00	0.00	4,377,215	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
258	5,000,000	0.84	0.87	4,325,503	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
259	4,000,000	108.00	108.03	4,321,372	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
260	5,000,000	0.85	0.86	4,317,835	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
261	5,495,000	0.78	0.79	4,317,061	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
262	5,673,000	76.00	76.04	4,313,483	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
263	4,860,000	89.50	89.50	4,260,648	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
264	11,775,000	36.00	36.00	4,239,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
265	4,902,000	0.85	0.86	4,232,460	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
266	4,250,000	99.25	99.26	4,218,573	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
267	5,000,000	84.00	84.02	4,200,910	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
268	4,110,000	101.25	101.29	4,162,865	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
269	4,000,000	103.67	103.68	4,147,009	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
270	11,500,000	36.01	36.02	4,141,913	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
271	4,700,000	88.09	88.10	4,140,847	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
272	5,405,000	76.25	76.28	4,122,724	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
273	4,535,000	90.00	90.00	4,081,641	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
274	4,500,000	0.89	0.91	4,073,919	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
275	4,000,000	1.01	1.02	4,067,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
276	4,450,000	91.00	91.03	4,050,675	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
277	4,000,000	101.04	101.04	4,041,787	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
278	4,123,000	97.75	97.77	4,031,220	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
279	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
280	93117865	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
281	93117303	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
282	G1MO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
283	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
284	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
285	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
286	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
287	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
288	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
289	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
290	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
291	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
292	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
293	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
294	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
295	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
296	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
297	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
298	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
299	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
300	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
301	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
302	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
303	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
304	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
305	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
306	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
307	93117273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
308	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
309	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
310	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
311	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
312	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
313	93117355	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
314	93118159	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
315	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
316	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
317	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
318	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
319	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
320	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
321	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
322	G17Y	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
323	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
324	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
325	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
326	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
327	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
328	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
329	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
330	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
331	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
332	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
333	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
334	93118159	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
279	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	377372AE7	US377372AE71	1GB456865
280	HIGH YIELD - AME	HY FLOW US	413627AW0	US413627AW00	52798410
281	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UBG5	US45031UBG58	5BDMTT60
282	HIGH GRADE CREDIT US	HG FLOW TRADING US	22238HEL0	US22238HEL06	22238HEL0
283	HIGH YIELD - AME	HY FLOW US	87163KAB1	US87163KAB17	56183690
284	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DK0	US5252M0DK05	5BCRFG70
285	HIGH YIELD - AME	HY FLOW US	75524DAD2	US75524DAD21	5BBGRY50
286	HIGH YIELD - AME	HY DISTRESSED US	413627AY6	US413627AY65	5BCPTV10
287	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	677879CE6	US677879CE62	54833900
288	CREDIT FINANCING AMERICAS	M/B CORPORATES		USP2867PAB15	53479850
289	HIGH YIELD - AME	HY FLOW US	62947QAG3	US62947QAG38	5BBRJZ20
290	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	98372PAJ7	US98372PAJ75	59738070
291	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	743844CD2		743844CD2
292	HIGH YIELD - AME	HY DISTRESSED US	370425RX0	US370425RX06	54360520
293	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	25857EAA8	US25857EAA82	25857EAA8
294	HIGH YIELD - AME	HY FLOW US	35671DAS4	US35671DAS45	59765490
295	HIGH YIELD - AME	HY FLOW US	163893AA8	US163893AA87	57620660
296	HIGH GRADE CREDIT US	HG FLOW TRADING US	22303QAG5	US22303QAG55	5BDJPX60
297	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	89288BAG6	US89288BAG68	1KY905313
298	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	693476AW3		693476AW3
299	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	20035AAA2	US20035AAA25	51199960
300	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	667294BE1	US667294BE12	5BCDGK90
301	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013716AR6	US013716AR64	1CA726119
302	HIGH YIELD - AME	HY FLOW US	701081AM3	US701081AM33	52210390
303	HIGH YIELD - AME	HY FLOW US	91879QAH2	US91879QAH20	54245060
304	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UAW1	US45031UAW18	57205630
305	HIGH YIELD - AME	HY DISTRESSED US	370425RP7	US370425RP71	52666380
306	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	98876XAA0	US98876XAA00	52783520
307	HIGH YIELD - AME	HY FLOW US	92829NAB1	US92829NAB10	57550350
308	HIGH GRADE CREDIT US	HG FLOW TRADING US	24422EQR3	US24422EQR35	5BCYLC10
309	CDO AMERICAS	CDO LIQUID ARB US			PPLUSVZ01
310	LINEAR TRADING AMERICAS	AGENCIES	40411EAA6		40411EAA6
311	HIGH GRADE CREDIT US	HG FLOW TRADING US	760759AC4	US760759AC40	54044590
312	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	151191AH6	US151191AH68	151191AH6
313	HIGH YIELD - AME	HY FLOW US	65542NAJ6	US65542NAJ63	51942280
314	HIGH GRADE CREDIT US	HG ESOTERIC US			9N335820
315	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771TAA8	US73771TAA88	73771TAA8
316	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UBG5	US45031UBG58	5BDMTT60
317	HIGH YIELD - AME	HY FLOW US	01958XBK2	US01958XBK28	54252050
318	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74163PAF9	US74163PAF99	74163PAF9
319	FX AMERICAS	FX-OPTIONS AMERICAS	28264QE26	US28264QE263	5BCSKP10
320	HIGH YIELD - AME	HY FLOW US	987434AU1	US987434AU16	54418480
321	HIGH YIELD - AME	HY FLOW US	779273AG6	US779273AG68	52071290
322	CREDIT RELATED AMERICAS	CDO PE AMERICAS	14755WAD9	US14755WAD92	14755WAD9
323	HIGH YIELD - AME	HY DISTRESSED US	85375CAL5	US85375CAL54	51125320
324	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	29244TAB7	US29244TAB70	1CL049643
325	HIGH YIELD - AME	HY FLOW US	317887AD9	US317887AD92	55154870
326	HIGH YIELD - AME	HY FLOW US	165167BE6	US165167BE60	52253940
327	HIGH GRADE CREDIT US	HG FLOW TRADING US	911312AJ5	US911312AJ59	5BCXGK00
328	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	235ESC993	US235ESC9939	5BCRDJ10
329	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908TV2	CA524908TV22	1GB503179
330	HIGH YIELD - AME	HY FLOW US	55932RAD9	US55932RAD98	52988970
331	HIGH YIELD - AME	HY FLOW US	767754AJ3	US767754AJ35	56187600
332	HIGH YIELD - AME	HY DISTRESSED US	870757AB7	US870757AB73	5BBDSK00
333	HIGH YIELD - AME	HY FLOW US	37047RAJ6	US37047RAJ68	59698040
334	HIGH GRADE CREDIT US	HG ESOTERIC US			9N356830

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
279	GLAXOSMITHKLINE CAPITAL PLC 6.375% 20380515	05/15/38	6.38%	ITS
280	HARRAHS OPER INC GTD SR NT5.75%17 R/MD 5.75 10/01/2017	10/01/17	5.75%	TMS
281	***ISTAR FINL INC SR NT R/MD 8.625 06/01/2013	06/01/13	8.63%	TMS
282	COUNTRYWIDE FINANCIAL CORP	01/05/09	2.93%	MTS
283	SYNIVERSE TECHNOLOGIES INC SR SUB NT R/MD 7.75 08/15/2013	08/15/13	7.75%	TMS
284	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 02/16/2010	02/16/10	0.00%	TMS
285	RBS GLOBAL INC / REXNORD LLC	08/01/16	11.75%	TMS
286	HARRAH'S OPERATING CO INC	02/01/16	10.75%	TMS
287	OIL INSURANCE LTD VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	7.56%	TMS
288	GERDAU SA 8.875% PERP SERIES# REGS	12/31/49	8.88%	TMS
289	NXP BV / NXP FUNDING LLC 9.500% 20151015 SERIES# EXcH	10/15/15	9.50%	TMS
290	XL CAP LTD PREF ORD SHS R/MD 6.50 12/29/2049	12/29/49	6.50%	TMS
291	PROVIDENT BNK HME EQ LN TST II1998-4 A9	01/25/30	4.47%	MTS
292	GMAC-CORP BOND	09/15/11	6.88%	TMS
293	DOUBLE OAK CAPTIAL TRUST 28 DAY AUCTION	07/16/52	4.49%	MTS
294	FREEPORT-MCMORAN COPPER & GOLD	04/01/17	8.38%	TMS
295	CHEMTURA CORP MAKE WHOLE CALL	06/01/16	6.88%	TMS
296	COVIDIEN INTERNATIONAL FINANCE SA 6.000% 20171015	10/15/17	6.00%	TMS
297	TRALEE CDO LTD FRN 20220416 SERIES# 1A 144A	04/16/22	4.29%	ITS
298	PNC FUNDING CORP	10/03/08	2.51%	MTS
299	COMED FINANCING III MAKE WHOLE CALL	03/15/33	6.35%	TMS
300	NORTHWEST AIRLS PASS THRU TRS SERIES 2007-1 CLASS A R/MD 7.027 05/01/2021	05/01/21	7.03%	TMS
301	ALCAN INC NOTES R/MD 4.875 09/15/2012	09/15/12	4.88%	ITS
302	PARKER DRILLING CO	10/01/13	9.63%	TMS
303	VAIL RESORTS INC R/MD 6.75 02/15/2014	02/15/14	6.75%	TMS
304	ISTAR FINANCIAL INC MAKE WHOLE CALL	03/15/16	5.88%	TMS
305	***GENERAL MTRS ACCEPT CORP NOTES U S PAY R/MD 7.75 01/19/2010	01/19/10	7.75%	TMS
306	ZFS FINANCE USA TRUST I	12/15/65	6.15%	TMS
307	VISANT HLDG CORP SR NT R/MD 8.75 12/01/2013	12/01/13	8.75%	TMS
308	JOHN DEERE CAPITAL CORP	03/03/18	5.35%	TMS
309	PREFERRED PLUS TRUST-VZ-A CALLABLE 7/24/07 WARRANT=$25	12/01/30	0.00%	MTS
310	BANK OF SCOTLAND PLC	11/21/11	5.00%	MTS
311	REPUBLIC SERVICES-CORP BOND	08/15/11	6.75%	TMS
312	CELULOSA ARAUCO Y CONSTITUCION SA 8.625% 20100815	08/15/10	8.63%	ITS
313	NORAMPAC INDUSTRIES INC	06/01/13	6.75%	TMS
314	VERIZON ZTF R/MD0000 12/03/2013	12/03/13	0.00%	TMS
315	POTOMAC TRUST CAP 04-VII	01/23/25	4.49%	MTS
316	***ISTAR FINL INC SR NT R/MD 8.625 06/01/2013	06/01/13	8.63%	TMS
317	ALLIED WASTE NORTH AMERICA INCMAKE WHOLE CALL	04/15/11	6.38%	TMS
318	PRIMUS FINANCIAL PRODUCTS 28 DAY SAVER	12/19/21	4.72%	MTS
319	EKSPORTFINANS A/S 0.000% 20101130 SERIES# BSKT MTN	11/30/10	0.00%	TMS
320	YOUNG BROADCASTING INC SR SUB NT R/MD 8.75 01/15/2014	01/15/14	8.75%	TMS
321	ROUSE CO LP/THE	11/26/13	5.38%	TMS
322	CASHEL ROCK CBO LTD FRN 20140115 SERIES# 1A 144A	01/15/14	5.72%	MTS
323	STANDARD PAC CORP R/MD 7.75 03/15/2013	03/15/13	7.75%	TMS
324	ENDESA-CHILE OVERSEAS CO 7.325% 20370201	02/01/37	7.33%	ITS
325	FINLAY FINE JEWELRY CORP	06/01/12	8.38%	TMS
326	CHESAPEAKE ENERGY CORP	01/15/16	6.88%	TMS
327	UNITED PARCEL SERVICE INC	01/15/38	6.20%	TMS
328	DANA CORP IN DEFAULT	01/15/15	5.85%	TMS
329	LEHMAN BROTHERS HOLDINGS PLC 4.850% 20130903	09/03/13	4.85%	ITS
330	MAGNACHIP SEMICONDUCTOR SA / MAGNACHIP S 6.875% 20111215	12/15/11	6.88%	TMS
331	RITE AID CORP-CORP BOND	02/15/27	7.70%	TMS
332	SWIFT TRANSN CO INC 144A R/MD 12.50 05/15/2017	05/15/17	12.50%	TMS
333	GENERAL NUTRITION CENTERS INC	03/15/14	10.01%	TMS
334	ATT STRIP CLASS R/MD 7.375 07/15/2013	07/15/13	7.38%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
279	3,900,000	1.01	1.03	4,009,119	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
280	10,000,000	40.00	40.03	4,002,619	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
281	5,000,000	80.00	80.03	4,001,366	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
282	4,000,000	0.98	0.99	3,942,799	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
283	4,100,000	95.00	95.01	3,895,265	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
284	4,550,000	85.50	85.50	3,890,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
285	4,000,000	97.00	97.01	3,880,574	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
286	5,893,000	65.50	65.51	3,857,650	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
287	5,000,000	77.00	77.02	3,850,787	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
288	3,690,000	102.50	102.52	3,783,005	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
289	5,810,000	65.00	65.04	3,779,591	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
290	6,090,000	62.00	62.03	3,777,449	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
291	3,800,000	0.98	0.98	3,733,913	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
292	5,495,000	67.50	67.53	3,714,451	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
293	4,000,000	0.92	0.92	3,697,754	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
294	3,475,000	104.75	104.79	3,641,388	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
295	4,000,000	91.00	91.02	3,640,794	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
296	3,602,000	100.84	100.87	3,633,252	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
297	6,000,000	0.57	0.60	3,605,171	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
298	3,600,000	1.00	1.00	3,603,007	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
299	4,580,000	78.62	78.65	3,602,342	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
300	4,539,000	79.25	79.28	3,597,681	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
301	3,502,000	0.99	1.01	3,539,836	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
302	3,360,000	105.25	105.29	3,537,873	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
303	3,755,000	94.00	94.01	3,529,866	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
304	5,010,000	70.00	70.03	3,508,472	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
305	4,170,000	84.00	84.01	3,503,303	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
306	4,150,000	84.00	84.02	3,486,638	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
307	3,645,000	95.00	95.03	3,464,253	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
308	3,536,000	97.25	97.27	3,439,494	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
309	1,800,000	0.02	0.02	3,420,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
310	3,290,000	1.02	1.04	3,409,033	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
311	3,305,000	103.03	103.03	3,405,231	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
312	3,150,000	1.07	1.08	3,403,952	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
313	4,000,000	84.50	84.52	3,380,780	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
314	3,132,695	107.54	107.54	3,368,879	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
315	3,630,000	0.92	0.92	3,355,711	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
316	4,184,000	80.00	80.03	3,348,343	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
317	3,337,000	100.25	100.28	3,346,229	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
318	3,800,000	0.87	0.87	3,318,477	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
319	3,500,000	94.42	94.42	3,304,700	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
320	10,000,000	33.00	33.01	3,301,458	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
321	4,255,000	77.50	77.52	3,298,317	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
322	4,000,000	0.81	0.82	3,291,226	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
323	4,000,000	82.00	82.04	3,281,550	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
324	3,065,000	1.06	1.06	3,262,713	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
325	10,130,000	32.00	32.00	3,241,600	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
326	3,376,000	96.00	96.01	3,241,347	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
327	3,250,000	99.37	99.38	3,229,460	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
328	45,800,000	7.00	7.00	3,206,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
329	3,800,000	0.90	0.91	3,194,192	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
330	6,000,000	53.00	53.02	3,181,031	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
331	6,330,000	50.00	50.01	3,165,406	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
332	8,533,000	36.75	36.79	3,138,407	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
333	3,585,000	87.00	87.00	3,118,950	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
334	3,049,720	102.11	102.12	3,114,338	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
335	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
336	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
337	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
338	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
339	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
340	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
341	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
342	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
343	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
344	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
345	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
346	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
347	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
348	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
349	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
350	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
351	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
352	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
353	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
354	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
355	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
356	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
357	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
358	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
359	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
360	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
361	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
362	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
363	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
364	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
365	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
366	93115688	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
367	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
368	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
369	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
370	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
371	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
372	GMG9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
373	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
374	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
375	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
376	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
377	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
378	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
379	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
380	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
381	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
382	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
383	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
384	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
385	0730049L9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
386	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
387	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
388	0730049L9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
389	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
390	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
335	HIGH GRADE CREDIT US	HG FLOW TRADING US	755111BL4	US755111BL41	50640420
336	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	46183MAD5	US46183MAD56	46183MAD5
337	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	370424CF8	US370424CF89	52164020
338	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74163PAF9	US74163PAF99	74163PAF9
339	HIGH YIELD - AME	HY FLOW US	60467PAQ7	US60467PAQ72	54976180
340	HIGH YIELD - AME	HY DISTRESSED US	12501BAT1	US12501BAT17	57363070
341	HIGH GRADE CREDIT US	HG FLOW TRADING US	68389XAE5	US68389XAE58	5BCYXN70
342	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	219868BK1	US219868BK10	1SN336753
343	HIGH YIELD - AME	HY FLOW US	09776NAB8	US09776NAB82	54538160
344	HIGH GRADE CREDIT US	HG FLOW TRADING US	524909AW8	US524909AW86	524909AW8
345	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	058521AH8	US058521AH82	058521AH8
346	HIGH YIELD - AME	HY FLOW US	61945AAD9	US61945AAD90	59148390
347	HIGH YIELD - AME	HY FLOW US	420122AH6	US420122AH61	5BCPZJ10
348	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	06849RAC6	US06849RAC60	1US641822
349	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804EAA0	US45804EAA01	45804EAA0
350	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	915436AF6	US915436AF63	1FI063500
351	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	25857EAA8	US25857EAA82	25857EAA8
352	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAU5	US20030NAU54	5BBVYG90
353	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	524908XA3	US524908XA37	5BBPJD20
354	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	71657YAA0	US71657YAA01	1TT889688
355	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	02378JAR9	US02378JAR95	54686870
356	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	06739HAA5	US06739HAA59	5BDJYX80
357	HIGH YIELD - AME	HY DISTRESSED US	370425RU6	US370425RU66	53566460
358	HIGH YIELD - AME	HY FLOW US	204755AB8	US204755AB85	56633760
359	HIGH GRADE CREDIT US	HG FLOW TRADING US	949746MZ1	US949746MZ10	52647650
360	FX AMERICAS	FX-OPTIONS AMERICAS	05567LTW7	US05567LTW71	5BDCGS30
361	CDO AMERICAS	CDO LIQUID ARB US			CBTCBMY01
362	HIGH YIELD - AME	HY FLOW US	95081QAH7	US95081QAH74	55006260
363	HIGH YIELD - AME	HY DISTRESSED US	003924AH0	US003924AH08	53105490
364	HIGH YIELD - AME	HY FLOW US	785583AC9	US785583AC98	5BBTRH60
365	HIGH YIELD - AME	HY FLOW US	723456AG4	US723456AG40	5BDHFT20
366	HIGH YIELD - AME	HY FLOW US	92336GAB2	US92336GAB23	54705680
367	HIGH YIELD - AME	HY DISTRESSED US	84762LAA3	US84762LAA35	52631800
368	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G729	US52519G7299	52519G729
369	HIGH YIELD - AME	HY DISTRESSED US	13199ADE8	US13199ADE82	5BCRGV50
370	HIGH YIELD - AME	HY DISTRESSED US	370442AU9	US370442AU98	55795390
371	HIGH GRADE CREDIT US	HG FLOW TRADING US	20035AAA2	US20035AAA25	51199960
372	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	1730D0XQ4	US1730D0XQ45	1730D0XQ4
373	HIGH YIELD - AME	HY FLOW US	097395AH0	US097395AH00	53598920
374	FX AMERICAS	FX-OPTIONS AMERICAS		XS0193560355	1NL195046
375	HIGH YIELD - AME	HY FLOW US	35671DAR6	US35671DAR61	59765310
376	HIGH YIELD - AME	HY FLOW US	204386AF3	US204386AF39	52696250
377	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	76827RAC5	US76827RAC51	76827RAC5
378	HIGH YIELD - AME	HY FLOW US	262277AA4	US262277AA42	57169580
379	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	219868AN6	US219868AN67	1SN054604
380	HIGH YIELD - AME	HY FLOW US	651290AK4	US651290AK47	5BDDMY70
381	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	23330NAA0	US23330NAA00	1AE937922
382	HIGH YIELD - AME	HY FLOW US	03939RAB6	US03939RAB69	55229490
383	HIGH YIELD - AME	HY DISTRESSED US	07556QAJ4	US07556QAJ40	53978400
384	HIGH YIELD - AME	HY FLOW US	247907AC2	US247907AC23	56488160
385	HIGH YIELD - AME	HY FLOW US		XS0274281855	1US954613
386	HIGH YIELD - AME	HY DISTRESSED US	373200AQ7	US373200AQ74	5BBLFR30
387	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	879403AS2	US879403AS24	1MX372784
388	HIGH YIELD - AME	HY FLOW US		XS0274281186	1US718786
389	HIGH YIELD - AME	HY DISTRESSED US	345397VE0	US345397VE09	5BBKZH70
390	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92924SAB4	US92924SAB43	1AU341390

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	L	M	N	O
335	RAYTHEON CO MAKE WHOLE CALL	11/15/12	5.50%	TMS
336	SR SUB 2006 DEFERRABLE INT NT	12/15/36	6.47%	MTS
337	GENERAL MOTORS ACCEPTANCE CORP	04/01/11	6.00%	TMS
338	PRIMUS FINANCIAL PRODUCTS 28 DAY SAVER	12/19/21	4.72%	MTS
339	MIRANT AMERICAS GENERATION LLCMAKE WHOLE CALL	10/01/21	8.50%	TMS
340	CCH I HOLDINGS LLC	01/15/15	12.13%	TMS
341	ORACLE CORP MAKE WHOLE CALL	04/15/38	6.50%	TMS
342	CORP ANDINA DE FOMENTO 5.125% 20150505	05/05/15	5.13%	ITS
343	BON-TON STORES INC/THE	03/15/14	10.25%	TMS
344	LEHMAN BROTHERS INC SR SUB NT R/MD 7.50 08/01/2026	08/01/26	7.50%	ITS
345	BALLANTYNE A3C BALLANTYNE RE PLC	05/02/36	4.47%	MTS
346	MOSAIC CO/THE	12/01/16	7.63%	TMS
347	HAWKER BEECHCRAFT ACQUISITION SR SB NT 9.75%17 R/MD 9.75 04/01/2017	04/01/17	9.75%	TMS
348	***BARRICK NA FINANCE LLC R/MD 7.50 09/15/2038	09/15/38	7.50%	ITS
349	INC MONEY MARKET SEC SER2003-2	08/10/33	4.47%	MTS
350	UPM-KYMMENE OYJ 5.500% 20180130 SERIES# 144A	01/30/18	5.50%	ITS
351	DOUBLE OAK CAPTIAL TRUST 28 DAY AUCTION	07/16/52	4.49%	MTS
352	COMCAST CORP MAKE WHOLE CALL	11/15/17	6.30%	TMS
353	LEHMAN BROTHERS HOLDINGS CAPIT	11/29/49	5.86%	TMS
354	PETROLEUM CO OF TRINIDAD & TOBAGO LTD 6.000% 20220508 SERIES# 144A	05/08/22	6.00%	ITS
355	AMERICAN AIRLINES INC	05/23/21	6.98%	TMS
356	BARCLAYS BANK PLC VARIABLE RATE BOND PERP SERIES# 144A	12/31/99	7.70%	TMS
357	GMAC LLC	03/02/11	7.25%	TMS
358	COMPTON PETROLEUM FINANCE CORP 7.625% 20131201	12/01/13	7.63%	TMS
359	WELLS FARGO & CO NEW R/MD 4.625 08/09/2010	08/09/10	4.63%	TMS
360	BNP PARIBAS 0.000% 20100429 SERIES# BSKT MTN	04/29/10	0.00%	TMS
361	CBTC 2002-18-A1 BRISTOL-MYERS 1 WARRANT = $25 144A	08/01/97	0.00%	MTS
362	WESCO DISTR INC SR SUB NT R/MD 7.50 10/15/2017	10/15/17	7.50%	TMS
363	ABITIBI CONSOLIDATED INC	08/01/30	8.85%	TMS
364	SABINE PASS LNG LP R/MD 7.25 11/30/2013	11/30/13	7.25%	TMS
365	PINNACLE ENTMT INC SR SUB NT 15 R/MD 7.50 06/15/2015	06/15/15	7.50%	TMS
366	VERASUN ENERGY CORP	12/15/12	9.88%	TMS
367	SPECTRUM BRANDS INC	02/01/15	7.38%	TMS
368	LEHMAN BROS INC CUSTODIAL RCPTS MMKT PFD CUST RCPT N/A 12/01/2008@5.343	01/01/00	10.25%	MTS
369	CALPINE CORP IN DEFAULT	06/01/15	7.75%	TMS
370	GENERAL MOTORS-CORP BOND	04/15/16	7.70%	TMS
371	COMED FINANCING III MAKE WHOLE CALL	03/15/33	6.35%	TMS
372	CITIBANK NA	05/29/17	6.63%	MTS
373	BOISE CASCADE L L C / CORP SR SUB NT R/MD 7.125 10/15/2014	10/15/14	7.13%	TMS
374	SNS BANK NV VARIABLE RATE BOND 20100730 SERIES# EMTN	07/30/10	6.00%	ITS
375	FREEPORT-MCMORAN COPPER & GOLD	04/01/15	8.25%	TMS
376	CIE GENERALE DE GEOPHYSIQUE-VERITAS 7.500% 20150515	05/15/15	7.50%	TMS
377	INSURANCE NOTE CAP TAX MMS04-3	04/03/35	4.47%	MTS
378	DRUMMOND CO INC	02/15/16	7.38%	TMS
379	CORP ANDINA DE FOMENTO 6.875% 20120315 SERIES# EXCH	03/15/12	6.88%	ITS
380	NEWFIELD EXPLORATION CO	05/15/18	7.13%	TMS
381	DP WORLD SUKUK LTD 6.250% 20170702 SERIES# 144A	07/02/17	6.25%	ITS
382	ARCH WESTERN FINANCE SR NTS ORGNL CPN 6.75% R/MD 6.75 07/01/2013	07/01/13	6.75%	TMS
383	BEAZER HOMES USA INC	11/15/13	6.50%	TMS
384	DELTA PETE CORP SR NT R/MD 7.00 04/01/2015	04/01/15	7.00%	TMS
385	HUNTSMAN INTERNATIONAL LLC 6.875% 20131115 SERIES# 144A	11/15/13	6.88%	ITS
386	GEORGIA GULF CORP SR NT R/MD 9.50 10/15/2014	10/15/14	9.50%	TMS
387	TELEFONOS DE MEXICO SAB DE CV 5.500% 20150127	01/27/15	5.50%	ITS
388	HUNTSMAN INTERNATIONAL LLC 6.875% 20131115 SERIES# REGS	11/15/13	6.88%	ITS
389	FORD MOTOR CREDIT CO LLC	09/15/10	9.75%	TMS
390	WEA FINANCE LLC / WCI FINANCE LLC 5.700% 20161001 SERIES# 144A	10/01/16	5.70%	ITS

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	P	Q	R	S	T	U	V
335	3,000,000	103.54	103.55	3,106,601	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
336	3,500,000	0.88	0.88	3,096,606	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
337	5,000,000	61.75	61.78	3,088,867	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
338	3,500,000	0.87	0.87	3,056,492	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
339	3,550,000	86.00	86.04	3,054,375	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
340	5,732,000	53.00	53.02	3,039,118	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
341	3,025,000	99.65	99.68	3,015,270	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
342	3,090,000	0.96	0.97	3,012,481	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
343	7,000,000	43.00	43.00	3,010,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
344	3,855,000	0.77	0.78	3,009,042	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
345	3,900,000	0.76	0.77	2,984,626	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
346	2,765,000	107.50	107.52	2,972,984	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
347	3,035,000	97.75	97.79	2,968,061	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
348	3,000,000	0.99	0.99	2,965,750	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
349	3,200,000	0.92	0.93	2,961,362	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
350	3,650,000	0.80	0.81	2,961,179	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
351	3,200,000	0.92	0.92	2,958,203	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
352	2,990,000	98.77	98.79	2,953,941	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
353	7,755,000	38.00	38.02	2,948,225	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
354	3,000,000	0.96	0.96	2,945,697	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
355	4,328,790	68.00	68.02	2,944,517	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
356	3,124,000	92.17	92.20	2,880,481	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
357	4,149,000	71.00	71.00	2,873,471	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
358	3,070,000	93.50	93.52	2,871,126	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
359	2,835,000	101.24	101.25	2,870,379	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
360	3,020,000	95.02	95.02	2,869,604	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
361	54,500	0.53	0.53	2,862,885	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
362	3,200,000	89.00	89.03	2,849,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
363	7,692,000	37.00	37.01	2,846,872	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
364	3,240,000	87.50	87.52	2,835,685	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
365	3,600,000	78.50	78.52	2,826,675	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
366	3,225,000	87.50	87.52	2,822,671	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
367	5,255,490	53.50	53.51	2,812,249	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
368	49	0.57	0.57	2,793,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
369	5,500,000	50.50	50.50	2,777,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
370	5,029,000	55.00	55.03	2,767,563	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
371	3,500,000	78.62	78.65	2,752,882	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
372	3,900,000	0.70	0.71	2,752,707	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
373	3,901,000	70.25	70.28	2,741,611	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
374	2,150,000	0.90	0.91	2,719,122	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
375	2,610,000	104.00	104.04	2,715,381	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
376	2,718,000	99.50	99.53	2,705,090	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
377	2,900,000	0.92	0.92	2,681,570	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
378	3,000,000	89.00	89.01	2,670,184	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
379	2,555,000	1.05	1.09	2,668,602	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
380	2,850,000	93.50	93.53	2,665,660	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
381	3,000,000	0.87	0.87	2,663,323	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
382	2,721,000	97.50	97.51	2,653,353	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
383	3,750,000	68.75	68.77	2,578,937	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
384	3,260,000	79.00	79.03	2,576,440	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
385	2,000,000	0.90	0.92	2,569,837	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
386	4,382,000	75.50	75.54	2,555,053	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
387	2,705,000	0.97	0.98	2,552,726	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
388	2,000,000	0.89	0.91	2,541,993	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
389	2,837,000	89.00	89.05	2,526,313	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
390	2,650,000	0.93	0.95	2,520,671	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
391	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
392	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
393	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
394	07100CT31	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	COMMODITIES
395	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
396	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
397	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
398	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
399	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
400	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
401	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
402	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
403	93117303	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
404	07200CRF5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	COMMODITIES
405	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
406	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
407	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
408	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
409	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
410	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
411	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
412	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
413	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
414	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
415	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
416	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
417	93114225	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
418	93118265	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
419	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
420	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
421	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
422	GMU1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
423	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
424	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
425	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
426	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
427	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
428	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
429	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
430	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
431	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
432	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
433	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
434	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
435	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
436	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
437	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
438	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
439	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
440	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
441	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
442	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
443	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
444	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
445	93117957	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
446	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

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	G	H	I	J	K
391	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AY3	US5252M0AY36	1US266109
392	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	05963GAB4	US05963GAB41	1AR111631
393	HIGH YIELD - AME	HY FLOW US	22025YAD2	US22025YAD22	51573200
394	US COMMODITIES TRADING	EXOTICS	52522L731	US52522L7313	1US370703
395	HIGH GRADE CREDIT US	HG FLOW TRADING US	925524AH3	US925524AH30	53026990
396	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	745332BY1	US745332BY16	5BBRYP60
397	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UAT8	US45031UAT88	56548300
398	HIGH YIELD - AME	HY FLOW US	02406PAE0	US02406PAE07	53985010
399	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	983730AA0	US983730AA02	54545380
400	HIGH YIELD - AME	HY FLOW US	76010RAC2	US76010RAC25	5BBVXK10
401	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	25243YAL3	US25243YAL39	1GB222580
402	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962G2C7	US36962G2C76	59036740
403	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UBD2	US45031UBD28	59662600
404	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	48240JAD9	US48240JAD90	1US642044
405	HIGH YIELD - AME	HY FLOW US	779273AF8	US779273AF85	50343170
406	HIGH YIELD - AME	HY FLOW US	049302AB8	US049302AB82	5BCPJW10
407	HIGH YIELD - AME	HY FLOW US	01958XBF3	US01958XBF33	54281860
408	HIGH YIELD - AME	HY FLOW US	01958XAZ0	US01958XAZ06	51569330
409	HIGH YIELD - AME	HY FLOW US	085789AC9	US085789AC95	59340520
410	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92852EAK1	US92852EAK10	1US419153
411	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	40049JAT4	US40049JAT43	1MX066436
412	CREDIT FINANCING AMERICAS	M/B CORPORATES	785203AA8	US785203AA82	5BBVZS80
413	HIGH GRADE CREDIT US	HG FLOW TRADING US	78442FBU1	US78442FBU12	78442FBU1
414	HIGH YIELD - AME	HY FLOW US	451663AC2	US451663AC25	5BBFLH60
415	HIGH YIELD - AME	HY FLOW US	966387AE2	US966387AE25	56326250
416	HIGH YIELD - AME	HY DISTRESSED US	161175AA2	US161175AA23	53159430
417	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	929903EF5	US929903EF56	5BCZRQ00
418	HIGH YIELD - AME	HY DISTRESSED US	89816WAA4	US89816WAA45	52965270
419	HIGH YIELD - AME	HY FLOW US	7481F1AC0	US7481F1AC04	52791460
420	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	62983PAA3	US62983PAA30	1QA764952
421	HIGH GRADE CREDIT US	HG FLOW TRADING US	00184AAG0	US00184AAG04	54683620
422	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	00254EAB8	US00254EAB83	00254EAB8
423	HIGH GRADE CREDIT US	HG FLOW TRADING US	91324PAW2	US91324PAW23	5BCRXX30
424	HIGH YIELD - AME	HY DISTRESSED US	85375CAT8	US85375CAT80	52644580
425	HIGH YIELD - AME	HY FLOW US	816074AG3	US816074AG36	5BCKFV00
426	HIGH YIELD - AME	HY FLOW US	876144AA4	US876144AA40	50294490
427	HIGH YIELD - AME	HY FLOW US	881609AQ4	US881609AQ40	58553310
428	HIGH YIELD - AME	HY FLOW US	707569AL3	US707569AL32	53636920
429	HIGH YIELD - AME	HY FLOW US	35687MAM9	US35687MAM91	5BBSYH30
430	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247361XF0	US247361XF06	53248430
431	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CM7	US5252M0CM79	1US344203
432	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	75405TAA7	US75405TAA79	651897779
433	HIGH YIELD - AME	HY FLOW US	52736RAV4	US52736RAV42	54741810
434	HIGH YIELD - AME	HY FLOW US	346091AU5	US346091AU50	50069510
435	HIGH YIELD - AME	HY FLOW US	245217AP9	US245217AP92	56424060
436	HIGH GRADE CREDIT US	HG FLOW TRADING US	149123BM2	US149123BM26	57424080
437	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247361XG8	US247361XG88	53976900
438	HIGH YIELD - AME	HY FLOW US	05336XAD3	US05336XAD30	59127590
439	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	878742AE5	US878742AE55	1CA385882
440	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962GYY4	US36962GYY42	54870370
441	HIGH YIELD - AME	HY FLOW US	896047AF4	US896047AF41	50291710
442	HIGH YIELD - AME	HY FLOW US	767754BL7	US767754BL71	59915250
443	HIGH YIELD - AME	HY DISTRESSED US	179584AF4	US179584AF41	5BCZWB30
444	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	370425RU6	US370425RU66	53566460
445	HIGH YIELD - AME	HY DISTRESSED US	03499AEF2	US03499AEF21	5BDMCS60
446	HIGH YIELD - AME	HY FLOW US	17453BAW1	US17453BAW19	5BBPVY50

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
391	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 9.50 12/28/2022	12/28/22	9.50%	ITS
392	BANCO MACRO SA VARIABLE RATE BOND 20361218	12/18/36	9.75%	ITS
393	***CORRECTIONS CORP AMERICA SR NOTES R/MD 7.50 05/01/2011	05/01/11	7.50%	TMS
394	OPTA LEHMAN BROTHERS COMMODITY INDEX PURE BETA TOTAL RETURN ETF	02/25/38	0.00%	ITS
395	VIACOM INC-CORP BOND	07/30/30	7.88%	TMS
396	PUGET SOUND ENERGY INC JR SUB NT R/MD 6.974 06/01/2067	06/01/67	6.97%	TMS
397	ISTAR FINANCIAL INC MAKE WHOLE CALL	04/15/15	6.05%	TMS
398	AMERICAN AXLE & MANUFACTURING MAKE WHOLE CALL	02/11/14	5.25%	TMS
399	XL CAPITAL FINANCE EUROPE PLC 6.500% 20120115	01/15/12	6.50%	TMS
400	RENTAL SVC CORP/ RSC HLDGS SR NT 9.5%14 R/MD 9.50 12/01/2014	12/01/14	9.50%	TMS
401	DIAGEO CAPITAL PLC 5.200% 20130130	01/30/13	5.20%	ITS
402	GENERAL ELEC CAP CORP MEDIUM TERM NTS R/MD 5.20 02/01/2011	02/01/11	5.20%	TMS
403	ISTAR FINANCIAL INC MAKE WHOLE CALL	03/15/17	5.85%	TMS
404	***KBC INTERNATIONALE FINANCIERINGSMAATSCHAPPIJ N V PPN LKD TO LBCI PURE BETA PLUSR/MD0000 09/18/2013	09/18/13	0.00%	ITS
405	ROUSE CO LP/THE MAKE WHOLE CALL	09/15/12	7.20%	TMS
406	ATLAS ENERGY OPER CO LLC SR NT144A 18 R/MD 10.75 02/01/2018	02/01/18	10.75%	TMS
407	ALLIED WASTE NORTH AMERICA INCSR NT R/MD 6.125 02/15/2014	02/15/14	6.13%	TMS
408	ALLIED WASTE NORTH AMERICA INC	04/15/13	7.88%	TMS
409	BERRY PETROLEUM CO	11/01/16	8.25%	TMS
410	VIVENDI 5.750% 20130404 SERIES# 144A	04/04/13	5.75%	ITS
411	GRUPO TELEVISA SA 8.500% 20320311	03/11/32	8.50%	ITS
412	SABIC INNOVATIVE PLASTICS HOLDINGS BV 9.500% 20150815 SERIES# 144A	08/15/15	9.50%	TMS
413	SLM CORP FRN (BLIB3 + 20BPS)	01/26/09	3.12%	MTS
414	IDEARC INC R/MD 8.00 11/15/2016	11/15/16	8.00%	TMS
415	WHITING PETROLEUM CORP MAKE WHOLE CALL	02/01/14	7.00%	TMS
416	CHARTER COMMUNICATIONS OPERATIMAKE WHOLE CALL	04/30/12	8.00%	TMS
417	WACHOVIA CORP	02/08/49	7.98%	TMS
418	TRUMP ENTERTAINMENT RESORTS IN	06/01/15	8.50%	TMS
419	***QUEBECOR WORLD CAP CORP R/MD 4.875 11/15/2008	11/15/08	4.88%	TMS
420	NAKILAT INC 6.067% 20331231 SERIES# 144A	12/31/33	6.07%	ITS
421	AOL TIME WARNER INC CORP BOND	05/01/32	7.70%	TMS
422	SWEDISH EXPORT CREDIT	11/10/14	10.00%	MTS
423	UNITEDHEALTH GROUP INC NT R/MD 6.00 06/15/2017	06/15/17	6.00%	TMS
424	STANDARD-PACIFIC CORP MAKE WHOLE CALL	08/15/15	7.00%	TMS
425	SEITEL INC	02/15/14	9.75%	TMS
426	TRAINS MAKE WHOLE CALL	05/01/16	0.00%	TMS
427	TESORO CORP MAKE WHOLE CALL	11/01/12	6.25%	TMS
428	PENN NATIONAL GAMING INC	03/01/15	6.75%	TMS
429	FREESCALE SEMICONDUCTOR INC	12/15/14	8.88%	TMS
430	DELTA AIR LINES INC/OLD MAKE WHOLE CALL	12/05/14	10.00%	TMS
431	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 8.75 02/14/2023	02/14/23	8.75%	ITS
432	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.298% 20200930 SERIES# 144A	09/30/20	5.00%	ITS
433	LEVI STRAUSS & CO NEW SR NT R/MD 8.875 04/01/2016	04/01/16	8.88%	TMS
434	FOREST OIL CORP	05/01/14	7.75%	TMS
435	DEL MONTE CORP	02/15/15	6.75%	TMS
436	CATERPILLAR INC NTS R/MD 5.70 08/15/2016	08/15/16	5.70%	TMS
437	DELTA AIRLINES 144A-CORP BOND CALLABLE 8/22/94	12/05/14	10.00%	TMS
438	AVAGO TECHNOLOGIES FIN PTE LTDSR NT R/MD 10.125 12/01/2013	12/01/13	10.13%	TMS
439	***TECK COMINCO LTD SR NT R/MD 6.125 10/01/2035	10/01/35	6.13%	ITS
440	GENERAL ELECTRIC CAPITAL CORP	06/15/12	6.00%	TMS
441	TRIBUNE CO MAKE WHOLE CALL	08/15/15	5.25%	TMS
442	RITE AID CORP	03/01/17	7.50%	TMS
443	CLAIRES STORES INC SR PIK 9.625%15 R/MD 9.625 06/01/2015	06/01/15	9.63%	TMS
444	GMAC LLC	03/02/11	7.25%	TMS
445	***ANGIOTECH PHARMACEUTICALS ISR NT FLT 13 - CONTRA CUSIP - R/MD 6.431 12/01/2013	12/01/13	6.43%	TMS
446	CITIZENS COMMUNICATIONS CO SR NT 7.125%19 R/MD 7.125 03/15/2019	03/15/19	7.13%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
391	2,970,000	0.83	0.85	2,517,727	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
392	3,720,000	0.65	0.68	2,513,632	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
393	2,480,000	100.88	100.90	2,502,392	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
394	50,000	50.00	50.00	2,498,347	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
395	2,750,000	90.84	90.85	2,498,258	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
396	3,000,000	83.00	83.02	2,490,604	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
397	3,500,000	71.00	71.03	2,485,882	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
398	4,000,000	62.00	62.00	2,480,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
399	2,500,000	98.72	98.73	2,468,324	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
400	3,000,000	82.00	82.03	2,460,823	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
401	2,380,000	1.02	1.02	2,436,582	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
402	2,355,000	102.81	102.82	2,421,308	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
403	3,500,000	69.00	69.03	2,416,024	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
404	2,400,000	1.00	1.00	2,400,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
405	2,705,000	88.50	88.54	2,394,899	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
406	2,350,000	100.50	100.51	2,362,059	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
407	2,405,000	97.50	97.51	2,344,998	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
408	2,285,000	102.50	102.53	2,342,711	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
409	2,465,000	95.00	95.03	2,342,507	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
410	2,300,000	0.99	1.02	2,340,430	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
411	1,990,000	1.17	1.17	2,326,761	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
412	2,200,000	104.00	104.01	2,288,174	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
413	2,305,000	0.98	0.98	2,264,322	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
414	5,000,000	45.25	45.28	2,263,833	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
415	2,375,000	95.25	95.28	2,262,785	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
416	2,650,000	95.75	95.78	2,252,330	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
417	5,000,000	60.00	60.05	2,247,071	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
418	4,880,000	46.00	46.02	2,247,057	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
419	6,200,000	36.00	36.00	2,232,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
420	2,500,000	0.88	0.89	2,219,430	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
421	2,246,000	98.64	98.66	2,216,007	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
422	2,250,000	0.98	0.98	2,215,350	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
423	2,335,000	94.70	94.71	2,211,608	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
424	2,805,000	78.50	78.51	2,202,089	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
425	2,550,000	86.00	86.01	2,193,207	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
426	2,343,000	93.50	93.50	2,190,705	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
427	2,360,000	92.75	92.77	2,189,449	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
428	2,487,000	87.50	87.50	2,176,190	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
429	2,716,000	80.00	80.02	2,172,949	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
430	5,110,000	42.50	42.50	2,171,750	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
431	3,235,000	0.66	0.67	2,165,945	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
432	2,260,000	0.93	0.95	2,153,074	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
433	2,500,000	85.88	85.92	2,147,886	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
434	2,140,000	99.75	99.78	2,135,267	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
435	2,243,000	95.00	95.01	2,130,976	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
436	2,080,000	102.37	102.37	2,129,398	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
437	5,000,000	42.50	42.50	2,125,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
438	2,000,000	106.00	106.03	2,120,585	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
439	2,443,000	0.83	0.86	2,105,753	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
440	2,020,000	104.21	104.23	2,105,433	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
441	5,925,000	35.50	35.50	2,103,634	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
442	2,500,000	84.00	84.00	2,100,073	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
443	6,249,000	33.50	33.50	2,093,415	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
444	3,000,000	71.00	71.00	2,077,746	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
445	2,282,000	91.00	91.00	2,076,677	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
446	2,385,000	87.00	87.04	2,075,800	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
447	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
448	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
449	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
450	93102224	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
451	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
452	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
453	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
454	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
455	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
456	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
457	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
458	GMKE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
459	93117670	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
460	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
461	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
462	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
463	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
464	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
465	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
466	GM44	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
467	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
468	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
469	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
470	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
471	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
472	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
473	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
474	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
475	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
476	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
477	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
478	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
479	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
480	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
481	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
482	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
483	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
484	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
485	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
486	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
487	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
488	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
489	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
490	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
491	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
492	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
493	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
494	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
495	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
496	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
497	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
498	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
499	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
500	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
501	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
502	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
447	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UBD2	US45031UBD28	59662600
448	HIGH YIELD - AME	HY FLOW US	058498AL0	US058498AL02	56062960
449	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00386SAE2	US00386SAE28	1US553662
450	HIGH YIELD - AME	HY BONDS SYND US	721467AD0	US721467AD02	53349950
451	HIGH YIELD - AME	HY FLOW US	217203AC2	US217203AC27	5BDDYY10
452	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US		USU23797AS91	5BDRMZ30
453	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	50186QAA1	US50186QAA13	1US341365
454	HIGH GRADE CREDIT US	HG FLOW TRADING US	826418BH7	US826418BH79	5BDTDS90
455	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	06849TAA6	US06849TAA60	1US641863
456	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0BL0	US5252M0BL06	1US317118
457	HIGH YIELD - AME	HY FLOW US	305560AF1	US305560AF16	5BCXWN20
458	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	637432HW8	US637432HW85	637432HW8
459	HIGH YIELD - AME	HY FLOW US	60877UAJ6	US60877UAJ60	5BCPSX50
460	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	06849RAB8	US06849RAB87	1CA641805
461	HIGH GRADE CREDIT US	HG FLOW TRADING US	87244EAB8	US87244EAB83	87244EAB8
462	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	21987BAJ7	US21987BAJ70	1CL245886
463	HIGH YIELD - AME	HY FLOW US	413627AY6	US413627AY65	5BCPTV10
464	HIGH GRADE CREDIT US	HG FLOW TRADING US	913017BP3	US913017BP39	5BDDZJ20
465	HIGH YIELD - AME	HY FLOW US	74153QAF9	US74153QAF90	55765500
466	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	48245ABN0	US48245ABN00	48245ABN0
467	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	02378JAU2	US02378JAU25	54686830
468	HIGH YIELD - AME	HY FLOW US	857555AP1	US857555AP11	5BBZDL50
469	HIGH GRADE CREDIT US	HG FLOW TRADING US	125509BK4	US125509BK48	5BCVVK50
470	HIGH YIELD - AME	HY FLOW US	699157AC7	US699157AC71	5BDBHZ80
471	HIGH GRADE CREDIT US	HG FLOW TRADING US	12189TAR5	US12189TAR59	53208190
472	HIGH GRADE CREDIT US	HG FLOW TRADING US	565849AD8	US565849AD85	5BCKBX60
473	HIGH GRADE CREDIT US	HG FLOW TRADING US	438516AT3	US438516AT30	59733960
474	HIGH YIELD - AME	HY FLOW US	87255MAA8	US87255MAA80	5BBLFW90
475	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	29274FAB0	US29274FAB04	1KY082196
476	HIGH YIELD - AME	HY FLOW US	431318AC8	US431318AC83	52089580
477	HIGH YIELD - AME	HY FLOW US	68383KAB5	US68383KAB52	5BDBZF70
478	CREDIT FINANCING AMERICAS	M/B CORPORATES	10553YAA3	US10553YAA38	5BDGRF80
479	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0228510557	1FR566155
480	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	40049JAV9	US40049JAV98	1MX513726
481	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	98417EAC4	US98417EAC49	1CA251373
482	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	29268BAB7	US29268BAB71	1LU100636
483	HIGH YIELD - AME	HY FLOW US	651715AF1	US651715AF17	51399490
484	HIGH YIELD - AME	HY FLOW US	29255WAD2	US29255WAD20	54953330
485	HIGH YIELD - AME	HY DISTRESSED US	12501BAQ7	US12501BAQ77	56095770
486	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UAZ4	US45031UAZ49	5BBGVD90
487	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	12526YAA3	US12526YAA38	1MX765979
488	HIGH YIELD - AME	HY FLOW US	367905AB2	US367905AB22	53916880
489	HIGH YIELD - AME	HY DISTRESSED US	12008RAB3	US12008RAB33	54021310
490	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52520YAB3	US52520YAB39	54897230
491	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771RAA2	US73771RAA23	73771RAA2
492	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AD5	US047468AD50	047468AD5
493	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	058521AH8	US058521AH82	058521AH8
494	HIGH YIELD - AME	HY FLOW US	74837RAE4	US74837RAE45	5BDRPV40
495	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	058521AF2	US058521AF27	058521AF2
496	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	46183MAA1	US46183MAA18	46183MAA1
497	HIGH GRADE CREDIT US	HG FLOW TRADING US	257867AR2	US257867AR23	52734250
498	HIGH GRADE CREDIT US	HG FLOW TRADING US	50075NAS3	US50075NAS36	5BBTRL70
499	HIGH GRADE CREDIT US	HG FLOW TRADING US	14912L3U3	US14912L3U33	5BDFVV50
500	HIGH GRADE CREDIT US	HG FLOW TRADING US	761713AU0	US761713AU09	5BBMWM50
501	HIGH YIELD - AME	HY FLOW US	861589AZ2	US861589AZ29	50570190
502	HIGH YIELD - AME	HY FLOW US	60467PAJ3	US60467PAJ30	54382810

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
447	ISTAR FINANCIAL INC MAKE WHOLE CALL	03/15/17	5.85%	TMS
448	BALL CORP SR NT R/MD 6.625 03/15/2018	03/15/18	6.63%	TMS
449	ABU DHABI NATIONAL ENERGY CO 6.600% 20130801 SERIES# 144A	08/01/13	6.60%	ITS
450	PPC ESCROW CORP	11/15/13	9.25%	TMS
451	COPANO ENERGY LLC	06/01/18	7.75%	TMS
452	BERKSHIRE REG S R/MD 5.00 08/15/2013	08/15/13	5.00%	TMS
453	LG ELECTRONICS INC 5.000% 20100617 SERIES# 144A	06/17/10	5.00%	ITS
454	SIERRA PACIFIC PWR CO 1ST MTG R/MD 5.45 09/01/2013	09/01/13	5.45%	TMS
455	***BARRICK GOLD FINANECO L MEDIUM TERM NOTE R/MD 6.125 09/15/2013	09/15/13	6.13%	ITS
456	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230124 SERIES# MTN1 MTN	01/24/23	8.75%	ITS
457	FAIRPOINT COMMUNICATIONS INC SR NOTE 144A R/MD 13.125 04/01/2018	04/01/18	13.13%	TMS
458	NATIONAL RURAL UTILITIES COOPE	07/09/09	5.42%	MTS
459	MOMENTIVE PERFORMANCE MATLS TGG SR 10.125%14 R/MD 10.125 12/01/2014	12/01/14	10.13%	TMS
460	BARRICK NORTH AMERICA FINANCE MAKE WHOLE CALL	09/15/18	6.80%	ITS
461	TIAA GLOBAL MARKETS INC	01/12/11	2.89%	MTS
462	CORP NACIONAL DEL COBRE DE CHILE - CODEL 4.750% 20141015 SERIES# 144A	10/15/14	4.75%	ITS
463	HARRAH'S OPERATING CO INC	02/01/16	10.75%	TMS
464	UNITED TECHNOLOGIES CORP	07/15/38	6.13%	TMS
465	PRIDE INTERNATIONAL INC SENIOR NOTE R/MD 7.375 07/15/2014	07/15/14	7.38%	TMS
466	KFW INTERNATIONAL FINANCE VARIABLE RATE BOND 20230513 SERIES# MTN	05/13/23	7.25%	MTS
467	AMERICAN AIRLINES INC	05/23/16	7.38%	TMS
468	STATER BROS HLDGS INC SR NT R/MD 7.75 04/15/2015	04/15/15	7.75%	TMS
469	CIGNA CORP R/MD 6.35 03/15/2018	03/15/18	6.35%	TMS
470	PARALLEL PETE CORP DEL SR NT R/MD 10.25 08/01/2014	08/01/14	10.25%	TMS
471	BURLINGTON NORTHN SANTA FE CORP R/MD 7.95 08/15/2030	08/15/30	7.95%	TMS
472	MARATHON OIL CORP NT R/MD 6.00 10/01/2017	10/01/17	6.00%	TMS
473	HONEYWELL INTL INC R/MD 5.70 03/15/2037	03/15/37	5.70%	TMS
474	TL ACQUISITIONS INC	01/15/15	10.50%	TMS
475	ENERSIS SA/CAYMAN ISLAND 7.400% 20161201	12/01/16	7.40%	ITS
476	HILCORP ENERGY I L P NOTES 144A R/MD 7.75 11/01/2015	11/01/15	7.75%	TMS
477	***OPTI CDA INC GTD SR SECD NT R/MD 8.25 12/15/2014	12/15/14	8.25%	TMS
478	BRASKEM FINANCE LTD 7.250% 20180605 SERIES# 144A	06/05/18	7.25%	TMS
479	BNP PARIBAS VARIABLE RATE BOND 20200912 SERIES# EMTN	09/12/20	7.51%	ITS
480	GRUPO TELEVISA SA 6.625% 20250318	03/18/25	6.63%	ITS
481	XSTRATA FINANCE CANADA LTD 6.900% 20371115 SERIES# 144A	11/15/37	6.90%	ITS
482	ENEL FINANCE INTERNATIONAL SA 6.250% 20170915 SERIES# 144A	09/15/17	6.25%	ITS
483	NEWPAGE CORP	05/01/13	12.00%	TMS
484	ENCORE ACQUISITION CO SR SUB NOTE R/MD 6.25 04/15/2014	04/15/14	6.25%	TMS
485	CCH I HLDGS LLC / CCH I HLDGS SR NT ACCRET 14 R/MD 10.00 05/15/2014	05/15/14	10.00%	TMS
486	ISTAR FINANCIAL INC MAKE WHOLE CALL	10/15/13	5.95%	TMS
487	CEMEX SAB DE CV VARIABLE RATE BOND PERP SERIES# 144A	12/18/49	6.20%	ITS
488	GAYLORD ENTERTAINMENT CO	11/15/13	8.00%	TMS
489	BUILDERS FIRSTSOURCE INC	02/15/12	7.05%	TMS
490	LEHMAN BROTHERS HOLDINGS E-CAP	08/19/65	3.59%	TMS
491	POTOMAC TRUST CAP 04-V	01/23/25	4.49%	MTS
492	ATHILON CAPITAL CORP NOTES SERIES B CORP	08/08/35	3.99%	MTS
493	BALLANTYNE A3C BALLANTYNE RE PLC	05/02/36	4.47%	MTS
494	QUICKSILVER RES INC R/MD 8.25 08/01/2015	08/01/15	8.25%	TMS
495	BALLANTYNE TAXABLE NOTES A3A	05/02/36	4.49%	MTS
496	SR SUB 2006 DEFERRABLE INT NT	12/15/36	5.99%	MTS
497	DONNELLEY R R & SONS CO NT 5.5%15 R/MD 5.50 05/15/2015	05/15/15	5.50%	TMS
498	KRAFT FOODS INC	08/11/17	6.50%	TMS
499	CATERPILLAR FINANCIAL SERVICES	04/15/18	5.45%	TMS
500	REYNOLDS AMERICAN INC R/MD 6.75 06/15/2017	06/15/17	6.75%	TMS
501	SMURFIT-STONE CONTAINER ENTERP	07/01/12	8.38%	TMS
502	MIRANT AMERICAS GENERATION LLCMAKE WHOLE CALL	05/01/31	9.13%	TMS

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	P	Q	R	S	T	U	V
447	3,000,000	69.00	69.03	2,070,878	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
448	2,100,000	98.50	98.53	2,069,196	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
449	2,014,000	1.01	1.02	2,054,922	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
450	1,861,000	109.75	109.78	2,043,021	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
451	2,215,000	92.00	92.03	2,037,958	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
452	2,000,000	101.79	101.80	2,035,939	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
453	2,000,000	0.99	1.00	2,005,542	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
454	2,000,000	100.19	100.19	2,003,870	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
455	2,000,000	1.00	1.00	2,002,927	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
456	3,005,000	0.65	0.67	2,002,231	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
457	2,000,000	100.00	100.06	2,001,203	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
458	2,000,000	0.99	1.00	1,992,199	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
459	2,255,000	88.25	88.25	1,990,038	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
460	2,000,000	0.99	0.99	1,986,031	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
461	2,000,000	0.99	0.99	1,981,392	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
462	1,982,000	0.98	0.98	1,972,610	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
463	3,000,000	65.50	65.51	1,963,847	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
464	1,975,000	99.41	99.43	1,963,767	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
465	1,925,000	102.00	102.01	1,963,737	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
466	1,951,000	0.98	1.01	1,961,281	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
467	3,801,219	51.50	51.52	1,958,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
468	2,030,000	96.00	96.03	1,949,456	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
469	1,970,000	98.51	98.55	1,941,391	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
470	2,000,000	97.00	97.00	1,940,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
471	1,700,000	113.91	113.92	1,936,653	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
472	2,000,000	96.76	96.79	1,935,830	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
473	2,065,000	93.65	93.68	1,934,477	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
474	2,250,000	85.50	85.52	1,924,144	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
475	1,734,000	1.09	1.11	1,923,065	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
476	2,105,000	91.25	91.28	1,921,708	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
477	1,935,000	99.25	99.27	1,920,887	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
478	1,923,000	99.25	99.27	1,908,965	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
479	1,900,000	0.99	1.00	1,908,362	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
480	1,867,000	0.99	1.02	1,900,741	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
481	2,000,000	0.93	0.95	1,898,596	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
482	1,800,000	1.02	1.05	1,893,677	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
483	2,035,000	93.00	93.04	1,893,459	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
484	2,148,000	88.00	88.03	1,890,799	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
485	3,750,000	50.00	50.03	1,876,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
486	2,585,000	72.00	72.02	1,861,841	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
487	1,899,000	0.97	0.98	1,857,302	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
488	1,995,000	93.00	93.03	1,855,882	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
489	2,685,000	69.00	69.00	1,852,650	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
490	4,110,000	45.00	45.00	1,849,611	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
491	2,000,000	0.92	0.92	1,848,877	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
492	2,400,000	0.77	0.77	1,842,789	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
493	2,400,000	0.76	0.77	1,836,693	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
494	1,879,000	97.50	97.52	1,832,361	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
495	2,400,000	0.76	0.76	1,832,227	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
496	2,000,000	0.91	0.92	1,830,293	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
497	2,000,000	90.98	91.00	1,819,958	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
498	1,800,000	100.91	100.92	1,816,574	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
499	1,830,000	99.05	99.08	1,813,144	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
500	1,835,000	98.61	98.63	1,809,810	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
501	2,000,000	90.25	90.27	1,805,344	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
502	2,070,000	87.00	87.03	1,801,603	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
503	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
504	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
505	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
506	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
507	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
508	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
509	G17Y	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
510	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
511	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
512	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
513	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
514	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
515	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
516	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
517	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
518	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
519	93117875	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
520	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
521	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
522	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
523	G1H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
524	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
525	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
526	07200CRL2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
527	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
528	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
529	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
530	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
531	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
532	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
533	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
534	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
535	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
536	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
537	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
538	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
539	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
540	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
541	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
542	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
543	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
544	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
545	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
546	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
547	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
548	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
549	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
550	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
551	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
552	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
553	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
554	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
555	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
556	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
557	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
558	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
503	HIGH YIELD - AME	HY FLOW US	22025YAJ9	US22025YAJ91	53800400
504	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	670346AJ4	US670346AJ44	1US485139
505	HIGH YIELD - AME	HY FLOW US	887364AF4	US887364AF45	50784860
506	HIGH GRADE CREDIT US	HG FLOW TRADING US	00206RAN2	US00206RAN26	5BDDRK20
507	HIGH YIELD - AME	HY FLOW US	549463AC1	US549463AC10	50710330
508	HIGH YIELD - AME	HY FLOW US	45661TAB7	US45661TAB70	54133130
509	CREDIT RELATED AMERICAS	CDO PE AMERICAS	89288BAG6	US89288BAG68	89288BAG6
510	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVM0	US52517PVM03	1US117484
511	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	87238FAB3		87238FAB3
512	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	655422AT0	US655422AT08	1US102221
513	HIGH GRADE CREDIT US	HG FLOW TRADING US	079867AN7	US079867AN74	50091150
514	HIGH GRADE CREDIT US	HG FLOW TRADING US	22237LMY5	US22237LMY55	50016780
515	HIGH GRADE CREDIT US	HG FLOW TRADING US	02580ECN1	US02580ECN13	5BDBSQ70
516	HIGH YIELD - AME	HY FLOW US	29270UAF2	US29270UAF21	5BCCVP10
517	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	046353AD0	US046353AD01	1GB073033
518	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	89352HAD1	US89352HAD17	1CA180101
519	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	081331AG5	US081331AG51	56253090
520	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYY1	US52517PYY14	1US300122
521	HIGH YIELD - AME	HY FLOW US	170032AQ9	US170032AQ94	55169220
522	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0328390702	1AE223786
523	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AA1	US047468AA12	047468AA1
524	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DL8	US5252M0DL87	5BCRFF80
525	HIGH YIELD - AME	HY FLOW US	934548AE8	US934548AE86	56419960
526	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0344105340	1US345291
527	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0308427581	1AE937773
528	FX AMERICAS	FX-OPTIONS AMERICAS	N52142465	XS0274127009	1NL720389
529	HIGH YIELD - AME	HY FLOW US	87611UAC5	US87611UAC53	5BCPRX80
530	HIGH YIELD - AME	HY FLOW US	723456AC3	US723456AC36	54305160
531	HIGH YIELD - AME	HY FLOW US	513075AP6	US513075AP60	58236890
532	HIGH YIELD - AME	HY DISTRESSED US	686685AB4	US686685AB47	56413740
533	HIGH YIELD - AME	HY DISTRESSED US	59001AAK8	US59001AAK88	53230400
534	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AF0	US047468AF09	047468AF0
535	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUL3	US52517PUL39	1US211634
536	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00386SAE2	US00386SAE28	1US553662
537	HIGH YIELD - AME	HY DISTRESSED US	345397TS2	US345397TS23	53599850
538	HIGH YIELD - AME	HY FLOW US	704549AF1	US704549AF16	57627950
539	HIGH YIELD - AME	HY FLOW US	31529MAA6	US31529MAA62	50193770
540	HIGH YIELD - AME	HY FLOW US	852591AA4	US852591AA49	59757810
541	HIGH YIELD - AME	HY FLOW US	987434AM9	US987434AM99	54204650
542	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	16133RAC0	US16133RAC07	1SG363292
543	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45805CAA3	US45805CAA36	45805CAA3
544	HIGH YIELD - AME	HY FLOW US	74837NAC7	US74837NAC74	55859090
545	HIGH YIELD - AME	HY FLOW US	60741HAB6	US60741HAB69	5BCLKK10
546	HIGH YIELD - AME	HY FLOW US	75952BAP0	US75952BAP04	5BBHXZ30
547	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BS0	US136375BS06	1CA526410
548	HIGH YIELD - AME	HY DISTRESSED US	222372AP9	US222372AP92	5BCJMX30
549	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		UST92762AA08	1IT108240
550	HIGH YIELD - AME	HY FLOW US	767754AR5	US767754AR50	51765320
551	HIGH GRADE CREDIT US	HG FLOW TRADING US	25156PAB9	US25156PAB94	53080940
552	HIGH GRADE CREDIT US	HG FLOW TRADING US	93933VAS7	US93933VAS79	50651890
553	HIGH GRADE CREDIT US	HG FLOW TRADING US	526057AS3	US526057AS38	56171050
554	HIGH GRADE CREDIT US	HG FLOW TRADING US	78442FDY1	US78442FDY16	57505420
555	CREDIT FINANCING AMERICAS	M/B CORPORATES	21986MAL9	US21986MAL90	5BCCTT60
556	HIGH YIELD - AME	HY FLOW US	60877UAM9	US60877UAM99	5BCPBW20
557	HIGH YIELD - AME	HY FLOW US	913016AF8	US913016AF82	5BBWVW10
558	HIGH YIELD - AME	HY FLOW US	608328AP5	US608328AP55	55767270

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
503	CORRECTIONS CORP OF AMERICA	01/31/14	6.75%	TMS
504	NUCOR CORP 5.000% 20130601	06/01/13	5.00%	ITS
505	TIMES MIRROR CO NEW DEB R/MD 6.61 09/15/2027	09/15/27	6.61%	TMS
506	AT&T INC	05/15/38	6.40%	TMS
507	LUCENT TECHNOLOGIES CORP BOND	01/15/28	6.50%	TMS
508	INERGY LP/INERGY FINANCE CORP	12/15/14	6.88%	TMS
509	TRALEE CDO LTD FRN 20220416 SERIES# 1A 144A	04/16/22	4.29%	MTS
510	LEHMAN BROTHERS HOLDINGS INC 4.375% 20101130 SERIES# MTNG	11/30/10	4.38%	ITS
511	TERI FINANCIAL SERVICES CLASS B	11/18/30	4.72%	MTS
512	XSTRATA CANADA CORP MAKE WHOLE CALL	10/15/15	6.00%	ITS
513	BELLSOUTH TELECOMMUNICATIONS I	11/15/45	5.85%	TMS
514	COUNTRYWIDE HOME LOANS INC	07/15/09	5.63%	TMS
515	AMERICAN EXPRESS BK FSB MEDIUM TERM NTS R/MD 5.50 04/16/2013	04/16/13	5.50%	TMS
516	ENERGY PARTNERS LTD SR NT R/MD 9.75 04/15/2014	04/15/14	9.75%	TMS
517	ASTRAZENECA PLC 6.450% 20370915	09/15/37	6.45%	ITS
518	TRANSCANADA CORP MAKE WHOLE CALL	10/15/37	6.20%	ITS
519	BELVOIR LAND LLC MILITARY HSG REV BDS 05 SER A CL III MAKE WHOLE CALL T+15 BPR/MD 5.35 12/15/2025	12/15/25	5.35%	TMS
520	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.64 03/23/2012	03/23/12	5.64%	ITS
521	CHIQUITA BRANDS INTERNATIONAL	11/01/14	7.50%	TMS
522	TAQA ABU DHABI NATIONAL ENERGY 6.165% 20171025 SERIES# REGS	10/25/17	6.17%	ITS
523	ATHILON CAPITAL CORP 28DAY AUCTION	01/30/45	4.22%	MTS
524	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 02/14/2011	02/14/11	0.00%	TMS
525	WMG ACQUISITION CORP	04/15/14	7.38%	TMS
526	EKSPORTFINANS A/S VARIABLE RATE BOND 20110211 SERIES# MTN	02/11/11	0.00%	ITS
527	DP WORLD LTD 6.850% 20370702 SERIES# REGS EMTN	07/02/37	6.85%	ITS
528	LEHMAN BROS TREASURY CO BV 0.000% 20090513 SERIES# BSKT EMTN	05/13/09	0.00%	ITS
529	TARGA RES INC / FIN CORP SR NT R/MD 8.50 11/01/2013	11/01/13	8.50%	TMS
530	PINNACLE ENTERTAINMENT INC SENIOR SUB NOTES R/MD 8.25 03/15/2012	03/15/12	8.25%	TMS
531	LAMAR MEDIA CORP SR SB-B 6.625%15 R/MD 6.625 08/15/2015	08/15/15	6.63%	TMS
532	ORMAT FDG CORP SR SECD NT R/MD 8.25 12/30/2020	12/30/20	8.25%	TMS
533	MERITAGE HOMES CORP	03/15/15	6.25%	TMS
534	ATHILON CAPITAL CORP NOTES SERIES D	01/23/45	3.97%	MTS
535	LEHMAN BROTHERS HOLDINGS INC	06/12/18	7.00%	ITS
536	ABU DHABI NATIONAL ENERGY CO 6.600% 20130801 SERIES# 144A	08/01/13	6.60%	ITS
537	***FORD MOTOR CREDIT CO GLOBAL LANDMARK SECS-GLOBALS R/MD 7.375 02/01/2011	02/01/11	7.38%	TMS
538	PEABODY ENERGY CORP SR NT R/MD 7.875 11/01/2026	11/01/26	7.88%	TMS
539	FERRELLGAS INC NOTES R/MD 8.75 06/15/2012	06/15/12	8.75%	TMS
540	STALLION OILFIELD SERVICES LTD	02/01/15	9.75%	TMS
541	YOUNG BROADCASTING INC	03/01/11	10.00%	TMS
542	CHARTERED SEMICONDUCTOR MANUFACTURING LT 6.375% 20150803	08/03/15	6.38%	ITS
543	INSURANCE NOTE CAPITAL MM	02/25/36	4.47%	MTS
544	QUIKSILVER INC	04/15/15	6.88%	TMS
545	MOBILE SERVICES GROUP INC / MO	08/01/14	9.75%	TMS
546	RELIANT ENERGY INC MAKE WHOLE CALL	06/15/17	7.88%	TMS
547	***CANADIAN NATL RY CO R/MD 4.95 01/15/2014	01/15/14	4.95%	ITS
548	COUNTRYWIDE FINL CORP SUB DEB CONV R/MD .55438 05/15/2037	05/15/37	0.55%	TMS
549	TELECOM ITALIA CAPITAL SA 5.250% 20131115 SERIES# REGS	11/15/13	5.25%	ITS
550	RITE AID CORP MAKE WHOLE CALL	12/15/28	6.88%	TMS
551	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 8.000% 20100615	06/15/10	8.00%	TMS
552	WASHINGTON MUTUAL BANK/HENDERS	01/15/13	5.50%	TMS
553	LENNAR CORP MAKE WHOLE CALL	05/31/15	5.60%	TMS
554	SLM CORP MEDIUM TERM NTS R/MD 5.45 04/25/2011	04/25/11	5.45%	TMS
555	CORPORACION DURANGO 10.500% 20171005 SERIES# 144A	10/05/17	10.50%	TMS
556	MOMENTIVE PERFORMANCE MATERIAL	12/01/16	11.50%	TMS
557	UNITED SURGICAL PARTNERS INTL INC SR SUB TOGGLE NT R/MD 9.25 05/01/2017	05/01/17	9.25%	TMS
558	MOHEGAN TRIBAL GAMING AUTHORIT	08/15/14	7.13%	TMS

	P	Q	R	S	T	U	V
503	1,800,000	99.25	99.26	1,786,685	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
504	1,730,000	1.01	1.03	1,779,522	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
505	5,000,000	35.50	35.53	1,776,652	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
506	1,884,000	93.99	94.02	1,772,337	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
507	2,525,000	70.00	70.01	1,767,774	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
508	2,218,000	91.00	91.02	1,746,460	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
509	3,000,000	0.57	0.58	1,737,511	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
510	2,130,000	0.80	0.81	1,719,789	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
511	1,730,000	0.99	0.99	1,718,825	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
512	1,745,000	0.96	0.98	1,713,169	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
513	2,000,000	84.53	84.55	1,691,069	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
514	1,731,000	97.50	97.51	1,687,887	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
515	1,750,000	95.91	95.94	1,678,867	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
516	1,900,000	87.00	87.04	1,653,569	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
517	1,600,000	1.03	1.06	1,646,088	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
518	1,776,000	0.90	0.92	1,640,939	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
519	2,000,000	81.64	81.66	1,633,109	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
520	2,045,000	0.79	0.80	1,632,414	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
521	2,000,000	81.50	81.53	1,630,558	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
522	1,675,000	0.95	0.97	1,629,752	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
523	2,100,000	0.77	0.77	1,625,727	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
524	2,100,000	77.24	77.24	1,622,040	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
525	2,000,000	79.25	79.28	1,585,999	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
526	1,250,000	0.91	0.91	1,583,670	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
527	2,000,000	0.78	0.78	1,583,163	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
528	1,165,000	0.96	0.96	1,565,025	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
529	1,625,000	96.25	96.28	1,564,331	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
530	1,600,000	97.50	97.54	1,560,660	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
531	1,735,000	89.50	89.51	1,552,917	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
532	1,563,578	99.00	99.02	1,548,211	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
533	2,000,000	77.00	77.00	1,540,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
534	2,000,000	0.77	0.77	1,539,176	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
535	1,966,000	0.78	0.78	1,538,939	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
536	1,500,000	1.01	1.02	1,530,479	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
537	1,822,000	83.50	83.51	1,521,760	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
538	1,525,000	99.50	99.53	1,517,822	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
539	1,606,000	94.00	94.02	1,509,991	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
540	1,951,000	76.00	76.01	1,482,992	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
541	4,113,000	36.00	36.00	1,480,840	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
542	1,650,000	0.89	0.90	1,480,049	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
543	1,600,000	0.91	0.92	1,467,589	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
544	2,150,000	78.50	78.53	1,454,853	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
545	1,500,000	96.00	96.01	1,440,397	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
546	1,500,000	95.50	95.52	1,432,205	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
547	1,403,000	1.00	1.01	1,414,091	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
548	1,503,000	94.00	94.00	1,412,827	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
549	1,436,000	0.96	0.97	1,398,114	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
550	3,000,000	46.50	46.52	1,395,516	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
551	1,300,000	105.99	106.01	1,379,847	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
552	2,475,000	55.00	55.01	1,361,523	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
553	2,000,000	68.00	68.02	1,360,324	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
554	1,500,000	90.42	90.44	1,356,557	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
555	3,000,000	45.00	45.05	1,351,400	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
556	1,750,000	77.00	77.03	1,348,081	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
557	1,540,000	87.00	87.03	1,340,330	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
558	2,100,000	74.25	74.26	1,336,726	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
559	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
560	93118193	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
561	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
562	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
563	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
564	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
565	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
566	93115688	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
567	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
568	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
569	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
570	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
571	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
572	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
573	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
574	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
575	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
576	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
577	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
578	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
579	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
580	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
581	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
582	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
583	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
584	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
585	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
586	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
587	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
588	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
589	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
590	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
591	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
592	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
593	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
594	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
595	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
596	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
597	93115954	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
598	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
599	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
600	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
601	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
602	&45471JVYANKEE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	HIGH YIELD
603	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
604	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
605	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
606	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
607	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
608	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
609	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
610	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
611	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
612	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
613	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
614	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

	G	H	I	J	K
559	HIGH YIELD - AME	HY FLOW US	103304BD2	US103304BD25	54351700
560	HIGH YIELD - AME	HY FLOW US	65653RAD5	US65653RAD52	51518300
561	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013716AP0	US013716AP09	1CA542243
562	HIGH YIELD - AME	HY DISTRESSED US	656559BG5	US656559BG54	55037790
563	HIGH YIELD - AME	HY FLOW US	767754BM5	US767754BM54	59915220
564	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92924SAB4	US92924SAB43	1AU341390
565	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	754052AG3	US754052AG35	489456483
566	HIGH YIELD - AME	HY FLOW US	92336GAF3	US92336GAF37	5BDCKY60
567	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3R0	US52517P3R05	5BBZTZ90
568	HIGH YIELD - AME	HY DISTRESSED US	370425SC5	US370425SC59	54653960
569	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	38143VAA7	US38143VAA70	52387910
570	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P4C2	US52517P4C27	1US961717
571	HIGH YIELD - AME	HY DISTRESSED US	13199ACS8	US13199ACS87	5BCZRL70
572	HIGH GRADE CREDIT US	HG FLOW TRADING US	92344GAX4	US92344GAX43	53338280
573	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	072732AA8	US072732AA85	1US580038
574	HIGH YIELD - AME	HY DISTRESSED US	003924AG2	US003924AG25	53105460
575	HIGH YIELD - AME	HY FLOW US	17453BAS0	US17453BAS07	5BBQFT30
576	HIGH YIELD - AME	HY FLOW US	165167BU0	US165167BU03	50152230
577	HIGH YIELD - AME	HY FLOW US	704549AC8	US704549AC84	51532680
578	HIGH YIELD - AME	HY FLOW US	242361AB9	US242361AB99	50821520
579	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AQ4	US013817AQ48	1US895006
580	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804XAA8	US45804XAA81	45804XAA8
581	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	02364WAN5	US02364WAN56	1MX224233
582	HIGH YIELD - AME	HY FLOW US	04939MAC3	US04939MAC38	54716280
583	HIGH GRADE CREDIT US	HG FLOW TRADING US	988498AD3	US988498AD34	5BCMSS80
584	HIGH YIELD - AME	HY FLOW US	44108EAY4	US44108EAY41	53461930
585	HIGH GRADE CREDIT US	HG FLOW TRADING US	538021AC0	US538021AC00	55791110
586	HIGH GRADE CREDIT US	HG FLOW TRADING US	845905AU2	US845905AU24	59188360
587	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	386088AH1	US386088AH17	1US796808
588	HIGH YIELD - AME	HY FLOW US	582411AF1	US582411AF11	5BCQJV70
589	HIGH YIELD - AME	HY DISTRESSED US	897053AB0	US897053AB02	55852790
590	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AU1	US5252M0AU14	1US251721
591	HIGH YIELD - AME	HY FLOW US	01958XBD8	US01958XBD84	52178120
592	HIGH GRADE CREDIT US	HG FLOW TRADING US	237194AH8	US237194AH88	5BCFDN20
593	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0203888036	1GB243917
594	HIGH YIELD - AME	HY DISTRESSED US	102183AC4	US102183AC41	50584020
595	HIGH YIELD - AME	HY FLOW US	165167BL0	US165167BL04	53384000
596	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PR60	US52517PR606	1US791114
597	HIGH YIELD - AME	HY DISTRESSED US	870757AA9	US870757AA90	5BBNPV60
598	HIGH YIELD - AME	HY FLOW US	880779AS2	US880779AS28	54183300
599	HIGH YIELD - AME	HY DISTRESSED US	370425SM3	US370425SM32	55566770
600	HIGH YIELD - AME	HY FLOW US	23330XAJ9	US23330XAJ90	56640740
601	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136385AG6	US136385AG66	1CA263386
602	HIGH YIELD EEMEA	HY CORPORATES EEMEA	ADJ1	ADJ1	ADJ1
603	SP AMERICAS-TRADING	ABS DERIVATIVES	8265Q0YD8	US8265Q0YD82	8265Q0YD8
604	HIGH YIELD - AME	HY FLOW US	42330PAA5	US42330PAA57	5BCLQF10
605	HIGH YIELD - AME	HY DISTRESSED US	370448AA0	US370448AA05	54356630
606	HIGH YIELD - AME	HY FLOW US	92907TAB3	US92907TAB35	54986450
607	HIGH YIELD - AME	HY FLOW US	097751AG6	US097751AG66	54720410
608	HIGH YIELD - AME	HY FLOW US	92531XAJ1	US92531XAJ19	5BBSWQ00
609	HIGH YIELD - AME	HY DISTRESSED US	12501BAR5	US12501BAR50	56186660
610	HIGH YIELD - AME	HY DISTRESSED US	75605EAW0	US75605EAW03	5BCPPV10
611	HIGH GRADE CREDIT US	HG FLOW TRADING US	00130HBH7	US00130HBH75	5BCXFW30
612	HIGH GRADE CREDIT US	HG FLOW TRADING US	655844AE8	US655844AE88	50528760
613	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	84265VAA3	US84265VAA35	1US443344
614	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CH8	US5252M0CH84	1US339344

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
559	BOYD GAMING CORP	04/15/14	6.75%	TMS
560	***NORSKE SKOG CANADA LTD SENIOR NOTE SER D R/MD 8.625 06/15/2011	06/15/11	8.63%	TMS
561	ALCAN INC DEBS R/MD 6.45 03/15/2011	03/15/11	6.45%	ITS
562	NORTEK INC/OLD	09/01/14	8.50%	TMS
563	RITE AID CORP	03/01/15	8.63%	TMS
564	WEA FINANCE LLC / WCI FINANCE LLC 5.700% 20161001 SERIES# 144A	10/01/16	5.70%	ITS
565	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 3.437% 20090915 SERIES# 144A	09/15/09	3.44%	ITS
566	VERASUN ENERGY CORP CALL 06/01/2012 R/MD 9.375 06/01/2017	06/01/17	9.38%	TMS
567	LEHMAN BROS HOLDINGS INC MEDIUM TERM NTS R/MD0000 09/26/2008	09/26/08	0.00%	TMS
568	GMAC-CORP BOND	02/01/12	7.00%	TMS
569	GOLDMAN SACHS GROUP INC/THE MAKE WHOLE CALL	02/15/34	6.35%	TMS
570	LEHMAN BROTHERS HOLDINGS INC	07/19/12	6.00%	ITS
571	CALPINE CORP IN DEFAULT	05/15/49	10.50%	TMS
572	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	09/15/35	5.85%	TMS
573	BAYER CORP NOTE R/MD 7.125 10/01/2015	10/01/15	7.13%	ITS
574	ABITIBI CONSOLIDATED INC	08/01/10	8.55%	TMS
575	CITIZENS COMMUNICATIONS CO SR NT 7.875%27 R/MD 7.875 01/15/2027	01/15/27	7.88%	TMS
576	CHESAPEAKE ENERGY CORP MAKE WHOLE CALL	11/15/20	6.88%	TMS
577	PEABODY ENERGY CORP	03/15/13	6.88%	TMS
578	DEAN HOLDING CO	10/15/17	6.90%	TMS
579	ALCOA INC R/MD 5.87 02/23/2022	02/23/22	5.87%	ITS
580	INSURANCE NOTE CAP MM NOTE	02/12/36	4.49%	MTS
581	AMERICA MOVIL SAB DE CV 5.625% 20171115	11/15/17	5.63%	ITS
582	ATLAS PIPELINE PARTNERS LP	12/15/15	8.13%	TMS
583	YUM! BRANDS INC MAKE WHOLE CALL	11/15/37	6.88%	TMS
584	HOST HOTELS & RESORTS LP	03/15/15	6.38%	TMS
585	LITTON INDUSTRIES INC R/MD 7.75 03/15/2026	03/15/26	7.75%	TMS
586	SOVEREIGN BANCORP INC SR NT R/MD 4.80 09/01/2010	09/01/10	4.80%	TMS
587	GRAND METRO INV-CORP BOND	04/15/35	7.45%	ITS
588	MCMORAN EXPLORATION CO	11/15/14	11.88%	TMS
589	TRONOX WORLDWIDE LLC/TRONOX FI	12/01/12	9.50%	TMS
590	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20221205 SERIES# MTN	12/05/22	9.25%	ITS
591	***ALLIED WASTE NORTH AMER INCSR NT R/MD 5.75 02/15/2011	02/15/11	5.75%	TMS
592	DARDEN RESTAURANTS INC MAKE WHOLE CALL	10/15/37	6.80%	TMS
593	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	11/12/09	0.00%	ITS
594	BOWATER INC	08/01/09	9.00%	TMS
595	CHESAPEAKE ENERGY CORP	06/15/15	6.38%	TMS
596	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.25 02/06/2012	02/06/12	5.25%	ITS
597	SAINT ACQUISITION CORP FLOAT RATE NOTE 144A R/MD 10.55438 05/15/2015	05/15/15	10.55%	TMS
598	TEREX CORP	01/15/14	7.38%	TMS
599	GMAC LLC	12/01/14	4.88%	TMS
600	DRS TECHNOLOGIES INC SR SUB NT R/MD 7.625 02/01/2018	02/01/18	7.63%	TMS
601	CANADIAN NATURAL RESOURCES LTDMAKE WHOLE CALL	02/01/35	5.85%	ITS
602	JV Allocations - NY	12/31/99		OTH
603	SIGMA FINANCE INC	12/22/08	5.33%	MTS
604	HELIX ENERGY SOLUTIONS 144A R/MD 9.50 01/15/2016	01/15/16	9.50%	TMS
605	GENERAL MOTORS NOVA SCOTIA FINMAKE WHOLE CALL	10/15/08	6.85%	TMS
606	VOUGHT AIRCRAFT INDUSTRIES INC	07/15/11	8.00%	TMS
607	BOMBARDIER INC MAKE WHOLE CALL	05/01/12	6.75%	TMS
608	VERSO PAPER HOLDINGS R/MD 6.55063 08/01/2014	08/01/14	6.55%	TMS
609	CCH I HLDGS LLC / CCH I HLDGS SR NT ACCRET 14 R/MD 11.75 05/15/2014	05/15/14	11.75%	TMS
610	REALOGY CORP	04/15/15	12.38%	TMS
611	AES CORP/THE MAKE WHOLE CALL	10/15/17	8.00%	TMS
612	NORFOLK SOUTHERN CORP MAKE WHOLE CALL	05/15/17	7.70%	TMS
613	SOUTHERN COPPER CORP MAKE WHOLE CALL	07/27/35	7.50%	ITS
614	LEHMAN BROTHERS HOLDINGS INC R/MD 8.00 02/06/2023	02/06/23	8.00%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
559	1,700,000	78.00	78.03	1,326,478	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
560	1,605,000	82.50	82.52	1,324,471	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
561	1,237,000	1.04	1.07	1,324,160	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
562	2,000,000	66.00	66.00	1,320,066	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
563	2,000,000	65.75	65.75	1,315,067	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
564	1,375,000	0.93	0.95	1,307,895	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
565	6,500,000	0.99	1.01	1,294,858	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
566	2,331,000	55.50	55.53	1,294,336	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
567	1,249,000	102.79	102.79	1,283,847	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
568	2,000,000	64.00	64.01	1,280,171	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
569	1,550,000	82.34	82.35	1,276,331	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
570	1,600,000	0.79	0.80	1,273,962	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
571	10,171,000	12.50	12.50	1,271,375	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
572	1,450,000	86.39	86.42	1,253,090	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
573	1,125,000	1.08	1.11	1,251,469	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
574	2,250,000	55.50	55.51	1,248,985	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
575	1,475,000	84.50	84.51	1,246,437	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
576	1,330,000	92.75	92.77	1,233,880	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
577	1,522,000	100.50	100.53	1,229,022	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
578	1,335,000	91.00	91.03	1,215,234	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
579	1,302,000	0.93	0.93	1,214,240	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
580	1,300,000	0.91	0.92	1,190,001	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
581	1,190,000	0.98	1.00	1,186,992	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
582	1,236,000	96.00	96.02	1,186,811	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
583	1,300,000	91.25	91.27	1,186,489	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
584	1,295,000	88.75	88.78	1,150,363	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
585	1,000,000	114.93	114.97	1,149,735	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
586	1,280,000	89.49	89.49	1,145,483	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
587	1,000,000	1.11	1.14	1,140,024	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
588	1,100,000	103.00	103.04	1,133,435	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
589	2,610,000	43.00	43.00	1,122,300	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
590	1,580,000	0.70	0.70	1,113,694	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
591	1,414,000	99.63	99.63	1,111,751	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
592	1,300,000	85.28	85.31	1,109,011	Total Corp. Obligations & Spot	US Corporates Bonds & Other	CFD
593	1,190,000	0.93	0.93	1,107,771	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
594	1,200,000	92.00	92.00	1,104,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
595	1,169,000	94.25	94.27	1,101,969	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
596	1,365,000	0.79	0.80	1,086,357	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
597	3,000,000	36.01	36.01	1,080,179	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
598	1,100,417	97.50	97.51	1,073,042	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
599	2,000,000	53.00	53.00	1,060,036	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
600	1,000,000	105.63	105.63	1,056,343	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
601	1,200,000	0.86	0.87	1,040,082	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
602	0	0.00	0.00	1,027,461	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
603	1,250,000	0.81	0.82	1,020,875	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
604	1,015,000	100.50	100.52	1,020,077	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
605	1,022,000	99.75	99.75	1,019,445	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
606	1,100,000	92.50	92.51	1,017,513	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
607	1,300,000	100.00	100.03	1,000,251	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
608	1,175,000	85.00	85.01	998,846	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
609	1,825,000	54.00	54.04	986,215	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
610	2,000,000	49.00	49.05	981,031	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
611	1,000,000	98.00	98.03	980,333	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
612	876,000	111.50	111.52	976,948	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
613	1,000,000	0.96	0.97	973,468	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
614	1,435,000	0.67	0.68	970,156	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
615	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
616	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
617	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
618	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
619	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
620	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
621	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
622	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
623	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
624	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
625	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
626	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
627	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
628	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
629	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
630	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
631	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
632	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
633	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
634	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
635	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
636	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
637	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
638	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
639	93118305	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
640	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
641	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
642	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
643	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
644	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
645	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
646	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
647	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
648	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
649	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
650	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
651	GA4V	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
652	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
653	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
654	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
655	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
656	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
657	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
658	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
659	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
660	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
661	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
662	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
663	G1H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
664	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
665	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
666	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
667	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
668	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
669	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
670	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
615	HIGH YIELD - AME	HY DISTRESSED US	656559BH3	US656559BH38	5BDDYY00
616	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PC58	US52517PC582	1US395528
617	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908BQ2	US524908BQ27	524908BQ2
618	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	884903BA2	US884903BA28	1US517022
619	HIGH YIELD - AME	HY DISTRESSED US	575379AE2	US575379AE24	5BBRZC10
620	HIGH GRADE CREDIT US	HG FLOW TRADING US	92343VAP9	US92343VAP94	5BCYQG20
621	HIGH GRADE CREDIT US	HG ESOTERIC US			9N207630
622	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804SAA9	US45804SAA96	45804SAA9
623	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	458046AA7	US458046AA79	458046AA7
624	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804BAA6	US45804BAA61	45804BAA6
625	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	44841SAC3	US44841SAC35	1US117906
626	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0BX4	US5252M0BX44	1US324007
627	HIGH YIELD - AME	HY FLOW US	56845TAF4	US56845TAF49	5BBLRX80
628	HIGH GRADE CREDIT US	HG FLOW TRADING US	78387GAQ6	US78387GAQ64	55195010
629	HIGH YIELD - AME	HY FLOW US	17453BAT8	US17453BAT89	5BBDXZ80
630	HIGH YIELD - AME	HY FLOW US	92531XAF9	US92531XAF96	5BBSWF20
631	HIGH YIELD - AME	HY FLOW US	55932RAF4	US55932RAF47	50727020
632	HIGH YIELD - AME	HY FLOW US	882330AC7	US882330AC73	5BCSGB60
633	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	524908WZ9	US524908WZ96	5BBPHZ60
634	FX AMERICAS	FX-OPTIONS AMERICAS		XS0297730847	1NL878732
635	HIGH YIELD - AME	HY DISTRESSED US	370425SE1	US370425SE16	50300940
636	HIGH YIELD - AME	HY FLOW US	97381WAF1	US97381WAF14	59904810
637	HIGH YIELD - AME	HY DISTRESSED US	903293AS7	US903293AS74	5BCCLC00
638	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0169934501	1GB081135
639	HIGH YIELD - AME	HY DISTRESSED US	81662TAA3	US81662TAA34	54826710
640	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74163PAE2	US74163PAE25	74163PAE2
641	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	25244SAD3	US25244SAD36	1NL924270
642	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	909317BC2	US909317BC21	54047330
643	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	02364WAF2	US02364WAF23	1MX250188
644	HIGH YIELD - AME	HY FLOW US	170032AS5	US170032AS50	56570630
645	HIGH GRADE CREDIT US	HG FLOW TRADING US	125568AB1	US125568AB14	56662510
646	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247361XH6	US247361XH61	54752000
647	CREDIT FINANCING AMERICAS	M/B CORPORATES	001765AU0	US001765AU07	50085760
648	FX AMERICAS	FX-OPTIONS AMERICAS		CH0043088662	1NL565750
649	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0178930094	1LU784066
650	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00386SAA0	US00386SAA06	1AE713042
651	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	74977RBC7		74977RBC7
652	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5Y3	US52517P5Y38	1US127202
653	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2E0	US52517P2E01	1US900251
654	HIGH YIELD - AME	HY DISTRESSED US	872962AB1	US872962AB13	5BBDXG30
655	HIGH YIELD - AME	HY FLOW US	413627AW0	US413627AW00	52798410
656	HIGH YIELD - AME	HY FLOW US	05336XAE1	US05336XAE13	59127470
657	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	046353AB4	US046353AB45	1GB073009
658	FX AMERICAS	FX-OPTIONS AMERICAS		XS0200674629	1IE229729
659	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXS5	US52517PXS54	1US412406
660	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FC6	US5252M0FC60	1US424740
661	HIGH YIELD - AME	HY FLOW US	29255WAG5	US29255WAG50	51640750
662	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247361VY1	US247361VY13	50562050
663	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AC7		047468AC7
664	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	96008YAA3	US96008YAA38	1AU248066
665	HIGH YIELD - AME	HY FLOW US	911365AQ7	US911365AQ72	54309200
666	HIGH YIELD - AME	HY FLOW US	350472AC0	US350472AC04	54324320
667	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	76827RAC5	US76827RAC51	76827RAC5
668	HIGH YIELD - AME	HY FLOW US	482434AF4	US482434AF41	55020660
669	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	021517AC1	US021517AC16	1AR923217
670	HIGH GRADE CREDIT US	HG FLOW TRADING US	460146BZ5	US460146BZ58	52367470

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
615	NORTEK INC/OLD	12/01/13	10.00%	TMS
616	LEHMAN BROTHERS HOLDINGS INC	10/22/08	2.88%	ITS
617	LEHMAN BROTHERS HOLDINGS INC 7.200% 20090815	08/15/09	7.20%	ITS
618	THOMSON REUTERS CORP MAKE WHOLE CALL	07/15/13	5.95%	ITS
619	MASONITE CORP	04/06/15	11.00%	TMS
620	VERIZON COMMUNICATIONS INC	04/15/38	6.90%	TMS
621	WALMART/BLYTHEVILLE R/MD 8.16 09/10/2017	09/10/17	8.16%	TMS
622	INC MONEY MARKET SEC SER2003-628 DAY AUCTION	12/15/33	4.49%	MTS
623	INC MONEY MARKET SEC SER2003-128 DAY AUCTION	08/04/33	4.49%	MTS
624	RIVERMONT INC	12/16/50	4.49%	MTS
625	HUTCHISON WHAMPOA INTERNATIONAL 03/33 LT 7.450% 20331124 SERIES# 144A	11/24/33	7.45%	ITS
626	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230130 SERIES# MTN	01/30/23	9.50%	ITS
627	MARINER ENERGY INC SR NT R/MD 8.00 05/15/2017	05/15/17	8.00%	TMS
628	AT&T INC MAKE WHOLE CALL	09/15/34	6.15%	TMS
629	CITIZENS COMMUNICATIONS CO SR NT 6.625%15 R/MD 6.625 03/15/2015	03/15/15	6.63%	TMS
630	VERSO PAPER HOLDINGS LLC AND V	08/01/16	11.38%	TMS
631	MAGNACHIP SEMICONDUCTOR SA / MAGNACHIP S 8.000% 20141215	12/15/14	8.00%	TMS
632	TEXAS COMPETITIVE ELECTRIC HOL	11/01/15	10.25%	TMS
633	LEHMAN BROTHERS HOLDINGS INC	05/29/49	3.64%	TMS
634	LEHMAN BROS TREASURY CO BV 0.000% 20090514 SERIES# BSKT EMTN	05/14/09	0.00%	ITS
635	GMAC-CORP BOND	08/28/12	6.88%	TMS
636	WINDSTREAM CORP SR NT 7%19 R/MD 7.00 03/15/2019	03/15/19	7.00%	TMS
637	USG CORP MAKE WHOLE CALL	01/15/18	8.00%	TMS
638	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20180626 SERIES# EMTN	06/26/18	9.00%	ITS
639	SEMGROUP LP IN DEFAULT	11/15/15	8.75%	TMS
640	PRIMUS FINANCIAL PRODUCTS 28 DAY AUCTION	12/19/21	4.72%	MTS
641	DIAGEO FINANCE BV 5.500% 20130401	04/01/13	5.50%	ITS
642	UNITED AIR LINES INC	09/01/08	6.83%	TMS
643	AMERICA MOVIL SAB DE CV 5.500% 20140301	03/01/14	5.50%	ITS
644	CHIQUITA BRANDS INTERNATIONAL	12/01/15	8.88%	TMS
645	CIT GROUP FUNDING CO CDA SR NT R/MD 4.65 07/01/2010	07/01/10	4.65%	TMS
646	DELTA AIR LINES INC/OLD MAKE WHOLE CALL	12/05/14	10.00%	TMS
647	AMR CORP-CORP BD	08/01/12	9.00%	TMS
648	LEHMAN BROS TREASURY CO BV 0.000% 20100219 SERIES# $/Sfr	02/19/10	0.00%	ITS
649	FORTIS BANQUE LUXEMBOURG SA VARIABLE RATE BOND 20131112 SERIES# EMTN	11/12/13	0.00%	ITS
650	ABU DHABI NATIONAL ENERGY COMPANY PJSC 5.875% 20161027 SERIES# 144A	10/27/16	5.88%	ITS
651	COOPERATIEVE CENTRALE RAIFFEIS	03/11/11	3.00%	MTS
652	LEHMAN BROTHERS HOLDINGS INC	09/27/27	7.00%	ITS
653	LEHMAN BROTHERS HOLDINGS INC 10.750% 20220523 SERIES# MTN	05/23/22	10.75%	ITS
654	TOUSA INC SR NT 9%10 R/MD 9.00 07/01/2010	07/01/10	9.00%	TMS
655	HARRAHS OPER INC GTD SR NT5.75%17 R/MD 5.75 10/01/2017	10/01/17	5.75%	TMS
656	AVAGO TECHNOLOGIES FINANCE PTE/AVAGO TEC FRN 20130601	06/01/13	8.31%	TMS
657	ASTRAZENECA PLC 5.900% 20170915	09/15/17	5.90%	ITS
658	IRISH LIFE & PERMANENT PLC VARIABLE RATE BOND 20110222 SERIES# EMTN	02/22/11	0.00%	ITS
659	LEHMAN BROTHERS HOLDINGS	10/29/19	8.00%	ITS
660	LEHMAN BROS HLDGS INC MEDIUMTERM NTS R/MD 9.00 04/24/2023	04/24/23	9.00%	ITS
661	ENCORE ACQUISITION CO	07/15/15	6.00%	TMS
662	DELTA AIR LINES INC EQUIP TR CTF SER 1990 F R/MD 10.79 03/26/2014	03/26/14	10.79%	TMS
663	ATHILON CAPITAL CORP NOTES SERIES A CORP	08/09/35	3.99%	MTS
664	WESTFIELD CAPITAL CORP LTD / WT FINANCE 4.375% 20101115 SERIES# 144A	11/15/10	4.38%	ITS
665	UNITED RENTALS NORTH AMERICA INC SR SUB NT R/MD 7.00 02/15/2014	02/15/14	7.00%	TMS
666	FOUNDATION PA COAL CO	08/01/14	7.25%	TMS
667	INSURANCE NOTE CAP TAX MMS04-3	04/03/35	4.47%	MTS
668	KCS ENERGY INC	04/01/12	7.13%	TMS
669	ALTO PARANA SA 6.375% 20170609 SERIES# 144A	06/09/17	6.38%	ITS
670	***INTERNATIONAL PAPER CO NOTES R/MD 5.25 04/01/2016	04/01/16	5.25%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
615	1,000,000	96.00	96.03	960,319	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
616	1,057,000	0.90	0.91	958,592	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
617	1,049,000	0.90	0.90	950,174	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
618	915,000	1.02	1.03	945,889	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
619	2,973,000	31.50	31.55	936,941	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
620	950,000	97.82	97.85	929,583	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
621	926,011	100.00	100.00	926,021	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
622	1,000,000	0.92	0.92	924,438	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
623	1,000,000	0.92	0.92	922,819	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
624	1,000,000	0.92	0.92	922,694	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
625	877,000	1.03	1.05	919,619	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
626	1,102,000	0.82	0.83	917,828	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
627	1,000,000	91.04	91.07	910,678	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
628	982,000	92.39	92.42	907,592	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
629	1,000,000	90.50	90.53	905,331	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
630	1,071,000	84.50	84.51	905,144	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
631	3,010,000	30.00	30.02	903,602	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
632	900,000	99.75	99.75	897,750	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
633	3,300,000	27.00	27.00	891,057	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
634	1,120,000	0.90	0.90	882,332	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
635	1,445,000	61.00	61.00	881,497	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
636	1,000,000	88.00	88.04	880,350	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
637	1,010,000	87.00	87.00	878,700	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
638	860,000	1.00	1.02	875,402	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
639	5,000,000	17.50	17.50	875,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
640	1,000,000	0.87	0.87	873,808	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
641	820,000	1.03	1.06	868,551	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
642	820,000	105.50	105.50	865,100	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
643	875,000	0.98	0.98	861,592	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
644	1,000,000	85.75	85.78	857,756	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
645	1,000,000	85.75	85.77	857,694	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
646	2,000,000	42.50	42.50	850,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
647	1,310,000	70.00	70.01	842,932	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
648	1,000,000	0.95	0.95	836,458	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
649	1,000,000	0.84	0.84	835,700	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
650	869,000	0.94	0.96	832,430	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
651	910,000	0.90	0.91	823,808	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
652	1,000,000	0.80	0.83	819,965	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
653	980,000	0.82	0.82	807,196	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
654	1,330,000	60.25	60.25	801,325	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
655	2,000,000	40.00	40.03	800,524	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
656	789,000	100.00	100.00	789,024	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
657	740,000	1.03	1.06	786,421	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
658	690,000	0.82	0.82	784,846	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
659	1,021,000	0.76	0.77	783,028	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
660	1,133,000	0.68	0.69	782,620	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
661	1,180,000	87.00	87.01	775,455	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
662	1,700,000	45.50	45.50	773,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
663	1,000,000	0.77	0.77	766,942	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
664	765,000	0.99	1.00	765,371	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
665	1,000,000	76.50	76.51	765,058	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
666	750,000	99.75	99.76	748,191	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
667	800,000	0.92	0.92	739,743	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
668	784,000	94.25	94.28	739,174	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
669	715,000	1.02	1.03	738,868	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
670	850,000	86.81	86.83	738,092	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
671	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
672	07100CVD6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
673	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
674	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
675	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
676	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
677	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
678	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
679	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
680	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
681	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
682	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
683	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
684	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
685	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
686	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
687	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
688	93117256	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
689	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
690	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
691	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
692	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
693	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
694	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
695	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
696	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
697	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
698	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
699	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
700	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
701	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
702	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
703	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
704	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
705	93117171	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
706	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
707	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
708	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
709	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
710	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
711	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
712	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
713	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
714	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
715	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
716	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
717	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
718	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
719	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
720	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
721	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
722	93117601	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
723	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
724	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
725	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
726	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
671	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EG8	US5252M0EG83	1US378581
672	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	70645KBM0	US70645KBM09	1US485634
673	HIGH GRADE CREDIT US	HG FLOW TRADING US	22404QAG3	US22404QAG38	51637060
674	HIGH YIELD - AME	HY FLOW US	892335AH3	US892335AH31	54651570
675	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	75405UAB2	US75405UAB26	1US686363
676	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZJ3	US52517PZJ38	1US320021
677	HIGH YIELD - AME	HY FLOW US	45661TAD3	US45661TAD37	57724860
678	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PA43	US52517PA438	1US353618
679	HIGH GRADE CREDIT US	HG FLOW TRADING US	939322AL7	US939322AL70	51791260
680	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	96008YAB1	US96008YAB11	1AU248058
681	HIGH GRADE CREDIT US	HG FLOW TRADING US	22237LPA4	US22237LPA43	53058650
682	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0FF9	US5252M0FF91	5BDDZF20
683	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	853254AA8	US853254AA86	59381330
684	HIGH GRADE CREDIT US	HG FLOW TRADING US	907818CS5	US907818CS53	50403700
685	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PG96	US52517PG963	1US538846
686	HIGH YIELD - AME	HY FLOW US	882330AB9	US882330AB90	5BCSGB70
687	HIGH GRADE CREDIT US	HG FLOW TRADING US	88947EAE0	US88947EAE05	54191970
688	HIGH YIELD - AME	HY FLOW US	184502AS1	US184502AS11	50609950
689	HIGH YIELD - AME	HY DISTRESSED US	83001PAF6	US83001PAF62	51788460
690	HIGH YIELD - AME	HY DISTRESSED US	235ESCAU4	US235ESCAU47	5BDCMY10
691	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PK91	US52517PK916	1US668668
692	HIGH YIELD - AME	HY DISTRESSED US	704231AK5	US704231AK53	52811950
693	HIGH YIELD - AME	HY DISTRESSED US	872962AE5	US872962AE51	5BBDXS20
694	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UAX9	US45031UAX90	57205480
695	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	235ESC951	US235ESC9517	5BCRDK60
696	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	23599ACR5	US23599ACR59	3BBWVB30
697	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912909AC2	US912909AC20	1US903784
698	HIGH YIELD - AME	HY FLOW US	204386AK2	US204386AK24	59848580
699	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0ET0	US5252M0ET05	1US393788
700	HIGH YIELD - AME	HY FLOW US	800907AL1	US800907AL10	5BBJBC70
701	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYS4	US52517PYS46	1US298169
702	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK59	US52517PK593	1US650120
703	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	02364WAP0	US02364WAP05	1MX224266
704	HIGH YIELD - AME	HY DISTRESSED US	179584AJ6	US179584AJ62	5BCYWP00
705	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	901704AA4	US901704AA48	55318540
706	HIGH GRADE CREDIT US	HG FLOW TRADING US	172967EU1	US172967EU16	5BDRCY00
707	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0266959021	1AU674618
708	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP8718AAA45	1CL528620
709	HIGH YIELD - AME	HY FLOW US	89421EAB9	US89421EAB92	5BBWDP70
710	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PT27	US52517PT271	1US806748
711	HIGH YIELD - AME	HY FLOW US	47926PAB2	US47926PAB22	52296710
712	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804QAA3	US45804QAA31	45804QAA3
713	HIGH YIELD - AME	HY DISTRESSED US	24799AKE1	US24799AKE19	5BBDSH90
714	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771UAA5	US73771UAA51	73771UAA5
715	HIGH GRADE CREDIT US	HG FLOW TRADING US	93933VBD9	US93933VBD91	54780510
716	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AJ6	US5252M0AJ68	1US291354
717	HIGH YIELD - AME	HY FLOW US	492914AQ9	US492914AQ95	5BCQTK50
718	HIGH YIELD - AME	HY DISTRESSED US	46205AAB9	US46205AAB98	5BCDRM60
719	HIGH YIELD - AME	HY DISTRESSED US	53567WAC7	US53567WAC73	57271740
720	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0171058844	1NL083846
721	HIGH YIELD - AME	HY FLOW US	20588YAC7	US20588YAC75	5BCQZQ60
722	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518TBE1	US52518TBE10	59903430
723	HIGH GRADE CREDIT US	HG FLOW TRADING US	939322AV5	US939322AV52	53617160
724	FX AMERICAS	FX-OPTIONS AMERICAS	52517P7H8	US52517P7H86	5BCHVL20
725	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	670346AF2	US670346AF22	1US397169
726	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	12626PAE3	US12626PAE34	1US708480

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	L	M	N	O
671	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20280317 SERIES# MTN	03/17/28	11.00%	ITS
672	PEMEX PROJ FDG MASTER TR MEDIUM TERM NTS R/MD 6.625 06/15/2038	06/15/38	6.63%	ITS
673	COX COMMUNICATIONS INC MEDIUM TERM NOTE VAR RT R/MD 6.95 01/15/2028	01/15/28	6.95%	TMS
674	TOYS R US INC MAKE WHOLE CALL	08/01/11	7.63%	TMS
675	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.832% 20160930 SERIES# 144A	09/30/16	5.83%	ITS
676	LEHMAN BROTHERS HOLDINGS INC	05/11/15	3.47%	ITS
677	INERGY L P & INERGY FIN CORP SR NT 8.25%16 R/MD 8.25 03/01/2016	03/01/16	8.25%	TMS
678	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20200804 SERIES# MTNH MTN	08/04/20	7.00%	ITS
679	WASHINGTON MUTUAL INC	01/15/09	4.00%	TMS
680	WESTFIELD CAPITAL CORP LTD / WT FINANCE 5.125% 20141115 SERIES# 144A	11/15/14	5.13%	ITS
681	COUNTRYWIDE HOME LOANS INC	03/22/11	4.00%	TMS
682	LEHMAN BROS HLDGS INC FX BASKET-LINKED NOTE R/MD0000 05/17/2010	05/17/10	0.00%	TMS
683	STANDARD CHARTERED PLC VARIABLE RATE BOND PERP SERIES# 144A	12/08/49	6.41%	TMS
684	UNION PACIFIC CORP MAKE WHOLE CALL	06/01/33	5.38%	TMS
685	LEHMAN BROS HLDGS INC MEDIUM TERM NOTE R/MD 5.75 04/25/2011	04/25/11	5.75%	ITS
686	TEXAS COMPETITIVE ELECTRIC HOL	11/01/16	10.50%	TMS
687	TOLL BROTHERS FINANCE CORP MAKE WHOLE CALL	03/15/14	4.95%	TMS
688	CLEAR CHANNEL COMMUNICATIONS IMAKE WHOLE CALL	05/15/15	4.90%	TMS
689	SIX FLAGS INC	04/15/13	9.75%	TMS
690	DANA CORP	08/15/11	9.00%	TMS
691	LEHMAN BROTHERS HOLDINGS INC	09/05/16	8.00%	ITS
692	PAXSON COMMUNICATIONS CORP	01/15/13	9.04%	TMS
693	TOUSA INC SR SUB NT R/MD 7.50 01/15/2015	01/15/15	7.50%	TMS
694	ISTAR FINANCIAL INC MAKE WHOLE CALL	09/15/11	5.65%	TMS
695	DANA CORP IN DEFAULT	03/01/09	6.50%	TMS
696	DALLAS-FORT WORTH INTERNATIONA	11/01/26	7.13%	TMS
697	UNITED STATES STEEL CORP MAKE WHOLE CALL	06/01/17	6.05%	ITS
698	***COMPAGNIE GENERALE DE GEOPHYSIQUE SR NT R/MD 7.75 05/15/2017	05/15/17	7.75%	TMS
699	LEHMAN BROS HLDGS INC MEDIUM TERM NT R/MD 8.00 03/17/2023	03/17/23	8.00%	ITS
700	SANMINA-SCI CORP	06/15/10	5.53%	TMS
701	LEHMAN BROTHERS HOLDINGS INC	02/17/15	5.98%	ITS
702	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.75 07/18/2011	07/18/11	5.75%	ITS
703	AMERICA MOVIL SAB DE CV 6.125% 20371115	11/15/37	6.13%	ITS
704	CLAIRES STORES INC SR SUB NT R/MD 10.50 06/01/2017	06/01/17	10.50%	TMS
705	TWIN REEFS PASS-THROUGH TR PERPETUAL NOTE 144A R/MD 3.48813 12/31/2049	12/31/49	3.49%	TMS
706	CITIGROUP INC SR NTS R/MD 6.50 08/19/2013	08/19/13	6.50%	TMS
707	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20181006 SERIES# EMTN	10/06/18	7.00%	ITS
708	SOCIEDAD QUIMICA Y MINERA DE CHILE SA 6.125% 20160415 SERIES# REGS	04/15/16	6.13%	ITS
709	TRAVELPORT LLC	09/01/14	9.88%	TMS
710	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.00 02/15/2022	02/15/22	7.00%	ITS
711	JOHNSONDIVERSEY HOLDINGS INC	05/15/13	10.67%	TMS
712	INC MONEY MARKET SEC SER2003-428 DAY AUCTION	12/21/33	4.49%	MTS
713	GCB DELTA AIR LINES CV CONV ESCROW R/MD 8.00 06/03/2023	06/03/23	8.00%	TMS
714	POTOMAC TRUST CAP 04-VIII	02/06/25	4.49%	MTS
715	WASH MUT BK FA CA GLBL MTN BE FR 5.55%061610 R/MD 5.55 06/16/2010	06/16/10	5.55%	TMS
716	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 15.95 12/28/2022	12/28/22	15.95%	ITS
717	KEY ENERGY SERVICES INC	12/01/14	8.38%	TMS
718	ION MEDIA NETWORKS INC MANDATORILY CONV SR SUB NT SER A R/MD 11.00 07/31/2013	07/31/13	11.00%	TMS
719	LINENS N THINGS INC SR SEC NT FLT 14 R/MD 8.33813 01/15/2014	01/15/14	0.00%	TMS
720	RABOBANK NEDERLAND NV VARIABLE RATE BOND 20160107	01/07/16	6.00%	ITS
721	CONNACHER OIL AND GAS LTD	12/15/15	10.25%	TMS
722	LEHMAN BROS INC CUSTODIAL RCPTS FOR NTS OF VAR ISSUERS R/MD 02/02/2037	02/02/37	0.00%	TMS
723	WASHINGTON MUTUAL INC	09/15/17	5.25%	TMS
724	LEHMAN BROS HLDGS INC MEDIUMTERM NTS BASKET LINKED NOTE R/MD0000 11/16/2009	11/16/09	0.00%	TMS
725	NUCOR CORP MAKE WHOLE CALL	12/01/12	5.00%	ITS
726	CRH AMERICA INC 5.300% 20131015	10/15/13	5.30%	ITS

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BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
671	926,000	0.77	0.80	737,827	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
672	745,000	0.97	0.99	736,971	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
673	750,000	98.15	98.16	736,225	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
674	1,800,000	91.50	91.51	732,279	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
675	725,000	0.98	1.01	731,889	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
676	1,035,000	0.70	0.71	730,997	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
677	765,000	95.50	95.50	730,600	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
678	1,049,000	0.68	0.69	726,302	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
679	1,000,000	72.00	72.00	720,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
680	750,000	0.93	0.95	711,860	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
681	779,000	91.19	91.21	710,547	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
682	750,000	93.85	93.85	703,875	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
683	900,000	77.67	77.68	699,089	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
684	828,000	83.30	83.31	689,818	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
685	840,000	0.80	0.82	687,959	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
686	0	95.50	95.54	683,958	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
687	800,000	84.00	84.02	672,198	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
688	1,435,000	46.75	46.77	671,097	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
689	1,000,000	67.00	67.04	670,406	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
690	19,000,082	3.50	3.50	665,003	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
691	900,000	0.72	0.72	649,730	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
692	1,034,073	62.00	62.00	641,125	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
693	7,109,000	9.00	9.00	639,810	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
694	840,000	75.00	75.03	630,237	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
695	9,000,000	7.00	7.00	630,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
696	30,545,000	2.00	2.00	610,900	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
697	650,000	0.92	0.93	606,446	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
698	605,000	99.25	99.28	600,619	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
699	700,000	0.83	0.85	593,499	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
700	599,000	99.00	99.01	593,095	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
701	884,000	0.67	0.67	592,949	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
702	700,000	0.83	0.84	585,907	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
703	625,000	0.91	0.93	582,550	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
704	1,388,000	42.00	42.03	582,168	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
705	5,700,000	10.00	10.00	570,028	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
706	570,000	99.97	99.97	569,847	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
707	570,000	0.97	0.99	562,428	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
708	550,000	1.00	1.02	562,257	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
709	675,000	83.00	83.00	560,276	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
710	834,000	0.67	0.67	559,642	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
711	550,000	101.00	101.04	555,518	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
712	600,000	0.92	0.92	554,215	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
713	20,746,000	2.67	2.67	553,918	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
714	600,000	0.92	0.92	553,616	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
715	1,000,000	55.00	55.01	550,137	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
716	605,000	0.87	0.90	543,965	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
717	540,000	100.25	100.27	541,965	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
718	2,000,000	27.00	27.00	540,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
719	1,900,000	28.00	28.00	532,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
720	540,000	0.97	0.98	529,261	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
721	510,000	103.00	103.03	525,431	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
722	5,000,000	10.42	10.42	521,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
723	888,000	58.50	58.53	519,713	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
724	600,000	86.49	86.49	518,940	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
725	500,000	1.02	1.03	516,173	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
726	550,000	0.91	0.93	513,342	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
727	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
728	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
729	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
730	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
731	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
732	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
733	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
734	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
735	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
736	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
737	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
738	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
739	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
740	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
741	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
742	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
743	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
744	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
745	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
746	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
747	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
748	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
749	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
750	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
751	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
752	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
753	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
754	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
755	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
756	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
757	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
758	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
759	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
760	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
761	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
762	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
763	93117275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
764	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
765	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
766	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
767	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
768	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
769	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
770	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
771	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
772	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
773	93160266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
774	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
775	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
776	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
777	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
778	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
779	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
780	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
781	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
782	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
727	HIGH YIELD - AME	HY DISTRESSED US	442488AY8	US442488AY88	54044440
728	FX AMERICAS	FX-OPTIONS AMERICAS		XS0304977910	1US918733
729	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	80281TAB4	US80281TAB44	50387930
730	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013716AQ8	US013716AQ81	1CA725475
731	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	03938LAA2	US03938LAA26	1LU474221
732	FX AMERICAS	FX-OPTIONS AMERICAS		XS0268043709	1NL707824
733	HIGH YIELD - AME	HY FLOW US	779273AH4	US779273AH42	52348510
734	FX AMERICAS	FX-OPTIONS AMERICAS	52517PE98	US52517PE984	57325320
735	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PX89	US52517PX893	1US868615
736	HIGH YIELD - AME	HY FLOW US	164450AB4	US164450AB48	50784760
737	HIGH YIELD - AME	HY DISTRESSED US	13135BAH9	US13135BAH96	55310240
738	HIGH GRADE CREDIT US	HG FLOW TRADING US	125509BG3	US125509BG36	54369180
739	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BA9	US136375BA97	1CA799629
740	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUP4	US52517PUP43	1US138662
741	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PM24	US52517PM243	1US683246
742	HIGH GRADE CREDIT US	HG FLOW TRADING US	65332VBH5	US65332VBH50	52659010
743	HIGH YIELD - AME	HY DISTRESSED US	161175AD6	US161175AD61	53159240
744	HIGH GRADE LATAM US	HG LATIN MARKETS	706451BA8	US706451BA86	1US469265
745	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWE7	US52517PWE77	1US186265
746	HIGH GRADE CREDIT US	HG FLOW TRADING US	74367FAB4	US74367FAB40	53204290
747	HIGH YIELD - AME	HY FLOW US	428040BZ1	US428040BZ11	59473320
748	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	78572MAC9	US78572MAC91	1GB640815
749	HIGH YIELD - AME	HY DISTRESSED US	13199ACU3	US13199ACU34	5BCZNF90
750	HIGH YIELD - AME	HY DISTRESSED US	575384AE2	US575384AE27	5BBXHG60
751	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0305147851	1AE922163
752	HIGH YIELD - AME	HY DISTRESSED US	442488AP7	US442488AP71	52000200
753	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804CAA4	US45804CAA45	45804CAA4
754	HIGH YIELD - AME	HY DISTRESSED US	07556QAG0	US07556QAG01	50215060
755	HIGH YIELD - AME	HY DISTRESSED US	552075AE3	US552075AE38	56296540
756	HIGH YIELD - AME	HY DISTRESSED US	09776NAB8	US09776NAB82	54538160
757	CDO AMERICAS	CDO CLO SECONDARY US	76131YAA5	US76131YAA55	76131YAA5
758	FX AMERICAS	FX-OPTIONS AMERICAS	N5215LAD0	XS0364777689	1AN466047
759	HIGH YIELD - AME	HY FLOW US	883435AF6	US883435AF64	54050660
760	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	13645RAF1	US13645RAF10	1CA891905
761	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	75405UAA4	US75405UAA43	644161168
762	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EH6	US5252M0EH66	1US378433
763	HIGH YIELD - AME	HY FLOW US	761253AD5	US761253AD55	56326700
764	HIGH GRADE CREDIT US	HG FLOW TRADING US	652482BN9	US652482BN98	5BBSNC30
765	HIGH YIELD - AME	HY FLOW US	315292AD4	US315292AD46	54883960
766	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74163PAC6	US74163PAC68	74163PAC6
767	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVV0	US52517PVV02	1US141708
768	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	878742AD7	US878742AD72	1CA871105
769	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	74730DAA1	US74730DAA19	1QA839598
770	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	78572MAE5	US78572MAE57	1GB576092
771	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0274100493	1GB718488
772	HIGH YIELD - AME	HY DISTRESSED US	102183AL4	US102183AL40	52777860
773	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	072890AA4	US072890AA42	52677640
774	HIGH YIELD - AME	HY DISTRESSED US	527298AJ2	US527298AJ28	5BBTFM30
775	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYH8	US52517PYH80	1US265580
776	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PB59	US52517PB592	1US376692
777	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USM8222MAB83	1US686371
778	HIGH GRADE CREDIT US	HG FLOW TRADING US	29078EAB1	US29078EAB11	57707330
779	HIGH GRADE CREDIT US	HG ESOTERIC US			9N207690
780	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	12476AAA5	US12476AAA51	1CL683060
781	HIGH YIELD - AME	HY DISTRESSED US	90333LAB8	US90333LAB80	55010950
782	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUF6	US52517PUF60	1US338973

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
727	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	01/15/16	6.25%	TMS
728	LEHMAN BROS TREASURY CO BV 0.000% 20081208 SERIES# BSKT EMTN	12/08/08	0.00%	ITS
729	SANTANDER ISSUANCES S.A UNIPERSONAL VARIABLE RATE BOND 20160620 SERIES# 144a 144A	06/20/16	5.81%	TMS
730	***ALCAN INC DEBS R/MD 7.25 03/15/2031	03/15/31	7.25%	ITS
731	ARCELORMITTAL 5.375% 20130601 SERIES# 144A	06/01/13	5.38%	ITS
732	LEHMAN BROS TREASURY CO BV 0.000% 20101205 SERIES# EMTN	12/05/10	0.00%	ITS
733	***ROUSE CO R/MD 3.625 03/15/2009	03/15/09	3.63%	TMS
734	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD .000000001 03/15/2011	03/15/11	0.00%	TMS
735	LEHMAN BROTHERS HOLDINGS INC	04/26/22	9.00%	ITS
736	CHEROKEE INTERNATIONAL CORP SENIOR NOTE R/MD 5.25 11/01/2008	11/01/08	5.25%	TMS
737	CALPINE GENERATING CO LLC SECD NT R/MD 11.50 04/01/2011	04/01/11	11.50%	TMS
738	CIGNA CORP MAKE WHOLE CALL	10/15/11	6.38%	TMS
739	CANADIAN NATL RY CO NTS R/MD 6.80 07/15/2018	07/15/18	6.80%	ITS
740	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20180703 SERIES# MTNG MTN	07/03/18	7.50%	ITS
741	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.00 09/29/2021	09/29/21	7.00%	ITS
742	NEXTEL COMMUNICATIONS INC SENIOR SERIAL REDEEMABLE NT SER E R/MD 6.875 10/31/2013	10/31/13	6.88%	TMS
743	CHARTER COMMUNICATIONS OPER LLC/OPER CAP CORP SR 2ND LIEN NOTE R/MD 8.375 04/30/2014	04/30/14	8.38%	TMS
744	PEMEX PROJECT FUNDING MASTER T	12/02/08	9.38%	ITS
745	LEHMAN BROTHERS HOLDINGS-FRN	04/16/19	4.00%	ITS
746	PROTECTIVE LIFE SECURED TRUSTS	04/01/11	4.00%	TMS
747	HERTZ CORP/THE	01/01/14	8.88%	TMS
748	SABMILLER PLC 6.200% 20110701 SERIES# 144A	07/01/11	6.20%	ITS
749	CALPINE CORP SR NTS - ESCROW CUSIP - R/MD 7.875 12/31/2049	12/31/49	7.88%	TMS
750	***MASONITE INTL CORP SR SUB NT 11% R/MD 11.00 04/06/2015	04/06/15	11.00%	TMS
751	DUBAI SUKUK CENTRE LTD FRN 20120613	06/13/12	3.16%	ITS
752	K HOVNANIAN ENTERPRISES INC	05/15/13	7.75%	TMS
753	RIVERMONT INC 2006-3	12/16/50	4.47%	MTS
754	BEAZER HOMES USA INC	04/15/12	8.38%	TMS
755	WILLIAM LYON HOMES INC	12/15/12	7.63%	TMS
756	BON-TON STORES INC/THE	03/15/14	10.25%	TMS
757	RACERS TRUST	05/16/30	0.00%	MTS
758	LEHMAN BROS TREASURY CO BV FRN 20100524 SERIES# =/Yen EMTN	05/24/10	10.00%	ITS
759	THERMADYNE HOLDINGS CORP	02/01/14	10.00%	TMS
760	***CANADIAN PAC RY CO NEW NT R/MD 5.95 05/15/2037	05/15/37	5.95%	ITS
761	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.838% 20270930 SERIES# 144A	09/30/27	5.84%	ITS
762	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230313 SERIES# MTN	03/13/23	10.00%	ITS
763	PERKINS & MARIE CALLENDER'S IN	10/01/13	10.00%	TMS
764	NEWS AMERICA INC MAKE WHOLE CALL	03/01/37	6.15%	TMS
765	FERRELLGAS ESCROW LLC/FERRELLG	05/01/14	6.75%	TMS
766	PRIMUS FINANCIAL PRODUCTS	07/23/34	3.97%	MTS
767	LEHMAN BROTHERS HOLDINGS INC 4.800% 20140313 SERIES# MTNG	03/13/14	4.80%	ITS
768	***TECK COMINCO LTD NOTE R/MD 7.00 09/15/2012	09/15/12	7.00%	ITS
769	QATAR PETROLEUM 5.579% 20110530 SERIES# 144A	05/30/11	5.58%	ITS
770	SABMILLER PLC 5.700% 20140115 SERIES# 144A	01/15/14	5.70%	ITS
771	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20211127 SERIES# EMTN	11/27/21	10.50%	ITS
772	BOWATER INC	03/15/10	5.78%	TMS
773	BAYONNE MEDICAL CENTER	07/01/08	5.24%	TMS
774	LEVEL 3 FING INC SR NT FLT 15 R/MD 6.845 02/15/2015	02/15/15	6.85%	TMS
775	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20200106 SERIES# MTNG MTN	01/06/20	7.00%	ITS
776	LEHMAN BROS HLDGS INC MEDIUM TERM NOTES R/MD 8.25 09/23/2020	09/23/20	8.25%	ITS
777	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.832% 20160930 SERIES# REGS	09/30/16	5.83%	ITS
778	EMBARQ CORP MAKE WHOLE CALL	06/01/16	7.08%	TMS
779	US CORP WALMART/JACKSONVILLE R/MD 9.25 02/10/2010	02/10/10	9.25%	TMS
780	CAP SA 7.375% 20360915 SERIES# 144A	09/15/36	7.38%	ITS
781	U S CONCRETE INC R/MD 8.375 04/01/2014	04/01/14	8.38%	TMS
782	LEHMAN BROTHERS HOLDINGS-FRN RANGE NOTE	05/29/15	7.00%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
727	845,000	60.50	60.51	511,313	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
728	500,000	1.02	1.02	511,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
729	530,000	95.94	95.95	508,545	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
730	450,000	1.08	1.12	504,443	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
731	500,000	0.99	1.01	504,313	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
732	522,000	0.69	0.69	502,473	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
733	515,000	97.50	97.52	502,218	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
734	500,000	100.39	100.39	501,950	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
735	814,850	0.60	0.62	500,509	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
736	1,000,000	50.00	50.02	500,195	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
737	4,000,000	12.50	12.50	500,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
738	490,000	102.00	102.03	499,927	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
739	451,000	1.09	1.10	495,547	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
740	735,000	0.66	0.67	494,127	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
741	733,000	0.66	0.67	491,827	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
742	607,000	81.00	81.03	491,826	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
743	511,000	95.75	95.78	488,658	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
744	462,000	1.03	1.06	487,790	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
745	635,000	0.75	0.76	485,620	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
746	495,000	97.42	97.44	482,316	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
747	809,000	94.00	94.02	477,566	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
748	458,000	1.03	1.04	475,470	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
749	4,133,000	11.50	11.50	475,295	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
750	1,500,000	31.50	31.55	473,188	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
751	500,000	0.94	0.94	470,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
752	789,000	59.00	59.03	465,714	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
753	500,000	0.92	0.93	462,651	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
754	600,000	76.50	76.53	460,256	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
755	1,000,000	46.00	46.02	460,191	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
756	1,068,000	43.00	43.05	458,844	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
757	832,475	0.55	0.55	457,861	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
758	339,000	0.97	0.97	455,969	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
759	470,000	96.75	96.76	454,813	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
760	530,000	0.84	0.86	453,548	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
761	502,000	0.87	0.90	449,465	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
762	552,000	0.81	0.81	448,034	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
763	0	50.00	50.05	445,533	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
764	500,000	88.72	88.72	443,588	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
765	785,000	87.50	87.53	428,297	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
766	500,000	0.85	0.85	426,842	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
767	550,000	0.77	0.77	424,231	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
768	400,000	1.02	1.06	423,667	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
769	600,000	1.04	1.06	422,855	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
770	420,000	0.99	1.00	421,809	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
771	440,000	0.95	0.96	420,662	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
772	500,000	84.00	84.01	420,074	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
773	1,400,000	30.00	30.00	420,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
774	520,000	80.50	80.51	418,631	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
775	528,000	0.77	0.79	415,070	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
776	650,000	0.62	0.64	413,915	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
777	405,000	0.99	1.01	410,994	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
778	446,000	91.67	91.69	408,947	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
779	408,297	100.00	100.00	408,302	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
780	395,000	0.99	1.03	407,189	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
781	500,000	81.00	81.00	405,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
782	540,000	0.75	0.75	404,756	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
783	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
784	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
785	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
786	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
787	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
788	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
789	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
790	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
791	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
792	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
793	93117008	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
794	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
795	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
796	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
797	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
798	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
799	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
800	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
801	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
802	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
803	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
804	93117275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
805	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
806	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
807	93117490	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
808	93117875	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
809	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
810	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
811	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
812	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
813	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
814	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
815	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
816	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
817	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
818	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
819	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
820	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
821	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
822	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
823	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
824	93117897	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
825	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
826	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
827	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
828	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
829	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
830	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
831	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
832	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
833	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
834	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
835	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
836	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
837	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
838	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
783	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	803070AB7	US803070AB74	1AT728275
784	HIGH YIELD - AME	HY DISTRESSED US	235ESC993	US235ESC9939	5BCRDJ10
785	FX AMERICAS	FX-OPTIONS AMERICAS		XS0340433373	1NL324372
786	HIGH YIELD - AME	HY FLOW US	05508RAB2	US05508RAB24	55215970
787	FX AMERICAS	FX-OPTIONS AMERICAS		XS0347694787	1AN363046
788	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PL33	US52517PL336	1US671803
789	FX AMERICAS	FX-OPTIONS AMERICAS		XS0324851038	1NL195780
790	HIGH YIELD - AME	HY FLOW US	165167BG1	US165167BG19	54506060
791	HIGH GRADE CREDIT US	HG FLOW TRADING US	925524AX8	US925524AX89	57400100
792	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PQ20	US52517PQ202	1US777402
793	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93935JAA1	US93935JAA16	59426850
794	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYM7	US52517PYM75	1US274541
795	FX AMERICAS	FX-OPTIONS AMERICAS		XS0300394672	1LU894741
796	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	008685AC3	US008685AC35	008685AC3
797	FX AMERICAS	FX-OPTIONS AMERICAS	28264QE26	US28264QE263	1US270291
798	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	411352AA5	US411352AA50	411352AA5
799	HIGH GRADE CREDIT US	HG FLOW TRADING US	761713AD8	US761713AD83	59426210
800	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	210795PN4	US210795PN42	54213610
801	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UBC4	US45031UBC45	59662580
802	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P2K6	US52517P2K60	1US908940
803	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FX0	US5252M0FX08	1US462112
804	HIGH YIELD - AME	HY FLOW US	09776NAB8	US09776NAB82	54538160
805	HIGH YIELD - AME	HY FLOW US	228188AD0	US228188AD06	54576140
806	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0223204081	1GB346090
807	HIGH GRADE CREDIT US	HG FLOW TRADING US	492386AS6	US492386AS68	54129290
808	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	081331AE0	US081331AE04	56252850
809	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0336850762	1NL294187
810	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	235ESCBA7	US235ESCBA73	5BDCMW80
811	HIGH YIELD - AME	HY FLOW US	256605AN6	US256605AN67	51501110
812	HIGH GRADE CREDIT US	HG FLOW TRADING US	77531QAB4	US77531QAB41	53916950
813	HIGH YIELD - AME	HY DISTRESSED US	003924AC1	US003924AC11	51238810
814	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CV7	US5252M0CV78	1US349939
815	FX AMERICAS	FX-OPTIONS AMERICAS		XS0334274098	1AN266934
816	HIGH YIELD - AME	HY FLOW US	33938EAJ6	US33938EAJ64	51846450
817	HIGH YIELD - AME	HY FLOW US	15671BAA9	US15671BAA98	54521520
818	HIGH GRADE CREDIT US	HG FLOW TRADING US	482480AA8	US482480AA80	5BDKZF30
819	HIGH GRADE CREDIT US	HG ESOTERIC US			9P080890
820	HIGH YIELD - AME	HY FLOW US	171871AH9	US171871AH97	52910310
821	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USR80036AP26	1NO291081
822	HIGH YIELD - AME	HY DISTRESSED US	235ESC969	US235ESC9699	5BCRDL20
823	HIGH YIELD - AME	HY DISTRESSED US	442488AZ5	US442488AZ53	57253430
824	HIGH YIELD - AME	HY DISTRESSED US	897083AA9	US897083AA98	5BCKLD60
825	HIGH GRADE CREDIT US	HG FLOW TRADING US	969457BK5	US969457BK58	50822980
826	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0GD3	US5252M0GD35	1US499833
827	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3G4	US52517P3G40	5BCKLG80
828	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GCA2	US21988GCA22	21988GCA2
829	FX AMERICAS	FX-OPTIONS AMERICAS	52517P2T7	US52517P2T79	5BBNGD10
830	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	556ESCAA9	US556ESCAA91	5BCXFL30
831	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	87656XAC5	US87656XAC56	1GB717746
832	HIGH GRADE CREDIT US	HG FLOW TRADING US	26882PBB7	US26882PBB76	5BCFDM50
833	HIGH GRADE CREDIT US	HG FLOW TRADING US	852060AF9	US852060AF95	52099860
834	HIGH YIELD - AME	HY FLOW US	909214BJ6	US909214BJ69	53389650
835	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	03938LAD6	US03938LAD64	1LU474288
836	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	92931BAC0	US92931BAC00	58162500
837	HIGH GRADE CREDIT US	HG FLOW TRADING US	530718AC9	US530718AC96	51523950
838	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZM6	US52517PZM66	1US323025

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
783	SAPPI PAPIER HOLDING AG 7.500% 20320615 SERIES# 144A	06/15/32	7.50%	ITS
784	DANA CORP IN DEFAULT	01/15/15	5.85%	TMS
785	LEHMAN BROS TREASURY CO BV 0.000% 20100216 SERIES# EMTN	02/16/10	0.00%	ITS
786	B&G FOODS INC	10/30/16	12.00%	TMS
787	LEHMAN BROS TREASURY CO BV 1.000% 20100226 SERIES# FX EMTN	02/26/10	0.00%	ITS
788	LEHMAN BROTHERS HOLDINGS INC	11/24/08	2.52%	ITS
789	LEHMAN BROS TREASURY CO BV 1.500% 20101012 SERIES# BSKt EMTN	10/12/10	1.50%	ITS
790	CHESAPEAKE ENERGY CORP SR NOTE R/MD 7.50 06/15/2014	06/15/14	7.50%	TMS
791	VIACOM INC MAKE WHOLE CALL	04/30/36	6.88%	TMS
792	LEHMAN BROTHERS HOLDINGS INC	12/28/21	7.15%	ITS
793	WASHINGTON MUTUAL PREFERRED FU	12/31/49	6.67%	TMS
794	LEHMAN BROTHERS HOLDINGS INC	01/28/20	7.00%	ITS
795	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090518 SERIES# BSKT EMTN	05/18/09	0.00%	ITS
796	AHOLD FINANCE USA INC MAKE WHOLE CALL	07/15/10	8.25%	ITS
797	EKSPORTFINANS A/S 0.000% 20101130 SERIES# BSKT MTN	11/30/10	0.00%	ITS
798	HANSON LTD 7.875% 20100927	09/27/10	7.88%	ITS
799	REYNOLDS AMERICAN INC SR SC NT7.25%13 R/MD 7.25 06/01/2013	06/01/13	7.25%	TMS
800	CONTINENTAL AIRLINES-SINK	09/01/19	9.56%	TMS
801	ISTAR FINANCIAL INC MAKE WHOLE CALL	06/15/12	5.50%	TMS
802	LEHMAN BROTHERS HOLDINGS INC	05/25/10	2.78%	ITS
803	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230602 SERIES# MTN	06/02/23	11.00%	ITS
804	BON-TON STORES INC/THE	03/15/14	10.25%	TMS
805	CROWN AMERS LLC / CROWN AMERS GTD SR NT7.75%15 R/MD 7.75 11/15/2015	11/15/15	7.75%	TMS
806	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200718 SERIES# EMTN	07/18/20	7.32%	ITS
807	***KERR MCGEE CORP NOTE R/MD 6.875 09/15/2011	09/15/11	6.88%	TMS
808	BELVOIR LAND LLC MIL HSG REV BDS 05 SER A CL IIMAKE WHOLE CALL T+15 BASIS PTSR/MD 5.30 12/15/2035	12/15/35	5.30%	TMS
809	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20221219 SERIES# EMTN	12/19/22	9.00%	ITS
810	DANA CORPORATION -ESCROW CUSIP- R/MD 5.85 01/15/2015	01/15/15	5.85%	TMS
811	DOLE FOODS CO SENIOR NOTE R/MD 7.25 06/15/2010	06/15/10	7.25%	TMS
812	ROGERS WIRELESS INC MAKE WHOLE CALL	05/01/11	9.63%	TMS
813	ABITIBI-CONSOLIDATED INC	04/01/28	7.50%	TMS
814	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230227 SERIES# MTN2 MTN	02/27/23	9.50%	ITS
815	LEHMAN BROS TREASURY CO BV 0.000% 20101224 SERIES# =/$ EMTN	12/24/10	0.00%	ITS
816	FLEXTRONICS INTERNATIONAL LTD 6.500% 20130515	05/15/13	6.50%	TMS
817	CENVEO CORP	12/01/13	7.88%	TMS
818	KLA-TENCOR CORP MAKE WHOLE CALL	05/01/18	6.90%	TMS
819	DELMERVA R/MD 5.22 12/30/2016	12/30/16	5.22%	TMS
820	CINCINNATI BELL INC	02/15/15	7.00%	TMS
821	NORSKE SKOGINDUSTRIER ASA 6.125% 20151015 SERIES# REGS	10/15/15	6.13%	ITS
822	DANA CORP	03/01/29	7.00%	TMS
823	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	05/15/16	7.50%	TMS
824	TROPICANA ENTERTAINMENT LLC IN DEFAULT	12/15/14	9.63%	TMS
825	WILLIAMS COS INC MAKE WHOLE CALL	03/15/12	8.13%	TMS
826	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 13.00 06/26/2023	06/26/23	13.00%	ITS
827	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 11/30/2009	11/30/09	0.00%	TMS
828	CORPORATE-BACKED TRUST CERTIFI	12/01/45	1.45%	MTS
829	LEHMAN BROS HLDGS INC MEDIUMTERM NTS LINKED TO ASIANCURRENCY BASKET R/MD0000 12/29/2008	12/29/08	0.00%	TMS
830	MACSAVER FINANCIAL SVCS INC NOTES - ESCROW - R/MD 7.875 08/01/2008	08/01/08	7.88%	TMS
831	TATE & LYLE INTERNATIONAL FINANCE PLC 6.125% 20110615 SERIES# 144A	06/15/11	6.13%	ITS
832	ERAC USA FINANCE CO	10/15/17	6.38%	TMS
833	***SPRINT CAPITAL CORP NTS R/MD 6.375 05/01/2009	05/01/09	6.38%	TMS
834	UNISYS CORP MAKE WHOLE CALL	10/15/12	8.00%	TMS
835	ARCELORMITTAL 6.125% 20180601 SERIES# 144A	06/01/18	6.13%	ITS
836	INTEGRYS ENERGY GROUP INC	12/01/66	6.11%	TMS
837	LIBERTY MEDIA LLC MAKE WHOLE CALL	05/15/13	5.70%	TMS
838	LEHMAN BROTHERS HOLDINGS INC	05/19/20	7.00%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
783	523,000	0.75	0.77	403,962	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
784	11,523,000	3.50	3.50	403,305	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
785	500,000	0.80	0.80	401,350	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
786	7,890	7.15	7.17	400,818	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
787	500,000	0.80	0.80	399,400	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
788	400,000	0.99	0.99	397,980	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
789	340,000	0.82	0.82	396,333	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
790	384,000	101.25	101.27	388,652	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
791	425,000	91.38	91.41	388,490	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
792	550,000	0.69	0.70	386,116	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
793	3,500,000	11.00	11.00	385,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
794	492,000	0.77	0.78	383,140	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
795	400,000	0.96	0.96	382,228	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
796	650,000	1.05	1.07	379,944	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
797	400,000	0.94	0.94	377,680	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
798	350,000	1.04	1.08	377,197	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
799	650,000	103.47	103.49	375,188	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
800	501,517	74.00	74.00	371,142	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
801	500,000	73.00	73.01	365,069	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
802	450,000	0.81	0.81	364,543	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
803	581,000	0.62	0.62	359,971	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
804	0	42.13	42.18	358,750	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
805	650,000	102.25	102.28	358,224	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
806	400,000	0.88	0.89	357,476	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
807	650,000	102.90	102.93	356,616	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
808	490,000	71.71	71.73	351,465	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
809	500,000	0.68	0.70	350,550	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
810	10,000,000	3.50	3.50	350,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
811	375,000	93.00	93.02	348,818	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
812	620,000	109.15	109.19	341,334	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
813	1,000,000	34.00	34.00	340,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
814	425,000	0.79	0.80	339,341	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
815	454,000	0.74	0.74	335,370	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
816	650,000	95.00	95.02	334,076	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
817	400,000	82.50	82.52	329,683	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
818	340,000	96.74	96.76	328,989	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
819	0	93.34	93.35	326,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
820	650,000	92.25	92.26	325,145	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
821	500,000	0.61	0.64	317,760	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
822	9,000,000	3.50	3.50	315,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
823	500,000	62.50	62.53	312,625	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
824	1,000,000	31.00	31.00	310,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
825	300,000	103.00	103.00	309,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
826	366,000	0.81	0.84	308,036	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
827	355,000	86.58	86.58	307,359	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
828	2,651,000	0.11	0.12	306,547	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
829	314,000	97.46	97.46	306,024	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
830	10,175,000	3.00	3.00	305,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
831	300,000	0.99	1.01	302,838	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
832	350,000	86.01	86.03	301,118	Total Corp. Obligations & Spot	US Corporates Bonds & Other	CFD
833	300,000	100.00	100.02	300,071	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
834	650,000	86.00	86.03	298,867	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
835	300,000	0.97	0.99	296,881	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
836	371,000	80.00	80.02	296,865	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
837	650,000	84.50	84.52	296,019	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
838	396,000	0.72	0.73	288,152	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
839	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
840	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
841	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
842	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
843	GAMQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
844	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
845	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
846	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
847	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
848	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
849	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
850	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
851	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
852	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
853	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
854	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
855	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
856	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
857	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
858	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
859	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
860	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
861	93117256	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
862	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
863	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
864	93117256	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
865	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
866	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
867	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
868	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
869	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
870	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
871	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
872	93117275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
873	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
874	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
875	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
876	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
877	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
878	93117275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
879	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
880	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
881	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
882	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
883	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
884	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
885	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
886	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
887	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
888	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
889	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
890	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
891	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
892	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
893	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
894	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
839	HIGH GRADE CREDIT US	HG ESOTERIC US			9N207700
840	FX AMERICAS	FX-OPTIONS AMERICAS		XS0309366986	1NL948220
841	CREDIT FINANCING AMERICAS	M/B CORPORATES	009037AM4	US009037AM44	5BDPLS90
842	HIGH YIELD - AME	HY DISTRESSED US	093679AC2	US093679AC27	55046520
843	CDO AMERICAS	CDO CLO SECONDARY US	74042HAB3	US74042HAB33	74042HAB3
844	HIGH YIELD - AME	HY DISTRESSED US	442488BA9	US442488BA93	50242300
845	FX AMERICAS	FX-OPTIONS AMERICAS		XS0348936914	1AN367906
846	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXW6	US52517PXW66	1US258841
847	FX AMERICAS	FX-OPTIONS AMERICAS		XS0288704264	1NL826418
848	HIGH YIELD - AME	HY FLOW US	570506AC9	US570506AC98	56072220
849	HIGH YIELD - AME	HY DISTRESSED US	74972EAK4	US74972EAK47	52652900
850	HIGH YIELD - AME	HY DISTRESSED US	781076AC8	US781076AC83	50538710
851	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CL9	US5252M0CL96	1US344211
852	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0225729119	1GB358806
853	HIGH YIELD - AME	HY DISTRESSED US	755267AF8	US755267AF83	59508570
854	HIGH YIELD - AME	HY DISTRESSED US	420029AF7	US420029AF75	56673760
855	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	556ESCAB7	US556ESCAB74	5BCXFM20
856	HIGH YIELD - AME	HY FLOW US	880349AH8	US880349AH89	56085880
857	HIGH YIELD - AME	HY FLOW US	68383KAD1	US68383KAD19	5BDBZP00
858	HIGH YIELD - AME	HY DISTRESSED US	62941FAG3	US62941FAG37	53024170
859	HIGH YIELD - AME	HY DISTRESSED US	235ESCAK6	US235ESCAK64	5BDCMT90
860	HIGH GRADE LATAM US	HG LATIN MARKETS		USP9308RAX19	1AR896264
861	HIGH YIELD - AME	HY FLOW US	184502AV4	US184502AV40	55125030
862	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYE5	US52517PYE59	1US320260
863	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	879403AP8	US879403AP84	1MX372800
864	HIGH YIELD - AME	HY FLOW US	184502AA0	US184502AA03	50845820
865	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	060505DT8	US060505DT81	5BDKMH90
866	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FW2	US5252M0FW25	1US461965
867	CREDIT FINANCING AMERICAS	M/B CORPORATES	872962AA3	US872962AA30	5BBDXG20
868	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2P5	US52517P2P57	1US939473
869	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP1392BAX03	1US139702
870	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	505861AC8	US505861AC85	1FR722550
871	HIGH GRADE CREDIT US	HG FLOW TRADING US	49326EEB5	US49326EEB56	5BDDRQ40
872	HIGH YIELD - AME	HY FLOW US	317887AD9	US317887AD92	55154870
873	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92334NAB9	US92334NAB91	1US477599
874	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0212104391	1AU291934
875	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	36962G3M4	US36962G3M40	5BCHWX50
876	HIGH GRADE LATAM US	HG LATIN MARKETS	X7435PAB4	XS0253166655	1LU547315
877	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0199586040	1GB225724
878	HIGH YIELD - AME	HY FLOW US	114535AB3	US114535AB34	54499540
879	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	23599ACQ7	US23599ACQ76	3BBWVB40
880	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P3E9	US52517P3E91	1US289572
881	FX AMERICAS	FX-OPTIONS AMERICAS		XS0362891631	1AN453821
882	HIGH YIELD - AME	HY FLOW US	721467AE8	US721467AE84	59758630
883	HIGH GRADE LATAM US	HG LATIN MARKETS	P5880CAA8	USP5880CAA82	1AR807642
884	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92924SAA6	US92924SAA69	1AU363709
885	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	87927VAC2	US87927VAC28	1IT108398
886	FX AMERICAS	FX-OPTIONS AMERICAS		XS0346686719	1NL360368
887	FX AMERICAS	FX-OPTIONS AMERICAS		XS0219030193	1IE326707
888	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PY62	US52517PY628	1US911142
889	FX AMERICAS	FX-OPTIONS AMERICAS	52517P4P3	US52517P4P30	5BBWLG00
890	HIGH GRADE CREDIT US	HG FLOW TRADING US	41011WAA8	US41011WAA80	53071510
891	HIGH YIELD - AME	HY FLOW US	881609AS0	US881609AS06	58553390
892	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	40427GAC9	US40427GAC96	1CL052290
893	HIGH YIELD - AME	HY DISTRESSED US	2935619Q1		56078770
894	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DX2	US5252M0DX26	1US365315

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BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
839	US CORP WALMART/LAS VEGAS R/MD 9.25 02/10/2010	02/10/10	9.25%	TMS
840	LEHMAN BROS TREASURY CO BV 0.000% 20100713 SERIES# EUR$ EMTN	07/13/10	0.00%	ITS
841	AINSWORTH LUMBER CO LTD	07/29/15	11.00%	TMS
842	BLOCKBUSTER INC	09/01/12	9.00%	TMS
843	PREFERRED TERM SECURITIES XIX LTD FRN 20351222 SERIES# 144a 144A	12/22/35	3.21%	MTS
844	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	01/15/17	8.63%	TMS
845	LEHMAN BROS TREASURY CO BV 0.000% 20090828 SERIES# FX EMTN	08/28/09	0.00%	ITS
846	LEHMAN BROTHERS HOLDINGS	11/22/19	7.12%	ITS
847	LEHMAN BROS TREASURY CO BV 0.000% 20090910 SERIES# BSKT EMTN	09/10/09	0.00%	ITS
848	MARKWEST ENERGY PARTNERS LP /	11/01/14	6.88%	TMS
849	RSL COMMUNICATIONS PLC GTD SR NOTE R/MD 9.875 11/15/2009	11/15/09	9.88%	TMS
850	RSL COMMUNICATIONS LTD SR NOTE R/MD 12.25 11/15/2049	11/15/49	12.25%	TMS
851	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 8.75 02/06/2023	02/06/23	8.75%	ITS
852	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200817 SERIES# EMTN	08/17/20	10.15%	ITS
853	READERS DIGEST ASSN INC SR SUBNT 9%17 R/MD 9.00 02/15/2017	02/15/17	9.00%	TMS
854	HAWAIIAN TELCOM COMMUNICATIONS	05/01/15	12.50%	TMS
855	MACSAVER FINANCIAL SVCS INC NOTES - ESCROW - R/MD 7.40 02/15/2002	02/15/02	7.40%	TMS
856	TENNECO AUTOMOTIVE INC	11/15/14	8.63%	TMS
857	***OPTI CDA INC GTD SR SECD NT R/MD 7.875 12/15/2014	12/15/14	7.88%	TMS
858	VIRGIN MEDIA FINANCE PLC 8.750% 20140415 SERIES# $	04/15/14	8.75%	TMS
859	DANA CORP MAKE WHOLE CALL	03/01/09	6.50%	TMS
860	TRANSPORTADORA DE GAS DEL SUR SA 7.875% 20170514 SERIES# REGS	05/14/17	7.88%	ITS
861	CLEAR CHANNEL COMMUNICATIONS IMAKE WHOLE CALL	09/15/14	5.50%	TMS
862	LEHMAN BROTHERS HOLDINGS INC	12/23/19	5.62%	ITS
863	TELEFONOS DE MEXICO SAB DE CV 4.750% 20100127	01/27/10	4.75%	ITS
864	CLEAR CHANNEL COMMUNICATIONS INC DEB R/MD 7.25 10/15/2027	10/15/27	7.25%	TMS
865	BANK OF AMERICA CORP	08/01/49	6.44%	TMS
866	LEHMAN BROS HLDGS INC MEDIUM TERM NT R/MD 8.00 05/19/2023	05/19/23	8.00%	ITS
867	TOUSA INC SR NT 9%10 R/MD 9.00 07/01/2010	07/01/10	9.00%	TMS
868	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 8.15 06/29/2022	06/29/22	8.15%	ITS
869	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMA VARIABLE RATE BOND 20140217 SERIES# REGS	02/17/14	5.88%	ITS
870	LAFARGE SA 7.125% 20360715	07/15/36	7.13%	ITS
871	KEYCORP MEDIUM TERM SR NTS R/MD 6.50 05/14/2013	05/14/13	6.50%	TMS
872	FINLAY FINE JEWELRY CORP	06/01/12	8.38%	TMS
873	VEOLIA ENVIRONNEMENT 6.000% 20180601	06/01/18	6.00%	ITS
874	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20170303 SERIES# EMTN	03/03/17	6.36%	ITS
875	GENERAL ELECTRIC CAPITAL CORP	11/15/67	5.09%	TMS
876	RUSSIAN STANDARD FINANCE SA FOR RUSSIAN 8.625% 20110505 SERIES# REGS	05/05/11	8.63%	ITS
877	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140915 SERIES# EMTN	09/15/14	0.00%	ITS
878	BROOKSTONE CO INC SR NT 12%12 R/MD 12.00 10/15/2012	10/15/12	12.00%	TMS
879	DALLAS-FORT WORTH INTERNATIONA	11/01/21	7.63%	TMS
880	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 9.25 01/03/2023	01/03/23	9.25%	ITS
881	LEHMAN BROS TREASURY CO BV 0.000% 20091116 SERIES# EMTn EMTN	11/16/09	0.00%	ITS
882	PILGRIM'S PRIDE CORP	05/01/15	7.63%	TMS
883	IRSA INVERSIONES Y REPRESENTACIONES SA 8.500% 20170202 SERIES# REGS	02/02/17	8.50%	ITS
884	WESTFIELD GROUP 5.400% 20121001 SERIES# 144A	10/01/12	5.40%	ITS
885	TELECOM ITALIA CAPITAL SA 6.375% 20331115 SERIES# 144A	11/15/33	6.38%	ITS
886	LEHMAN BROS TREASURY CO BV 0.000% 20130228 SERIES# bskt EMTN	02/28/13	0.00%	ITS
887	IRISH LIFE & PERMANENT PLC VARIABLE RATE BOND 20110623 SERIES# EMTN	06/23/11	0.00%	ITS
888	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20220531 SERIES# MTN	05/31/22	8.09%	ITS
889	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 03/05/2009	03/05/09	0.00%	TMS
890	***JOHN HANCOCK GLB FDG II 144A R/MD 7.90 07/02/2010	07/02/10	7.90%	TMS
891	TESORO CORP	11/01/15	6.63%	TMS
892	TRANSELEC SA 7.875% 20110415	04/15/11	7.88%	ITS
893	ENRON CORP ESCROW R/MD 9.125 04/01/2049	04/01/49	9.13%	TMS
894	LEHMAN BROTHERS HOLDINGS INC 7.250% 20380227 SERIES# MTN	02/27/38	7.25%	ITS

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	P	Q	R	S	T	U	V
839	287,434	100.00	100.00	287,437	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
840	250,000	0.82	0.82	284,434	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
841	372,477	75.00	75.01	279,410	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
842	350,000	79.50	79.50	278,262	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
843	497,963	0.55	0.56	277,778	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
844	425,000	65.00	65.01	276,311	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
845	230,000	0.86	0.86	274,680	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
846	499,000	0.54	0.55	274,075	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
847	300,000	0.91	0.91	273,060	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
848	289,000	93.75	93.78	271,011	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
849	9,000,000	3.00	3.00	270,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
850	8,950,000	3.00	3.00	268,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
851	425,000	0.62	0.63	267,699	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
852	300,000	0.88	0.89	266,068	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
853	435,000	61.00	61.01	265,383	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
854	1,755,000	15.00	15.05	264,067	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
855	8,800,000	3.00	3.00	264,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
856	600,000	86.50	86.53	263,336	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
857	270,000	97.50	97.52	263,303	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
858	275,000	95.50	95.54	262,725	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
859	7,500,000	3.50	3.50	262,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
860	325,000	0.78	0.81	262,102	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
861	530,000	49.00	49.03	259,846	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
862	462,000	0.55	0.56	257,704	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
863	250,000	1.01	1.01	253,145	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
864	500,000	50.50	50.53	252,651	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
865	290,000	87.00	87.03	252,388	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
866	327,000	0.76	0.77	250,998	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
867	500,000	50.00	50.00	250,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
868	430,000	0.56	0.58	249,402	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
869	247,000	1.00	1.00	248,129	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
870	270,000	0.90	0.91	246,238	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
871	300,000	81.69	81.71	245,122	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
872	0	35.00	35.02	245,090	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
873	237,000	1.01	1.03	243,005	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
874	275,000	0.88	0.88	242,858	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
875	265,000	91.22	91.24	241,788	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
876	250,000	0.93	0.96	240,286	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
877	320,000	0.75	0.75	240,032	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
878	0	89.00	89.05	238,025	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
879	11,815,000	2.00	2.00	236,300	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
880	330,000	0.69	0.71	235,092	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
881	160,000	1.05	1.05	232,916	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
882	266,000	86.75	86.78	230,830	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
883	330,000	0.69	0.70	229,400	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
884	235,000	0.95	0.97	228,483	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
885	250,000	0.89	0.91	228,130	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
886	163,000	1.00	1.00	226,935	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
887	200,000	0.81	0.81	225,542	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
888	395,000	0.56	0.56	223,114	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
889	230,000	95.93	95.93	220,639	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
890	200,000	105.89	105.91	211,818	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
891	235,000	89.00	89.02	209,257	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
892	190,000	1.07	1.10	209,253	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
893	7,486,000	2.75	2.75	205,865	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
894	403,000	0.50	0.51	204,815	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
895	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
896	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
897	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
898	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
899	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
900	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
901	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
902	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
903	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
904	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
905	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
906	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
907	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
908	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
909	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
910	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
911	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
912	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
913	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
914	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
915	93168166	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
916	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
917	GAMQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
918	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
919	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
920	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
921	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
922	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
923	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
924	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
925	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
926	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
927	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
928	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
929	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
930	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
931	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
932	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
933	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
934	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
935	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
936	GA5T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
937	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
938	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
939	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
940	93102691	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
941	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
942	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
943	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
944	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
945	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
946	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
947	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
948	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
949	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
950	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE

	G	H	I	J	K
895	HIGH YIELD - AME	HY DISTRESSED US	872962AC9	US872962AC95	5BBPSB90
896	HIGH YIELD - AME	HY DISTRESSED US	74163RAB4	US74163RAB42	54312790
897	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PG21	US52517PG211	1US526940
898	CDO AMERICAS	CDO LIQUID ARB US			CBTCMOT02
899	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0277703558	1LU764829
900	HIGH YIELD - AME	HY DISTRESSED US	235ESCAJ9	US235ESCAJ91	5BDCMY90
901	HIGH YIELD - AME	HY DISTRESSED US	12501BAS3	US12501BAS34	57387620
902	HIGH YIELD - AME	HY DISTRESSED US	102183AG5	US102183AG54	56489740
903	MUNICIPALS AMERICA	MUNIS DERIVATIVES	22661FAK6		22661FAK6
904	FX AMERICAS	FX-OPTIONS AMERICAS	52517P4W8	US52517P4W80	5BBWLG40
905	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2J9	US52517P2J97	1US903230
906	HIGH YIELD - AME	HY FLOW US	043353AA9	US043353AA92	54612240
907	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DV6	US5252M0DV69	1US365141
908	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	556ESCAC5	US556ESCAC57	5BCXFM70
909	HIGH YIELD - AME	HY FLOW US	15941RAC4	US15941RAC43	54824960
910	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUM1	US52517PUM12	1US301369
911	HIGH YIELD - AME	HY DISTRESSED US	85375CAR2	US85375CAR25	52799000
912	FX AMERICAS	FX-OPTIONS AMERICAS	52517P4P3	US52517P4P30	1US050321
913	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247361WX2	US247361WX21	57265780
914	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247361WY0	US247361WY04	51437060
915	LINEAR TRADING AMERICAS	AGENCIES			51256710
916	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PQ38	US52517PQ384	1US777675
917	CDO AMERICAS	CDO CLO SECONDARY US	74040VAB4	US74040VAB45	74040VAB4
918	HIGH GRADE LATAM US	HG LATIN MARKETS	05963GAF5	US05963GAF54	1AR145068
919	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	111013AB4	US111013AB49	111013AB4
920	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PF63	US52517PF635	1US517576
921	HIGH YIELD - AME	HY FLOW US	61945AAA5	US61945AAA51	59148270
922	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYW5	US52517PYW57	1US299423
923	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DM6	US5252M0DM60	5BCTGZ70
924	FX AMERICAS	FX-OPTIONS AMERICAS		XS0286535223	1NL861514
925	HIGH YIELD - AME	HY DISTRESSED US	4605759R6	US4605759R69	56070930
926	FX AMERICAS	FX-OPTIONS AMERICAS		XS0345680655	1NL352175
927	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0231018663	1DE856209
928	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BE1	US136375BE10	136375BE1
929	HIGH YIELD - AME	HY DISTRESSED US	66799ADQ3	US66799ADQ31	5BBRYX90
930	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PE31	US52517PE315	1US452139
931	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GR22	US36962GR224	1US337942
932	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	06849VAA1	US06849VAA17	1US252984
933	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	235ESC977	US235ESC9772	5BCRDK30
934	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0336952337	1NL295259
935	HIGH YIELD - AME	HY FLOW US	72347QAC7	US72347QAC78	5BDBPL00
936	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	931142BU6	US931142BU65	931142BU6
937	HIGH YIELD - AME	HY DISTRESSED US	2935618U3	US2935618U35	56076490
938	HIGH YIELD - AME	HY FLOW US	058498AF3	US058498AF34	51569370
939	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BN1	US136375BN19	1CA563264
940	HIGH YIELD - AME	HY BONDS SYND US	60467PAH7	US60467PAH73	54382830
941	HIGH YIELD - AME	HY FLOW US	952355AC9	US952355AC90	5BBQJM80
942	HIGH YIELD - AME	HY FLOW US	911358AF6	US911358AF66	55484880
943	HIGH GRADE CREDIT US	HG FLOW TRADING US	172967DH1	US172967DH14	57164050
944	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CQ8	US5252M0CQ83	1US347792
945	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	51808BAE2	US51808BAE20	1US765076
946	HIGH YIELD - AME	HY FLOW US	64016AAA3	US64016AAA34	53783590
947	HIGH YIELD - AME	HY DISTRESSED US	24799AKK7	US24799AKK78	5BBNNN00
948	HIGH YIELD - AME	HY FLOW US	72347QAD5	US72347QAD51	5BDBPK90
949	FX AMERICAS	FX-OPTIONS AMERICAS		XS0282145969	1NL854246
950	FX AMERICAS	FX-OPTIONS AMERICAS		XS0363637546	1NL458089

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
895	TOUSA INC SR SUB NT R/MD 7.50 03/15/2011	03/15/11	7.50%	TMS
896	PRIMUS TELECOMMUNICATIONS HLDGINC GTD SR NT R/MD 8.00 01/15/2014	01/15/14	8.00%	TMS
897	LEHMAN BROTHERS HOLDINGS INC	04/03/09	2.88%	ITS
898	CBTC-SER-2002-12 MOTOROLA A1 CALLABLE 6/21/07 1WARRANT=$25	10/01/97	0.00%	MTS
899	PETROCOMMERCE FINANCE SA FOR OJSC BANK P 8.750% 20091217	12/17/09	8.75%	ITS
900	DANA CORPORATION -ESCROW CUSIP- R/MD 7.00 03/15/2028	03/15/28	7.00%	TMS
901	CCH I HOLDINGS LLC	01/15/14	13.50%	TMS
902	BOWATER INC	10/15/12	9.50%	TMS
903	CRIMSON COMMERCIAL PAPER TRSTD	10/01/08	2.83%	MTS
904	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 08/31/2010	08/31/10	0.00%	TMS
905	LEHMAN BROTHERS HOLDINGS INC	05/24/24	10.38%	ITS
906	ARVINMERITOR -CORP BOND	03/01/12	8.75%	TMS
907	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 10.25 03/03/2023	03/03/23	10.25%	ITS
908	MACSAVER FINANCIAL SERVICES INC -ESCROW- R/MD 7.60 08/01/2007	08/01/07	7.60%	TMS
909	CHAPARRAL ENERGY INC SR NT 8.5%15 R/MD 8.50 12/01/2015	12/01/15	8.50%	TMS
910	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NOTES R/MD 5.00 12/18/2015	12/18/15	5.00%	ITS
911	STANDARD-PACIFIC CORP MAKE WHOLE CALL	04/01/14	6.25%	TMS
912	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 03/05/2009	03/05/09	0.00%	ITS
913	DELTA AIR LINES INC DEL EQT 91-I 9.48%06 R/MD 9.48 06/05/2049	06/05/49	9.48%	TMS
914	DELTA AIR LINES INC DEL EQUIP TR CTF-SER J R/MD 9.48 06/05/2049	06/05/49	9.48%	TMS
915	INTERNATIONAL BANK RECON & DEV STRIP CPN R/MD0000 01/23/2015	01/23/15	0.00%	TMS
916	LEHMAN BROTHERS HOLDINGS INC	12/22/36	6.50%	ITS
917	PREFERRED TERM SECS IV LTD SUB INCOME NT ACCREDITED INVS	12/23/31	0.00%	MTS
918	BANCO MACRO SA 8.500% 20170201	02/01/17	8.50%	ITS
919	BRITISH SKY BROADCASTING GROUP PLC 6.875% 20090223	02/23/09	6.88%	ITS
920	LEHMAN BROTHERS HOLDINGS INC	04/04/16	5.50%	ITS
921	MOSAIC CO/THE	12/01/14	7.63%	TMS
922	LEHMAN BROTHERS HOLDINGS INC	03/23/20	6.14%	ITS
923	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 03/01/2010	03/01/10	0.00%	TMS
924	LEHMAN BROS TREASURY CO BV 15.000% 20110330 SERIES# TRY= EMTN	03/30/11	0.00%	ITS
925	INTERNORTH INC ESCROW R/MD 9.625 03/15/2006	03/15/06	9.63%	TMS
926	LEHMAN BROS TREASURY CO BV 0.000% 20110207 SERIES# BSKT EMTN	02/07/11	0.00%	ITS
927	LANDWIRTSCHAFTLICHE RENTENBANK 4.375% 20130115 SERIES# EMTN	01/15/13	4.38%	ITS
928	CANADIAN NATL RAILWAY CO-CORP	07/15/06	6.45%	ITS
929	NORTHWEST AIRLINES CORP/OLD	11/15/23	0.00%	TMS
930	LEHMAN BROTHERS HOLDINGS INC	02/24/21	8.00%	ITS
931	GENERAL ELECTRIC CAPITAL CORP	06/15/09	2.88%	ITS
932	BARRICK GOLD FINANCE CO GTD NOTE R/MD 5.80 11/15/2034	11/15/34	5.80%	ITS
933	GCB DANA CORPORATION - CONTRA CUSIP - R/MD 9.00 08/15/2011	08/15/11	9.00%	TMS
934	LEHMAN BROS TREASURY CO BV FRN 20180103 SERIES# 9276 EMTN	01/03/18	0.00%	ITS
935	PINNACLE FOODS FIN LLC / CORP SR NT - EXCHANGE OFFER - R/MD 9.25 04/01/2015	04/01/15	9.25%	TMS
936	WAL-MART STORES INC	10/01/08	3.38%	MTS
937	ENRON CORP ESCROW R/MD 6.95 07/15/2028	07/15/28	6.95%	TMS
938	BALL CORP	12/15/12	6.88%	TMS
939	***CANADIAN NATL RY CO NTS R/MD 6.20 06/01/2036	06/01/36	6.20%	ITS
940	MIRANT AMERICAS GENERATION LLCMAKE WHOLE CALL	05/01/11	8.30%	TMS
941	WEST CORP SR NT 9.5%14 R/MD 9.50 10/15/2014	10/15/14	9.50%	TMS
942	UNITED REFINING CO	08/15/12	10.50%	TMS
943	CITIGROUP INC GLOBAL NT R/MD 5.125 02/14/2011	02/14/11	5.13%	TMS
944	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 9.00 02/27/2023	02/27/23	9.00%	ITS
945	LASMO (USA) INC-CORP BOND	11/15/27	7.30%	ITS
946	LYONDELLBASELL INDUSTRIES AF SCA 8.375% 20150815 SERIES# 144A	08/15/15	8.38%	TMS
947	DELTA AIR LINES INC/OLD	12/15/07	8.00%	TMS
948	PINNACLE FOODS FINANCE LLC/PIN	04/01/17	10.63%	TMS
949	LEHMAN BROS TREASURY CO BV 0.000% 20100412 SERIES# BSKT EMTN	04/12/10	0.00%	ITS
950	LEHMAN BROS TREASURY CO BV 0.000% 20091116 SERIES# FX EMTN	11/16/09	0.00%	ITS

	P	Q	R	S	T	U	V
895	1,859,000	11.00	11.00	204,490	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
896	600,000	34.00	34.01	204,080	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
897	250,000	0.81	0.81	204,019	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
898	1,267,466	0.00	0.00	202,795	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
899	200,000	0.99	1.01	202,278	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
900	5,750,000	3.50	3.50	201,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
901	310,000	64.00	64.02	198,470	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
902	0	59.50	59.54	197,917	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
903	195,071	1.00	1.01	197,588	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
904	200,000	98.29	98.29	196,580	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
905	235,000	0.83	0.84	196,308	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
906	650,000	92.00	92.00	195,502	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
907	258,000	0.75	0.76	195,233	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
908	6,475,000	3.00	3.00	194,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
909	225,000	86.50	86.52	194,189	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
910	250,000	0.76	0.77	193,471	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
911	243,000	79.50	79.53	193,254	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
912	200,000	0.96	0.96	191,860	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
913	443,734	42.50	42.50	188,587	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
914	443,734	42.50	42.50	188,587	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
915	239,995	78.01	78.01	187,229	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
916	450,000	0.40	0.42	186,969	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
917	3,718,369	0.05	0.05	186,747	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
918	200,000	0.89	0.90	180,744	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
919	175,000	1.01	1.01	177,510	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
920	216,000	0.80	0.82	174,415	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
921	160,000	107.00	107.02	171,235	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
922	305,000	0.54	0.55	167,593	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
923	200,000	82.86	82.86	165,720	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
924	157,000	0.75	0.75	163,542	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
925	6,500,000	2.50	2.50	162,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
926	230,000	0.70	0.70	160,103	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
927	150,000	1.02	1.05	157,375	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
928	150,000	1.04	1.05	157,182	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
929	34,250,000	0.54	0.54	156,632	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
930	245,000	0.63	0.64	155,934	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
931	156,000	1.00	1.00	155,800	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
932	175,000	0.87	0.89	155,645	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
933	2,200,000	7.00	7.00	154,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
934	200,000	0.77	0.77	153,100	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
935	0	86.50	86.54	152,753	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
936	150,000	1.00	1.02	152,410	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
937	7,620,000	2.00	2.00	152,400	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
938	450,000	101.00	101.02	151,526	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
939	150,000	0.99	1.01	151,175	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
940	0	101.88	101.88	151,014	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
941	175,000	85.50	85.54	149,694	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
942	157,000	95.00	95.01	149,164	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
943	150,000	99.31	99.31	148,971	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
944	237,000	0.61	0.61	144,831	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
945	125,000	1.13	1.16	144,439	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
946	250,000	57.00	57.01	142,517	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
947	5,325,000	2.67	2.67	142,178	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
948	0	79.63	79.67	141,191	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
949	1,200,000	0.79	0.79	138,402	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
950	150,000	1.03	1.03	135,924	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
951	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
952	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
953	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
954	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
955	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
956	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
957	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
958	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
959	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
960	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
961	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
962	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
963	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
964	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
965	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
966	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
967	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
968	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
969	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
970	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
971	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
972	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
973	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
974	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
975	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
976	93117490	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
977	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
978	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
979	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
980	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
981	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
982	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
983	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
984	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
985	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
986	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
987	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
988	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
989	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
990	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
991	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
992	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
993	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
994	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
995	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
996	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
997	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
998	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
999	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1000	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1001	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1002	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1003	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1004	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1005	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1006	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
951	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0352460702	1AE399164
952	FX AMERICAS	FX-OPTIONS AMERICAS		XS0278222236	1NL765392
953	HIGH YIELD - AME	HY DISTRESSED US	442488AU6	US442488AU66	56547650
954	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5X5	US52517P5X54	1US127178
955	FX AMERICAS	FX-OPTIONS AMERICAS		XS0332612505	1NL256475
956	FX AMERICAS	FX-OPTIONS AMERICAS	52523J420	US52523J4206	1US387954
957	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AW7	US5252M0AW79	1US255177
958	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYG0	US52517PYG08	1US322332
959	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYJ4	US52517PYJ47	1US265705
960	FX AMERICAS	FX-OPTIONS AMERICAS		XS0348153304	1NO365067
961	HIGH YIELD - AME	HY DISTRESSED US	420029AD2	US420029AD28	56999430
962	FX AMERICAS	FX-OPTIONS AMERICAS		XS0298387043	1LU881318
963	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0299491232	1AU887293
964	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYR6	US52517PYR62	1US291172
965	HIGH YIELD - AME	HY FLOW US	09776NAB8	US09776NAB82	54538160
966	HIGH YIELD - AME	HY FLOW US	867363AH6	US867363AH61	50431690
967	HIGH YIELD - AME	HY FLOW US	119883AF3	US119883AF37	59445060
968	FX AMERICAS	FX-OPTIONS AMERICAS		XS0348153304	5BDBMC40
969	HIGH GRADE CREDIT US	HG ESOTERIC US	126650BB5	US126650BB51	56306700
970	HIGH YIELD - AME	HY DISTRESSED US	24799AJU7	US24799AJU79	5BBNLZ00
971	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	003876AB5	US003876AB51	1US699119
972	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	05961YAA9	US05961YAA91	1KY140168
973	HIGH YIELD - AME	HY FLOW US	864486AB1	US864486AB17	54188970
974	HIGH YIELD - AME	HY DISTRESSED US	2935618S8	US2935618S88	56076450
975	HIGH GRADE CREDIT US	HG FLOW TRADING US	961548AV6	US961548AV62	52674130
976	HIGH GRADE CREDIT US	HG FLOW TRADING US	893830AR0	US893830AR03	5BCLBP10
977	HIGH YIELD - AME	HY DISTRESSED US	006ESCBE6	US006ESCBE68	59905110
978	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	96008YAB1	US96008YAB11	1AU248058
979	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0AH0	US5252M0AH03	5BCKDN40
980	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	36099ACH4	US36099ACH41	3BBWTY10
981	FX AMERICAS	FX-OPTIONS AMERICAS		XS0368298187	1NL489357
982	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0234987153	1LU401505
983	HIGH YIELD - AME	HY DISTRESSED US	5438859D1	US5438859D10	56306510
984	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PQ87	US52517PQ871	1US779127
985	HIGH GRADE CREDIT US	HG FLOW TRADING US	02581FYH6	US02581FYH62	5BCFDN40
986	HIGH GRADE CREDIT US	HG FLOW TRADING US	984121BP7	US984121BP74	57364350
987	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	055450AE0	US055450AE03	1AU242200
988	HIGH GRADE LATAM US	HG LATIN MARKETS	P0605BAC1	USP0605BAC11	21654DS49
989	HIGH GRADE LATAM US	HG LATIN MARKETS		USP02468AH21	1AR923209
990	HIGH YIELD - AME	HY FLOW US	121579AB2	US121579AB28	59080780
991	HIGH YIELD - AME	HY DISTRESSED US		USU7613PAC96	5BDHNG50
992	HIGH YIELD - AME	HY DISTRESSED US	303901AG7	US303901AG75	51055100
993	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EA1	US5252M0EA14	1US370646
994	HIGH YIELD - AME	HY FLOW US	62947QAF5	US62947QAF54	5BBRMF90
995	FX AMERICAS	FX-OPTIONS AMERICAS		XS0339669110	5BCNBR10
996	FX AMERICAS	FX-OPTIONS AMERICAS		XS0339669110	1SE319270
997	LINEAR TRADING AMERICAS	AGENCIES	40411EAA6		40411EAA6
998	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USN3033QAU69	1NL431235
999	HIGH GRADE LATAM US	HG LATIN MARKETS	P25625AE7	USP25625AE74	1CL684076
1000	HIGH GRADE LATAM US	HG LATIN MARKETS	75734PAA7	US75734PAA75	1BR861571
1001	HIGH GRADE LATAM US	HG LATIN MARKETS	046003JT7	US046003JT73	330610072
1002	HIGH YIELD - AME	HY DISTRESSED US	92923CAG9	US92923CAG96	54893040
1003	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PC25	US52517PC251	1US387202
1004	FX AMERICAS	FX-OPTIONS AMERICAS		XS0328719926	1LU228213
1005	HIGH YIELD - AME	HY FLOW US	984756AD8	US984756AD89	5BBQFG70
1006	HIGH GRADE LATAM US	HG LATIN MARKETS	298785EK8	US298785EK86	1SN340847

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
951	EMIRATES BANK INTERNATIONAL PJSC FRN 20130312 SERIES# EMTN	03/12/13	4.13%	ITS
952	LEHMAN BROS TREASURY CO BV 0.000% 20090615 SERIES# BSKT	06/15/09	0.00%	ITS
953	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	01/15/15	6.25%	TMS
954	***LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 6.20 09/26/2014	09/26/14	6.20%	ITS
955	LEHMAN BROS TREASURY CO BV 0.000% 20090529 SERIES# BSkt EMTN	05/29/09	0.00%	ITS
956	LEHMAN BROTHERS HOLD CNVBND#BSkT ZEROCPN08Mar10 MTN	03/08/10	0.00%	ITS
957	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20221207 SERIES# MTN	12/07/22	8.90%	ITS
958	LEHMAN BROTHERS HOLDINGS INC	12/30/19	6.10%	ITS
959	LEHMAN BROTHERS HOLDINGS INC	12/30/19	6.38%	ITS
960	EKSPORTFINANS A/S 13.500% 20090326 SERIES# MTN	03/26/09	0.00%	ITS
961	HAWAIIAN TELCOM COMMUNICATIONS	05/01/13	9.75%	TMS
962	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090504 SERIES# BSKT EMTN	05/04/09	0.00%	ITS
963	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20220601 SERIES# EMTn EMTN	06/01/22	10.00%	ITS
964	LEHMAN BROTHERS HOLDINGS INC	02/02/17	6.33%	ITS
965	BON-TON STORES INC/THE	03/15/14	10.25%	TMS
966	SUNGARD DATA SYSTEMS INC	08/15/13	9.13%	TMS
967	BUFFETS INC MINN SR NT R/MD 12.50 11/01/2014	11/01/14	12.50%	TMS
968	EKSPORTFINANS A/S 13.500% 20090326 SERIES# MTN	03/26/09	0.00%	TMS
969	CVS CORP 144A R/MD 5.88 01/10/2028	01/10/28	5.88%	TMS
970	DELTA AIR LINES DEL DEB -ESCROW CUSIP- R/MD 10.125 05/15/2010	05/15/10	10.13%	TMS
971	ABX FINANCECO INC 6.350% 20361015 SERIES# 144A	10/15/36	6.35%	ITS
972	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMA VARIABLE RATE BOND 20140217 SERIES# 144A	02/17/14	5.88%	ITS
973	SUBURBAN PROPANE PARTNERS LP ENERGY FINANCE CORP SENIOR NOTE R/MD 6.875 12/15/2013	12/15/13	6.88%	TMS
974	ENRON CORP ESCROW R/MD 6.625 11/15/2049	11/15/49	6.63%	TMS
975	WESTVACO CORP NOTES R/MD 8.20 01/15/2030	01/15/30	8.20%	TMS
976	TRANSOCEAN INC 5.250% 20130315	03/15/13	5.25%	TMS
977	ADELPHIA COMMUNICATIONS CP SENIOR NOTES - ESCROW CUSIP - R/MD 9.375 11/15/2009	11/15/09	9.38%	TMS
978	WESTFIELD CAPITAL CORP LTD / WT FINANCE 5.125% 20141115 SERIES# 144A	11/15/14	5.13%	ITS
979	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 11/30/2009	11/30/09	0.00%	TMS
980	FULTON COUNTY SCHOOL DISTRICT	11/01/12	6.95%	TMS
981	LEHMAN BROS TREASURY CO BV 2.000% 20110628 SERIES# EU/$ EMTN	06/28/11	0.00%	ITS
982	EVRAZ GROUP SA 8.250% 20151110 SERIES# REGS	11/10/15	8.25%	ITS
983	LORAL SPACE & COMMUNICATIONS LTD SR NOTE ESCROW R/MD 9.50 01/15/2049	01/15/49	9.50%	TMS
984	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 8.75 12/21/2021	12/21/21	8.75%	ITS
985	AMERICAN EXPRESS CENTURION BAN	10/17/12	5.55%	TMS
986	XEROX CORP MAKE WHOLE CALL	03/15/16	6.40%	TMS
987	***BHP FINANCE USA LTD DEBS R/MD 6.75 11/01/2013	11/01/13	6.75%	ITS
988	AUTOPISTAS DEL SOL SA STEPPED CPN 3.500% 20140615 SERIES# REGS	06/15/14	3.50%	ITS
989	ALTO PARANA SA 6.375% 20170609 SERIES# REGS	06/09/17	6.38%	ITS
990	BURLINGTON COAT FACTORY SR NT 11.125%14 R/MD 11.125 04/15/2014	04/15/14	11.13%	TMS
991	RESIDENTIAL CAPITAL LLC SR SECD NT REG S R/MD 9.625 05/15/2015	05/15/15	9.63%	TMS
992	FAIRFAX FINANCIAL HOLDINGS LTD	04/15/18	7.38%	TMS
993	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230310 SERIES# MTN	03/10/23	9.25%	ITS
994	NXP BV / NXP FUNDING LLC 7.875% 20141015 SERIES# ExCH	10/15/14	7.88%	TMS
995	***AB SVENSK EXPORTKRE EURO MEDIUM TERM NOTE R/MD0000 01/15/2010	01/15/10	0.00%	TMS
996	AB SVENSK EXPORTKREDIT 0.000% 20100115 MTN	01/15/10	0.00%	ITS
997	BANK OF SCOTLAND PLC	11/21/11	5.00%	MTS
998	E.ON INTERNATIONAL FINANCE BV 6.650% 20380430 SERIES# REGS	04/30/38	6.65%	ITS
999	CAP SA 7.375% 20360915 SERIES# REGS	09/15/36	7.38%	ITS
1000	REDE ENERGIA SA 11.125% PERP SERIES# 144A	04/02/49	11.13%	ITS
1001	ASSOCIATES CORP NORTH AMERICA SR NTS R/MD 6.25 11/01/2008	11/01/08	6.25%	ITS
1002	WCI COMMUNITIES INC	05/01/12	9.13%	TMS
1003	LEHMAN BROTHERS HOLDINGS INC	10/20/20	7.00%	ITS
1004	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090508 SERIES# BSKt EMTN	05/08/09	0.00%	ITS
1005	YANKEE ACQUISITION CORP/MA	02/15/17	9.75%	TMS
1006	EUROPEAN INVESTMENT BANK 2.875% 20130315	03/15/13	2.88%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
951	500,000	1.00	1.00	135,851	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
952	100,000	0.97	0.97	135,534	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
953	223,000	60.50	60.51	134,938	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
954	170,000	0.78	0.81	134,711	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
955	150,000	0.90	0.90	134,610	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
956	16,000	8.41	8.41	134,486	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
957	200,000	0.67	0.67	134,286	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
958	240,000	0.54	0.56	133,658	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
959	238,000	0.54	0.56	132,683	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
960	159,000	1.05	1.05	131,833	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
961	525,000	25.00	25.04	131,441	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
962	100,000	0.94	0.94	131,051	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
963	140,000	0.92	0.93	129,638	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
964	200,000	0.64	0.64	128,771	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
965	0	42.13	42.18	128,125	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
966	126,000	101.00	101.01	127,270	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
967	10,085,000	1.25	1.25	126,062	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
968	120,000	104.58	104.58	125,496	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
969	134,894	92.94	92.94	125,366	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
970	4,592,000	2.70	2.70	123,984	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
971	135,000	0.88	0.91	122,236	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
972	120,000	1.01	1.02	121,951	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
973	131,000	93.00	93.02	121,853	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
974	6,089,999	2.00	2.00	121,800	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
975	125,000	96.32	96.34	120,423	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
976	120,000	100.02	100.04	120,052	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
977	1,500,200	8.00	8.00	120,016	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
978	125,000	0.93	0.95	118,643	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
979	139,000	85.23	85.23	118,470	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
980	5,895,000	2.00	2.00	117,900	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
981	100,000	0.84	0.84	116,878	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
982	120,000	0.94	0.97	116,537	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
983	34,668,000	0.33	0.33	114,404	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
984	140,000	0.79	0.81	113,864	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
985	0	95.69	95.71	111,802	Total Corp. Obligations & Spot	US Corporates Bonds & Other	CFD
986	113,000	98.67	98.70	111,532	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
987	100,000	1.08	1.11	110,768	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
988	273,582	0.40	0.40	109,433	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
989	100,000	1.08	1.09	109,244	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
990	0	68.63	68.67	106,615	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
991	0	35.00	35.03	105,875	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
992	110,000	96.00	96.03	105,634	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
993	150,000	0.70	0.70	105,328	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
994	130,000	80.00	80.03	104,043	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
995	100,000	103.96	103.96	103,960	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
996	100,000	1.04	1.04	103,700	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
997	100,000	1.02	1.04	103,618	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
998	100,000	1.01	1.03	103,227	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
999	100,000	0.99	1.03	103,086	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1000	100,000	1.00	1.03	102,631	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1001	100,000	0.99	1.01	101,326	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1002	250,000	40.00	40.00	100,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1003	140,000	0.70	0.71	99,652	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1004	100,000	0.99	0.99	99,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1005	156,000	63.25	63.26	98,682	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1006	100,000	0.97	0.98	98,038	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1007	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1008	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1009	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1010	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1011	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1012	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1013	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1014	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1015	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1016	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1017	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1018	93117001	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1019	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1020	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1021	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1022	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1023	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1024	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1025	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1026	93118265	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1027	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1028	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1029	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1030	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1031	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1032	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1033	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1034	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1035	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1036	93113103	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1037	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1038	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1039	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1040	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1041	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1042	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1043	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1044	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1045	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1046	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1047	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1048	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1049	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1050	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1051	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1052	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1053	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1054	07100CTJ6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1055	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1056	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1057	GMWJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1058	93117644	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1059	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1060	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1061	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1062	GMU1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1007	HIGH YIELD - AME	HY FLOW US	873168AL2	US873168AL29	52842900
1008	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0107811753	0089455B9
1009	HIGH YIELD - AME	HY DISTRESSED US	552075AC7	US552075AC71	55050850
1010	HIGH YIELD - AME	HY FLOW US	102175AB2	US102175AB26	54679220
1011	HIGH GRADE LATAM US	HG LATIN MARKETS	914906AB8	US914906AB87	914906AB8
1012	FX AMERICAS	FX-OPTIONS AMERICAS		XS0345792294	1NL354361
1013	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PA35	US52517PA354	1US353022
1014	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0205615999	1GB569774
1015	HIGH YIELD - AME	HY DISTRESSED US	2935619N8		56075830
1016	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518TBD3	US52518TBD37	52518TBD3
1017	HIGH YIELD - AME	HY FLOW US	462846AB2	US462846AB23	50584490
1018	HIGH YIELD - AME	HY DISTRESSED US	629ESC9K2	US629ESC9K28	5BBQTC40
1019	HIGH YIELD - AME	HY FLOW US	21036PAG3	US21036PAG37	5BCSDN30
1020	FX AMERICAS	FX-OPTIONS AMERICAS		XS0301979331	1US902000
1021	HIGH YIELD - AME	HY FLOW US	217203AB4	US217203AB44	54465140
1022	HIGH GRADE LATAM US	HG LATIN MARKETS		USP0605BAF42	1AR935674
1023	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PUM1	US52517PUM12	1US301369
1024	HIGH YIELD - AME	HY FLOW US	552953BB6	US552953BB60	58249290
1025	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	210805CR6	US210805CR66	51837790
1026	HIGH YIELD - AME	HY DISTRESSED US	897083AA9	US897083AA98	5BCKLD60
1027	HIGH YIELD - AME	HY FLOW US	594087AM0	US594087AM02	5BCGHH80
1028	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CB1	US5252M0CB15	1US331572
1029	HIGH YIELD - AME	HY DISTRESSED US	006ESCAU1	US006ESCAU10	59905260
1030	HIGH GRADE CREDIT US	HG FLOW TRADING US	65332VBG7	US65332VBG77	52659040
1031	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYQ8	US52517PYQ89	1US314388
1032	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PSZ5	US52517PSZ52	1US054976
1033	CREDIT FINANCING AMERICAS	M/B CORPORATES	554068AB2	US554068AB28	54040970
1034	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2X8	US52517P2X81	1US917693
1035	HIGH YIELD - AME	HY FLOW US	37047RAJ6	US37047RAJ68	59698040
1036	HIGH YIELD - AME	HY FLOW US	441560AE9	US441560AE93	53625430
1037	HIGH YIELD - AME	HY DISTRESSED US	46268KAJ4	US46268KAJ43	51229150
1038	HIGH YIELD - AME	HY DISTRESSED US	46268KAK1	US46268KAK16	51229140
1039	HIGH GRADE CREDIT US	HG FLOW TRADING US	00817YAG3	US00817YAG35	5BCSJZ20
1040	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GM76	US36962GM761	1US255706
1041	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0341457090	1SN377807
1042	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EC7	US5252M0EC79	1US374887
1043	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P6C0	US52517P6C09	1US128739
1044	CREDIT FINANCING AMERICAS	M/B CORPORATES	356609AF4	US356609AF46	52612920
1045	HIGH GRADE CREDIT US	HG ESOTERIC US			9N409780
1046	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PW23	US52517PW234	1US922990
1047	HIGH YIELD - AME	HY DISTRESSED US	235ESC944	US235ESC9442	5BCZMM90
1048	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0195487912	1LU219717
1049	SP AMERICAS-TRADING	ABS DERIVATIVES	53575FAG5		53575FAG5
1050	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	36099ACG6	US36099ACG67	3BBWWJ40
1051	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK67	US52517PK676	1US650138
1052	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USM8221WAA91	1US365885
1053	HIGH GRADE LATAM US	HG LATIN MARKETS		USG0536XAA12	1BM268723
1054	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EV5	US5252M0EV50	1US415441
1055	HIGH YIELD - AME	HY FLOW US	892335AK6	US892335AK69	51556140
1056	FX AMERICAS	FX-OPTIONS AMERICAS	52517P6U0	US52517P6U07	5BCNRP10
1057	MUNICIPALS AMERICA	MUNIS DERIVATIVES	22661RAH7		22661RAH7
1058	HIGH YIELD - AME	HY FLOW US	59001AAK8	US59001AAK88	53230400
1059	FX AMERICAS	FX-OPTIONS AMERICAS		XS0289550658	1SG832841
1060	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P2S9	US52517P2S96	1US914450
1061	HIGH GRADE LATAM US	HG LATIN MARKETS	892332AH0	US892332AH00	1US382641
1062	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	05566HDG9	US05566HDG92	05566HDG9

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1007	TXU CORP MAKE WHOLE CALL	11/15/14	5.55%	TMS
1008	ING BANK NV 6.000% 20100301 SERIES# EMTN	03/01/10	6.00%	ITS
1009	LYON WILLIAM HOMES INC SR NT R/MD 7.50 02/15/2014	02/15/14	7.50%	TMS
1010	***BOWATER CANADA FINANCE CORPNT R/MD 7.95 11/15/2011	11/15/11	7.95%	TMS
1011	***UNIVISION COMM INC R/MD 7.85 07/15/2011	07/15/11	7.85%	ITS
1012	LEHMAN BROS TREASURY CO BV 0.000% 20100215 SERIES# BSKt EMTN	02/15/10	0.00%	ITS
1013	LEHMAN BROTHERS HOLDINGS INC	07/26/10	4.50%	ITS
1014	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20191206 SERIES# EMTN	12/06/19	6.44%	ITS
1015	ENRON CORP ESCROW R/MD 6.625 10/23/2049	10/23/49	6.63%	TMS
1016	LEHMAN CR-JPMORGAN CHASE MMN CUSTODIAL RECEIPT	02/02/37	4.65%	MTS
1017	IRON MOUNTAIN INC	01/15/15	7.75%	TMS
1018	NWA TRUST #2 SR AIRCRAFT CL A ESCROW CUSIP R/MD 9.25 06/21/2014	06/21/14	9.25%	TMS
1019	CONSTELLATION BRANDS INC MAKE WHOLE CALL	12/15/14	8.38%	TMS
1020	LEHMAN BROS TREASURY CO BV 0.000% 20081201 SERIES# BSKT EMTN	12/01/08	0.00%	ITS
1021	COPANO ENERGY LLC	03/01/16	8.13%	TMS
1022	AUTOPISTAS DEL SOL SA 11.500% 20170523 SERIES# REGS	05/23/17	11.50%	ITS
1023	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NOTES R/MD 5.00 12/18/2015	12/18/15	5.00%	ITS
1024	MGM MIRAGE INC SR NT R/MD 7.625 01/15/2017	01/15/17	7.63%	TMS
1025	CONTINENTAL AIRLINES PASS THRU TR PASSTHRU CTF SER-1999-A CL-B R/MD 6.795 02/02/2020	02/02/20	6.80%	TMS
1026	TROPICANA ENTERTAINMENT LLC IN DEFAULT	12/15/14	9.63%	TMS
1027	MICHAELS STORES INC	11/01/16	11.38%	TMS
1028	LEHMAN BROTHERS HOLDINGS INC 7.000% 20380208 SERIES# MTN	02/08/38	7.00%	ITS
1029	ADELPHIA COMMUNICATIONS CORP IN DEFAULT	02/01/50	8.38%	TMS
1030	NEXTEL COMMUNICATIONS INC	08/01/15	7.38%	TMS
1031	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20170209 SERIES# CPI MTN	02/09/17	7.53%	ITS
1032	LEHMAN BROTHERS HOLDINGS INC	11/15/17	5.88%	ITS
1033	MAAX HOLDINGS INC	12/15/12	0.00%	TMS
1034	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 8.25 06/20/2022	06/20/22	8.25%	ITS
1035	GENERAL NUTRITION CENTERS INC	03/15/14	10.01%	TMS
1036	HOUGHTON MIFFLIN CO MAKE WHOLE CALL	03/15/11	7.20%	TMS
1037	IRIDIUM LLC/CAPITAL CORP SR NTS R/MD 13.00 12/31/2035	12/31/35	13.00%	TMS
1038	IRIDIUM LLC/CAPITAL CORP SR NTS R/MD 14.00 07/15/2049	07/15/49	14.00%	TMS
1039	AETNA INC MAKE WHOLE CALL	12/15/37	6.75%	TMS
1040	GENERAL ELECTRIC CAPITAL CORP FRN 20111121 SERIES# MTNA	11/21/11	2.99%	ITS
1041	WORLD BK-IBRD-INTL BK REC&DEV 4.500% 20100125 SERIES# GMTN	01/25/10	4.50%	ITS
1042	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 8.00 03/10/2023	03/10/23	8.00%	ITS
1043	LEHMAN BROS HLDGS INC MEDIUM TERM NOTE R/MD 9.00 10/17/2022	10/17/22	9.00%	ITS
1044	FREMONT GENERAL CORP SENIOR NOTES SER B R/MD 7.875 03/17/2049	03/17/49	7.88%	TMS
1045	GRANITE CONSTRUCTION R/MD 6.96 05/01/2013	05/01/13	6.96%	TMS
1046	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 6.50 06/21/2037	06/21/37	6.50%	ITS
1047	DANA CORP - ESCROW CUSIP - R/MD 7.00 03/15/2028	03/15/28	7.00%	TMS
1048	BANK OF AMERICA CORP FRN 20110628 SERIES# EMTN	06/28/11	5.21%	ITS
1049	LINKS FINANCE CORP	06/15/10	3.03%	MTS
1050	FULTON COUNTY SCHOOL DISTRICT	11/01/07	6.85%	TMS
1051	LEHMAN BROTHERS HOLDINGS INC	07/18/11	2.95%	ITS
1052	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.298% 20200930 SERIES# REGS	09/30/20	5.30%	ITS
1053	ASIA ALUMINUM HOLDINGS LTD 8.000% 20111223 SERIES# REGS	12/23/11	8.00%	ITS
1054	LEHMAN BROTHERS HOLDINGS INC	03/31/13	6.40%	ITS
1055	TOYS R US INC MAKE WHOLE CALL	04/15/13	7.88%	TMS
1056	LEHMAN BROS HLDGS INC MTN BE BASKET LKD 09 R/MD0000 10/30/2009	10/30/09	0.00%	TMS
1057	CRIMSON COMMERCIAL PAPER TRSTD	12/01/08	3.18%	MTS
1058	MERITAGE HOMES CORP	03/15/15	6.25%	TMS
1059	LEHMAN BROS TREASURY CO BV 0.000% 20090917 SERIES# BSKT EMTN	09/17/09	0.00%	ITS
1060	LEHMAN BROTHERS HOLDINGS INC 6.200% 20270615 SERIES# MTN	06/15/27	6.20%	ITS
1061	TOYOTA MOTOR CREDIT CORP	12/15/08	5.50%	ITS
1062	BNP PARIBAS US MEDIUM-TERM NOT	06/29/16	7.70%	MTS

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	P	Q	R	S	T	U	V
1007	124,000	79.00	79.02	97,983	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1008	67,000	1.02	1.05	97,808	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1009	195,000	50.00	50.01	97,512	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1010	154,000	62.00	62.03	95,521	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1011	100,000	0.93	0.95	94,558	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1012	70,000	0.77	0.77	94,406	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1013	125,000	0.78	0.78	94,157	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1014	100,000	0.93	0.93	93,375	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1015	4,652,000	2.00	2.00	93,040	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1016	100,000	0.91	0.92	91,516	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1017	90,000	101.00	101.01	90,912	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1018	85,154,000	0.11	0.11	89,974	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1019	86,000	103.25	103.27	88,813	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1020	90,000	0.98	0.98	88,317	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1021	88,000	96.75	96.75	85,143	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1022	150,000	0.53	0.57	84,867	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1023	90,000	0.93	0.94	84,787	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1024	99,500	83.00	83.01	82,598	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1025	105,712	78.00	78.01	82,464	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1026	265,000	31.00	31.00	82,150	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1027	125,000	64.50	64.54	80,678	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1028	170,000	0.47	0.47	80,528	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1029	1,000,000	8.00	8.00	80,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1030	100,000	79.50	79.51	79,509	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1031	145,000	0.55	0.55	79,413	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1032	100,000	0.77	0.79	78,274	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1033	777,000	10.00	10.00	77,700	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1034	120,000	0.63	0.65	77,494	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1035	0	86.75	86.79	75,810	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1036	76,000	99.50	99.54	75,647	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1037	10,000,000	0.75	0.75	75,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1038	10,000,000	0.75	0.75	75,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1039	0	95.35	95.37	73,828	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1040	75,000	0.98	0.98	73,331	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1041	40,000	1.02	1.04	73,089	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1042	112,000	0.65	0.65	72,824	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1043	120,000	0.59	0.61	72,720	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1044	161,000	45.00	45.00	72,450	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1045	0	101.50	101.53	71,963	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1046	175,000	0.40	0.41	71,867	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1047	2,000,000	3.50	3.50	70,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1048	50,000	0.99	1.00	69,945	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1049	6,500,000	0.00	0.01	69,769	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1050	3,410,000	2.00	2.00	68,200	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1051	80,000	0.84	0.84	67,328	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1052	70,000	0.93	0.96	67,061	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1053	69,000	0.94	0.96	65,945	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1054	92,000	0.70	0.71	65,627	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1055	0	84.63	84.66	65,625	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1056	75,000	86.34	86.34	64,755	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1057	62,527	0.99	1.00	62,583	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1058	0	76.00	76.03	62,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1059	100,000	0.90	0.90	62,005	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1060	100,000	0.60	0.60	61,584	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1061	60,000	1.00	1.01	60,825	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1062	60,000	0.99	1.00	60,087	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
1063	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1064	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1065	93116050	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1066	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1067	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1068	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1069	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1070	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1071	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1072	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1073	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1074	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1075	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1076	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1077	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1078	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1079	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1080	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1081	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1082	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1083	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1084	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1085	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1086	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1087	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1088	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1089	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1090	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1091	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1092	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1093	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1094	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1095	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1096	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1097	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1098	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1099	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1100	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1101	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1102	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1103	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1104	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1105	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1106	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1107	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1108	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1109	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1110	93117001	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1111	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1112	0740059K7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	COMMODITIES
1113	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1114	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1115	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1116	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1117	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1118	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
1063	HIGH YIELD - AME	HY DISTRESSED US	2935619Z1	US2935619Z13	56076840
1064	HIGH YIELD - AME	HY DISTRESSED US	74972EAC2	US74972EAC21	51452040
1065	HIGH YIELD - AME	HY FLOW US	28140JAC4	US28140JAC45	58556610
1066	HIGH YIELD - AME	HY FLOW US	892335AL4	US892335AL43	51799530
1067	HIGH GRADE LATAM US	HG LATIN MARKETS		USP93369AA76	1CO556453
1068	HIGH GRADE LATAM US	HG LATIN MARKETS	05946NAD7	US05946NAD75	1KY398667
1069	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0299183417	1SN547565
1070	HIGH YIELD - AME	HY DISTRESSED US	003924AD9	US003924AD93	52330690
1071	HIGH GRADE CREDIT US	HG FLOW TRADING US	913017BM0	US913017BM08	5BCSTY70
1072	HIGH YIELD - AME	HY FLOW US	55932RAB3	US55932RAB33	52656890
1073	HIGH GRADE CREDIT US	HG FLOW TRADING US	149123BN0	US149123BN09	57424030
1074	HIGH GRADE LATAM US	HG LATIN MARKETS	65562QAF2	US65562QAF28	1SN803190
1075	FX AMERICAS	FX-OPTIONS AMERICAS		XS0353557233	1NL400248
1076	HIGH YIELD - AME	HY DISTRESSED US	235ESCBA7	US235ESCBA73	5BDCMW80
1077	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PX63	US52517PX638	1US882871
1078	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYU9	US52517PYU91	1US298128
1079	HIGH GRADE LATAM US	HG LATIN MARKETS	983024AA8	US983024AA80	1US066822
1080	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	23599ACP9	US23599ACP93	3BBWVB60
1081	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GT38	US36962GT386	1US418668
1082	HIGH YIELD - AME	HY FLOW US	019645AC4	US019645AC49	59720560
1083	HIGH YIELD - AME	HY FLOW US	431318AF1	US431318AF15	54910800
1084	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PR29	US52517PR291	1US785306
1085	FX AMERICAS	FX-OPTIONS AMERICAS		XS0333449295	1AN261604
1086	HIGH GRADE LATAM US	HG LATIN MARKETS	870836AD5	US870836AD50	1US573348
1087	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GX82	US36962GX826	1US501257
1088	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	411349AA1	US411349AA15	1GB665192
1089	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GB45	US36962GB459	1US558133
1090	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0172157876	1NL089777
1091	HIGH GRADE CREDIT US	HG FLOW TRADING US		UST92762AB80	51933690
1092	HIGH YIELD - AME	HY DISTRESSED US	2935619L2		56076880
1093	HIGH GRADE LATAM US	HG LATIN MARKETS	61688AAX6	US61688AAX63	61688AAX6
1094	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0AF4	US5252M0AF47	5BCKLM30
1095	HIGH GRADE LATAM US	HG LATIN MARKETS	40429CFZ0	US40429CFZ05	1US928740
1096	HIGH YIELD - AME	HY FLOW US	767754BQ6	US767754BQ68	5BCSLH60
1097	HIGH GRADE CREDIT US	HG FLOW TRADING US	25156PAF0	US25156PAF09	50855650
1098	HIGH GRADE LATAM US	HG LATIN MARKETS	652482BJ8	US652482BJ86	1US314800
1099	FX AMERICAS	FX-OPTIONS AMERICAS	52520W549	US52520W5498	L0070600
1100	HIGH YIELD - AME	HY DISTRESSED US	24799AKJ0	US24799AKJ06	5BBNNN20
1101	HIGH GRADE CREDIT US	HG FLOW TRADING US		USU22016AB22	56018430
1102	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0247196008	1DE503744
1103	HIGH YIELD - AME	HY DISTRESSED US	66799ADP5	US66799ADP57	5BBRYY10
1104	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXQ9	US52517PXQ98	1US301476
1105	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BA4	US5252M0BA41	5BCLRF20
1106	HIGH GRADE LATAM US	HG LATIN MARKETS	828807BP1	US828807BP17	1US050693
1107	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PK59	US52517PK593	1US650120
1108	HIGH YIELD - AME	HY DISTRESSED US	66799ADL4	US66799ADL44	5BBRYY50
1109	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0CE5	US5252M0CE53	5BDBJG10
1110	HIGH YIELD - AME	HY DISTRESSED US	667294AR3	US667294AR34	52617990
1111	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	505861AA2	US505861AA20	1US650435
1112	US COMMODITIES TRADING	INDEX TRADING		XS0267460359	1NL680179
1113	HIGH GRADE LATAM US	HG LATIN MARKETS	126650BJ8	US126650BJ87	1US908577
1114	HIGH GRADE CREDIT US	HG FLOW TRADING US	564759QB7	US564759QB72	58157550
1115	HIGH GRADE LATAM US	HG LATIN MARKETS	U52400BZ7	XS0252834576	1US542129
1116	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYX3	US52517PYX31	1US299589
1117	HIGH YIELD - AME	HY FLOW US	36293YAD7	US36293YAD76	50269350
1118	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PWE7	US52517PWE77	1US186265

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	L	M	N	O
1063	ENRON CORP IN DEFAULT	10/15/07	6.88%	TMS
1064	***RSL COMMUNICATION PLC SR NTS R/MD 9.125 03/01/2008	03/01/08	9.13%	TMS
1065	EDUCATION MANAGEMENT LLC / EDU	06/01/14	8.75%	TMS
1066	TOYS R US INC MAKE WHOLE CALL	10/15/18	7.38%	TMS
1067	TRANSTEL INTERMEDIA SA 12.000% 20160601 SERIES# REGS	06/01/16	12.00%	ITS
1068	BANCO BRADESCO SA/CAYMAN ISLANDS 8.750% 20131024	10/24/13	8.75%	ITS
1069	WORLD BK-IBRD-INTL BK REC&DEV 9.250% 20110511 SERIES# EMTN	05/11/11	9.25%	ITS
1070	***ABITIBI CONSOLIDATED INC DEB MW +30BP R/MD 8.50 08/01/2029	08/01/29	8.50%	TMS
1071	UNITED TECHNOLOGIES CORP MAKE WHOLE CALL	12/15/17	5.38%	TMS
1072	MAGNACHIP SEMICONDUCTOR SA / MAGNACHIP S FRN 20111215	12/15/11	6.07%	TMS
1073	CATERPILLAR INC NTS R/MD 6.05 08/15/2036	08/15/36	6.05%	TMS
1074	NORDIC INVESTMENT BANK 5.000% 20170201 SERIES# MTN	02/01/17	5.00%	ITS
1075	LEHMAN BROS TREASURY CO BV 0.000% 20100324 SERIES# Bskt EMTN	03/24/10	0.00%	ITS
1076	DANA CORPORATION -ESCROW CUSIP- R/MD 5.85 01/15/2015	01/15/15	5.85%	TMS
1077	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.55 04/30/2022	04/30/22	7.55%	ITS
1078	LEHMAN BROTHERS HOLDINGS INC	02/24/20	5.19%	ITS
1079	WYETH MAKE WHOLE CALL	03/15/13	5.50%	ITS
1080	DALLAS-FORT WORTH INTERNATIONA	11/01/11	7.60%	TMS
1081	GENERAL ELEC CAP CORP MEDIUM TERM NTS R/MD 5.00 11/15/2011	11/15/11	5.00%	ITS
1082	ALLIS CHALMERS CORP SR NT R/MD 9.00 01/15/2014	01/15/14	9.00%	TMS
1083	HILCORP ENERGY I LP/HILCORP FI	12/01/16	9.00%	TMS
1084	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 8.50 01/10/2022	01/10/22	8.50%	ITS
1085	LEHMAN BROS TREASURY CO BV 0.000% 20091204 SERIES# $CHF EMTN	12/04/09	0.00%	ITS
1086	SWISS BANK CORP SUB DEB R/MD 7.00 10/15/2015	10/15/15	7.00%	ITS
1087	GENERAL ELEC CAP CORP MEDIUM TERM NOTE R/MD 5.72 08/22/2011	08/22/11	5.72%	ITS
1088	HANSON LTD 6.125% 20160815	08/15/16	6.13%	ITS
1089	GENERAL ELECTRIC CAPITAL CORP MEDIUM TERM NOTES SER A 3.25% TO 4/05 THEREAFTER 5.25%R/MD 5.25 04/15/2013	04/15/13	5.25%	ITS
1090	BANK NEDERLANDSE GEMEENTEN 3.750% 20130715 SERIES# EMTN	07/15/13	3.75%	ITS
1091	TELECOM ITALIA CAPITAL SA 4.000% 20081115 SERIES# REGS	11/15/08	4.00%	TMS
1092	ENRON CORP ESCROW R/MD 6.50 12/31/2049	12/31/49	6.50%	TMS
1093	JP MORGAN & CO INC/OLD 6.000% 20090115 SERIES# MTNA MTN	01/15/09	6.00%	ITS
1094	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 11/30/2009	11/30/09	0.00%	TMS
1095	HSBC FIN CORP R/MD 5.90 06/19/2012	06/19/12	5.90%	ITS
1096	RITE AID CORP SR NT 9.375%15 R/MD 9.375 12/15/2015	12/15/15	9.38%	TMS
1097	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 5.250% 20130722	07/22/13	5.25%	TMS
1098	NEWS AMERICA INC	12/15/34	6.20%	ITS
1099	LEHMAN BROS HLDGS INC PRIN PROTECTION NT LKD TO CURRENCY BASKET R/MD 00/00/0000	04/30/09	0.00%	TMS
1100	DELTA AIR LINES INC/OLD	08/15/08	10.00%	TMS
1101	***COVENTRY HEALTH CARE INC REG S SENIOR NOTE R/MD 5.875 01/15/2012	01/15/12	5.88%	TMS
1102	KREDITANSTALT FUER WIEDERAUFBAU 13.000% 20080922 SERIES# $/BR EMTN	09/22/08	13.00%	ITS
1103	NORTHWEST AIRLINES CORP/OLD IN DEFAULT	02/01/09	10.00%	TMS
1104	LEHMAN BROTHERS HOLDINGS INC	11/01/14	8.40%	ITS
1105	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 12/28/2009	12/28/09	0.00%	TMS
1106	SIMON PPTY GROUP LP NT 5.75%15R/MD 5.75 12/01/2015	12/01/15	5.75%	ITS
1107	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.75 07/18/2011	07/18/11	5.75%	ITS
1108	NORTHWEST AIRLINES CORP/OLD IN DEFAULT	03/15/50	7.88%	TMS
1109	LEHMAN BROTHERS HOLDINGS INC R/MD0000 02/19/2010	02/19/10	0.00%	TMS
1110	NORTHWEST AIRLINES-CRP SINKINGFUND	04/01/15	9.49%	TMS
1111	LAFARGE SA 6.150% 20110715	07/15/11	6.15%	ITS
1112	LEHMAN BROS TREASURY CO BV 0.000% 20110921 SERIES# BSKT EMTN	09/21/11	0.00%	ITS
1113	CVS CAREMARK CORP MAKE WHOLE CALL	06/01/27	6.25%	ITS
1114	MANUFACTURERS & TRADERS TR CO BUFFALO N Y SUB NT R/MD 5.629 12/01/2021	12/01/21	5.63%	TMS
1115	LEHMAN BROTHERS HOLDINGS INC 4.000% 20110504 SERIES# EMTN	05/04/11	4.00%	ITS
1116	LEHMAN BROS HOLDINGS INC MEDIUM TERM NTS R/MD 7.25 03/17/2020	03/17/20	7.25%	ITS
1117	GSC HLDGS CORP / GAMESTOP INC SR NT R/MD 8.00 10/01/2012	10/01/12	8.00%	TMS
1118	LEHMAN BROTHERS HOLDINGS-FRN	04/16/19	4.00%	ITS

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	P	Q	R	S	T	U	V
1063	3,000,000	2.00	2.00	60,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1064	2,000,000	3.00	3.00	60,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1065	0	90.25	90.28	59,150	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1066	0	73.63	73.66	58,601	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1067	100,000	0.55	0.58	58,467	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1068	50,000	1.13	1.16	58,214	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1069	5,000,000	1.02	1.05	57,250	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1070	150,000	38.00	38.01	57,016	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1071	0	100.32	100.34	56,572	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1072	110,000	51.00	51.02	56,117	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1073	55,000	100.99	100.99	55,547	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1074	50,000	1.10	1.11	55,306	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1075	70,000	0.78	0.78	54,866	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1076	1,564,000	3.50	3.50	54,740	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1077	95,000	0.55	0.56	53,219	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1078	135,000	0.39	0.39	52,573	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1079	50,000	1.02	1.05	52,438	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1080	2,620,000	2.00	2.00	52,400	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1081	50,000	1.03	1.05	52,373	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1082	55,000	95.00	95.02	52,258	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1083	54,000	96.50	96.53	52,124	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1084	84,000	0.60	0.61	51,454	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1085	50,000	1.03	1.03	51,340	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1086	50,000	0.99	1.02	50,958	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1087	50,000	1.01	1.02	50,796	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1088	50,000	1.01	1.01	50,553	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1089	50,000	1.01	1.01	50,425	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1090	50,000	1.00	1.01	50,262	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1091	50,000	100.02	100.03	50,015	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1092	2,500,000	2.00	2.00	50,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1093	49,000	1.00	1.01	49,674	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1094	55,000	86.55	86.55	47,602	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1095	46,000	1.02	1.03	47,453	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1096	0	62.00	62.02	46,875	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1097	0	97.08	97.08	46,259	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1098	48,000	0.93	0.95	45,608	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1099	4,500	10.08	10.08	45,360	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1100	1,720,000	2.63	2.63	45,236	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1101	50,000	88.69	88.70	44,348	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1102	70,000	1.02	1.15	44,189	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1103	8,226,960	0.53	0.53	43,603	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1104	70,000	0.62	0.62	43,332	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1105	50,000	84.71	84.71	42,355	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1106	44,000	0.94	0.96	42,232	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1107	50,000	0.83	0.84	42,115	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1108	7,654,400	0.55	0.55	42,099	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1109	50,000	82.31	82.31	41,155	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1110	8,382,165	0.49	0.49	41,073	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1111	40,000	1.00	1.02	40,605	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1112	30,000	0.96	0.96	40,289	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1113	39,000	1.00	1.02	39,774	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1114	45,000	87.40	87.42	39,340	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1115	30,000	0.93	0.94	39,248	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1116	50,000	0.77	0.78	39,196	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1117	0	104.25	104.29	39,178	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1118	40,000	0.96	0.98	39,062	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
1119	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1120	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1121	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1122	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1123	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1124	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1125	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1126	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1127	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1128	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1129	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1130	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1131	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1132	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1133	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1134	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1135	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1136	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1137	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1138	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1139	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1140	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1141	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1142	G1L5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1143	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1144	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1145	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1146	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1147	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1148	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1149	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1150	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1151	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1152	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1153	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1154	93117089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1155	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1156	93113103	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1157	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1158	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1159	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1160	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1161	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1162	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1163	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1164	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1165	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1166	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1167	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1168	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1169	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1170	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1171	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1172	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1173	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1174	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
1119	HIGH GRADE LATAM US	HG LATIN MARKETS	110122AA6	US110122AA65	1US431760
1120	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZ38	US52517PZ385	1US922982
1121	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXM8	US52517PXM84	1US288350
1122	HIGH YIELD - AME	HY DISTRESSED US	24799AKG6	US24799AKG66	5BBNNP40
1123	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DV6	US5252M0DV69	1US365141
1124	HIGH YIELD - AME	HY DISTRESSED US	60467MAB7	US60467MAB72	51574620
1125	HIGH YIELD - AME	HY DISTRESSED US	462691AA4	US462691AA46	51320680
1126	HIGH YIELD - AME	HY FLOW US	880779AU7	US880779AU73	5BCQGR60
1127	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PA27	US52517PA271	268425147
1128	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	06849VAB9	US06849VAB99	1US252737
1129	HIGH GRADE LATAM US	HG LATIN MARKETS	233835AK3	US233835AK38	233835AK3
1130	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWV9	US52517PWV92	1US335136
1131	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0301023049	1IE349493
1132	HIGH GRADE LATAM US	HG LATIN MARKETS	U70577AJ7	USU70577AJ73	1US198740
1133	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PH46	US52517PH466	1US544695
1134	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P4S7	US52517P4S78	1US144850
1135	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FC6	US5252M0FC60	1US424740
1136	HIGH GRADE LATAM US	HG LATIN MARKETS	590188JB5	US590188JB51	590188JB5
1137	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DJ3	US5252M0DJ32	1US358666
1138	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PL66	US52517PL666	1US675630
1139	LINEAR TRADING AMERICAS	AGENCIES	459056JH1	US459056JH11	459056JH1
1140	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYT2	US52517PYT29	1US298110
1141	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FFH9	US52519FFH91	1US383664
1142	LINEAR TRADING AMERICAS	COUPON TRADING	894643F42	US894643F424	894643F42
1143	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0097542020	030955AH1
1144	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3S8	US52517P3S87	5BCBVZ80
1145	HIGH YIELD - AME	HY FLOW US	897053AB0	US897053AB02	55852790
1146	MAP AMERICAS	3RD PARTY RELATIONSHIPS	189054AN9	US189054AN90	5BCDHJ50
1147	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PV99	US52517PV996	1US845498
1148	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USQ77974AW52	1AU104616
1149	HIGH GRADE LATAM US	HG LATIN MARKETS	61532UAA0	US61532UAA07	1US695778
1150	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CS4	US5252M0CS40	1US349434
1151	HIGH YIELD - AME	HY DISTRESSED US	006ESCBD8	US006ESCBD85	59905300
1152	CREDIT FINANCING AMERICAS	M/B CORPORATES	12501BAS3	US12501BAS34	57387620
1153	FX AMERICAS	FX-OPTIONS AMERICAS		XS0347259185	1NL360319
1154	HIGH YIELD - AME	HY DISTRESSED US	870757AA9	US870757AA90	5BBNPV60
1155	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWC1	US52517PWC12	1US340011
1156	HIGH YIELD - AME	HY FLOW US	451663AC2	US451663AC25	5BBFLH60
1157	HIGH GRADE LATAM US	HG LATIN MARKETS	761713AP1	US761713AP14	1US994528
1158	HIGH YIELD - AME	HY DISTRESSED US	46268KAK1	US46268KAK16	51229140
1159	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GS62	US36962GS628	1US395072
1160	HIGH GRADE LATAM US	HG LATIN MARKETS	84534EEE4	US84534EEE41	1US597891
1161	HIGH GRADE LATAM US	HG LATIN MARKETS	46625HCE8	US46625HCE80	1US298086
1162	HIGH GRADE LATAM US	HG LATIN MARKETS	73318EAQ6	US73318EAQ61	1US452881
1163	HIGH GRADE LATAM US	HG LATIN MARKETS	362337AM9	US362337AM93	1US452857
1164	HIGH GRADE LATAM US	HG LATIN MARKETS	46625HAX8	US46625HAX89	1US527450
1165	HIGH GRADE CREDIT US	HG ESOTERIC US			9N361530
1166	HIGH YIELD - AME	HY DISTRESSED US	67105EAB8	US67105EAB83	5BDHMW30
1167	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GCS3	US21988GCS30	21988GCS3
1168	HIGH YIELD - AME	HY DISTRESSED US	001765AC0	US001765AC09	50006230
1169	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AT4	US5252M0AT41	1US250509
1170	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2S9	US52517P2S96	1US914450
1171	HIGH YIELD - AME	HY FLOW US	52736RAQ5	US52736RAQ56	51562770
1172	HIGH GRADE LATAM US	HG LATIN MARKETS	025816AX7	US025816AX77	1US005622
1173	HIGH GRADE LATAM US	HG LATIN MARKETS	590188JP4	US590188JP48	069999548
1174	HIGH GRADE LATAM US	HG LATIN MARKETS	71645WAM3	US71645WAM38	1KY231033

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	L	M	N	O
1119	BRISTOL-MYERS SQUIBB-CORP BOND	06/15/23	7.15%	ITS
1120	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 11.00 06/22/2022	06/22/22	11.00%	ITS
1121	LEHMAN BROTHERS HOLDINGS	10/25/17	6.16%	ITS
1122	DELTA AIR LINES INC/OLD	02/18/24	2.88%	TMS
1123	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 10.25 03/03/2023	03/03/23	10.25%	ITS
1124	MIRANT MID-ATLANTIC LLC PASSTHRU CTF SER B R/MD 9.125 06/30/2017	06/30/17	9.13%	TMS
1125	***IRIDIUM LLC CORP SR NOTE SER C R/MD 11.25 07/15/2049	07/15/49	11.25%	TMS
1126	TEREX CORP NEW SR SUB NT R/MD 8.00 11/15/2017	11/15/17	8.00%	TMS
1127	LEHMAN BROTHERS HOLDINGS INC	07/27/20	7.50%	ITS
1128	BARRICK GOLD FINANCE CO 4.875% 20141115	11/15/14	4.88%	ITS
1129	DAIMLER FINANCE NORTH AMERICA LLC 8.000% 20100615	06/15/10	8.00%	ITS
1130	LEHMAN BROTHERS HOLDINGS, INC CPI LINKED NOTE FORMULA+2.25%	07/08/14	7.27%	ITS
1131	GE CAPITAL EUROPEAN FUNDING 4.375% 20110330 SERIES# EMTN	03/30/11	4.38%	ITS
1132	PEMEX PROJECT FDG MASTER TRUST REG S SR UNSECD NTS R/MD 4.07625 06/15/2010	06/15/10	4.08%	ITS
1133	LEHMAN BROTHERS HOLDINGS INC	05/17/21	6.86%	ITS
1134	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.60 09/28/2017	09/28/17	7.60%	ITS
1135	LEHMAN BROS HLDGS INC MEDIUMTERM NTS R/MD 9.00 04/24/2023	04/24/23	9.00%	ITS
1136	MERRILL LYNCH & CO CORP BD	06/01/28	6.75%	ITS
1137	LEHMAN BROTHERS HOLDINGS INC	02/12/18	6.00%	ITS
1138	LEHMAN BROS HLDGS INC MEDIUM TERM NOTES R/MD 7.00 09/14/2021	09/14/21	7.00%	ITS
1139	INTL BANK FOR RECON & DEV ZERO CPN SER 2 R/MD0000 02/15/2010	02/15/10	0.00%	MTS
1140	LEHMAN BROTHERS HOLDINGS INC	02/24/20	9.08%	ITS
1141	LEHMAN BROTHERS HOLDINGS INC NOTES R/MD 6.50 03/06/2023	03/06/23	6.50%	ITS
1142	TIGR-SER 18-COUPON-INT PMT ON 12.50% 2014 T/BD-8/15/2009-REGR/MD0000 08/15/2009	08/15/09	0.00%	MTS
1143	***AMERITECH CAPITAL FUNDING R/MD 6.25 05/18/2009	05/18/09	6.25%	ITS
1144	LEHMAN BROS HLDGS INC MTN BE PRIN PROT LKD 09 R/MD0000 01/30/2009	01/30/09	0.00%	TMS
1145	TRONOX WORLDWIDE LLC/TRONOX FI	12/01/12	9.50%	TMS
1146	CLOROX CO MAKE WHOLE CALL	10/15/17	5.95%	TMS
1147	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20220328 SERIES# CMS MTN	03/28/22	0.00%	ITS
1148	QANTAS AIRWAYS LTD 5.125% 20130620 SERIES# REGS	06/20/13	5.13%	ITS
1149	MONUMENTAL GLOBAL FUNDING II 144A R/MD 3.90 06/15/2009	06/15/09	3.90%	ITS
1150	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.00 01/31/2038	01/31/38	7.00%	ITS
1151	ADELPHIA COMMUNICATIONS CORP IN DEFAULT	05/01/09	7.79%	TMS
1152	CCH I HOLDINGS LLC	01/15/14	13.50%	TMS
1153	LEHMAN BROS TREASURY CO BV 0.000% 20110218 SERIES# EMTN	02/18/11	0.00%	ITS
1154	SAINT ACQUISITION CORP FLOAT RATE NOTE 144A R/MD 10.55438 05/15/2015	05/15/15	10.55%	TMS
1155	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NOTES R/MD .000000001 04/08/2011	04/08/11	0.00%	ITS
1156	IDEARC INC R/MD 8.00 11/15/2016	11/15/16	8.00%	TMS
1157	REYNOLDS AMERICAN INC MAKE WHOLE CALL	06/01/12	7.25%	ITS
1158	IRIDIUM LLC/CAPITAL CORP SR NTS R/MD 14.00 07/15/2049	07/15/49	14.00%	TMS
1159	GENERAL ELECTRIC CAPITAL CORP	10/21/10	4.88%	ITS
1160	SOUTHWESTERN BELL TEL CO MEDIUM TERM NTS SER-C R/MD 6.55 10/07/2008	10/07/08	6.55%	ITS
1161	JPMORGAN CHASE & CO 4.750% 20150301	03/01/15	4.75%	ITS
1162	POPULAR NORTH AMER INC MEDIUM TERM NTS R/MD 5.65 04/15/2009	04/15/09	5.65%	ITS
1163	GTE NORTH INC-CORP BOND	11/15/08	5.65%	ITS
1164	JPMORGAN CHASE & CO 5.250% 20150501	05/01/15	5.25%	ITS
1165	CONTINENTAL AUTO RECEIVABLES 12% R/MD 12.00 04/30/2049	04/30/49	12.00%	TMS
1166	OSI RESTAURANT PARTNERS INC	06/15/15	10.00%	TMS
1167	CORPORATE-BACKED TRUST CERTIFICLASS A-2	02/15/33	0.33%	MTS
1168	AMR CORP-CORP BD	09/15/16	9.00%	TMS
1169	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.00 11/16/2037	11/16/37	7.00%	ITS
1170	LEHMAN BROTHERS HOLDINGS INC 6.200% 20270615 SERIES# MTN	06/15/27	6.20%	ITS
1171	LEVI STRAUSS & CO	01/15/15	9.75%	TMS
1172	AMERICAN EXPRESS CO SR NTS R/MD 6.15 08/28/2017	08/28/17	6.15%	ITS
1173	***MERRILL LYNCH & COS INC NOTES R/MD 6.00 02/17/2009	02/17/09	6.00%	ITS
1174	PETROBRAS INTERNATIONAL FINANCE CO 5.875% 20180301	03/01/18	5.88%	ITS

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	P	Q	R	S	T	U	V
1119	34,000	1.13	1.15	39,011	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1120	46,000	0.82	0.84	38,739	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1121	60,000	0.63	0.64	38,283	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1122	1,450,000	2.62	2.62	37,990	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1123	50,000	0.75	0.76	37,836	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1124	34,190	110.00	110.02	37,615	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1125	5,000,000	0.75	0.75	37,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1126	0	96.75	96.78	37,333	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1127	60,000	0.61	0.62	37,140	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1128	39,000	0.93	0.95	36,870	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1129	34,000	1.06	1.08	36,728	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1130	50,000	0.71	0.72	35,771	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1131	25,000	0.99	1.01	35,302	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1132	35,000	1.01	1.01	35,210	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1133	70,000	0.50	0.50	35,184	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1134	50,000	0.68	0.68	34,913	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1135	50,000	0.68	0.69	34,538	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1136	36,000	0.91	0.93	33,462	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1137	50,000	0.66	0.66	33,190	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1138	50,000	0.66	0.66	32,905	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1139	34,000	0.96	0.96	32,794	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1140	60,000	0.54	0.54	32,388	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1141	45,000	0.72	0.72	32,302	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1142	32,000	0.98	0.98	31,378	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1143	30,000	1.01	1.03	31,020	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1144	32,000	95.95	95.95	30,704	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1145	0	43.00	43.03	30,463	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1146	30,000	101.01	101.01	30,304	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1147	50,000	0.61	0.61	30,255	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1148	30,000	0.97	0.98	29,485	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1149	30,000	0.97	0.98	29,332	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1150	60,000	0.47	0.48	28,557	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1151	356,000	8.00	8.00	28,480	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1152	43,000	64.00	64.02	27,530	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1153	40,000	0.69	0.69	27,464	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1154	0	33.50	33.51	27,265	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1155	30,000	0.90	0.90	26,964	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1156	60,000	45.25	45.28	26,899	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1157	25,000	1.05	1.07	26,774	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1158	3,530,000	0.75	0.75	26,475	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1159	25,000	1.02	1.04	25,900	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1160	25,000	1.00	1.02	25,622	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1161	26,000	0.98	0.98	25,580	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1162	25,000	1.00	1.02	25,554	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1163	25,000	1.00	1.02	25,516	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1164	25,000	1.00	1.01	25,364	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1165	500,000	5.00	5.00	25,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1166	0	51.00	51.03	25,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1167	782,000	0.03	0.03	24,915	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1168	25,000	99.00	99.05	24,761	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1169	50,000	0.47	0.49	24,422	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1170	55,000	0.43	0.44	24,376	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1171	0	90.50	90.52	24,375	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1172	24,000	1.01	1.01	24,310	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1173	24,000	1.00	1.00	24,112	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1174	25,000	0.94	0.94	23,623	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

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	A	B	C	D	E	F
1175	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1176	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1177	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1178	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1179	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1180	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1181	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1182	93117828	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1183	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1184	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1185	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1186	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1187	93117258	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1188	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1189	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1190	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1191	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1192	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1193	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1194	93117644	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1195	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1196	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1197	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1198	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1199	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1200	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1201	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1202	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1203	93117644	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1204	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1205	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1206	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1207	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1208	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1209	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1210	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1211	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1212	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1213	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1214	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1215	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1216	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1217	93117644	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1218	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1219	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1220	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1221	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1222	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1223	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1224	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1225	G17Y	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1226	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1227	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1228	93117670	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1229	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1230	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

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	G	H	I	J	K
1175	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3N9	US52517P3N90	5BCCPR50
1176	HIGH GRADE LATAM US	HG LATIN MARKETS		USP09669BR53	345344550
1177	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	929160AG4	US929160AG40	1US287667
1178	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0161095335	1GB061236
1179	HIGH GRADE LATAM US	HG LATIN MARKETS	345220AB3	US345220AB34	1NL693735
1180	HIGH GRADE LATAM US	HG LATIN MARKETS	61746SBR9	US61746SBR94	1US395080
1181	HIGH GRADE LATAM US	HG LATIN MARKETS	950590AK5	US950590AK57	1US509813
1182	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	05567SAA0	US05567SAA06	52793090
1183	HIGH GRADE LATAM US	HG LATIN MARKETS	532457AU2	US532457AU20	532457AU2
1184	HIGH GRADE LATAM US	HG LATIN MARKETS		USP3058XAJ48	1AR777688
1185	HIGH YIELD - AME	HY FLOW US	413627AX8	US413627AX82	54694240
1186	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	36099ACJ0	US36099ACJ07	3BBWTX80
1187	HIGH YIELD - AME	HY FLOW US	404119AP4	US404119AP45	55267250
1188	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FBN0	US52519FBN06	1US542111
1189	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PSL6	US52517PSL66	52517PSL6
1190	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWT4	US52517PWT47	1US320104
1191	HIGH GRADE LATAM US	HG LATIN MARKETS	638585BF5	US638585BF51	638585BF5
1192	CREDIT FINANCING AMERICAS	M/B CORPORATES	66799ADP5	US66799ADP57	5BBRYY10
1193	HIGH GRADE LATAM US	HG LATIN MARKETS	40429XJC1	US40429XJC11	1US452840
1194	HIGH YIELD - AME	HY FLOW US	903293AS7	US903293AS74	5BCCLC00
1195	HIGH GRADE CREDIT US	HG FLOW TRADING US	718172AB5	US718172AB55	5BDDYW90
1196	HIGH YIELD - AME	HY FLOW US	256669AG7	US256669AG77	5BCXQZ90
1197	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZS3	US52517PZS37	1US336175
1198	MAP AMERICAS	3RD PARTY RELATIONSHIPS	902118BK3	US902118BK35	53166280
1199	HIGH GRADE CREDIT US	HG FLOW TRADING US	907818CZ9	US907818CZ96	5BCNWD80
1200	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962GW59	US36962GW596	56615080
1201	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P4Z1	US52517P4Z12	1US998792
1202	FX AMERICAS	FX-OPTIONS AMERICAS	52523J446	US52523J4461	L0086300
1203	HIGH YIELD - AME	HY FLOW US	90333LAB8	US90333LAB80	55010950
1204	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0AL1	US5252M0AL15	5BCWKK00
1205	HIGH YIELD - AME	HY DISTRESSED US	6046759C4	US6046759C46	56460180
1206	HIGH GRADE LATAM US	HG LATIN MARKETS	441812GD0	US441812GD03	441812GD0
1207	HIGH GRADE CREDIT US	HG FLOW TRADING US	93933VAS7	US93933VAS79	50651890
1208	HIGH YIELD - AME	HY FLOW US	256669AF9	US256669AF94	5BCWKK10
1209	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0321707654	1US105182
1210	HIGH YIELD - AME	HY DISTRESSED US	2935619D0	US2935619D01	56076630
1211	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	909317AJ8	US909317AJ82	52480220
1212	FX AMERICAS	FX-OPTIONS AMERICAS	52517P6E6	US52517P6E64	5BCPQJ70
1213	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	05567LML8	US05567LML89	1FR549862
1214	FX AMERICAS	FX-OPTIONS AMERICAS		XS0289028085	1NL827739
1215	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAC5	US52519FAC59	1US836588
1216	HIGH YIELD - AME	HY FLOW US	009037AM4	US009037AM44	5BDPLS90
1217	HIGH YIELD - AME	HY FLOW US	12008RAB3	US12008RAB33	54021310
1218	HIGH GRADE LATAM US	HG LATIN MARKETS	780097AN1	US780097AN12	1GB113631
1219	HIGH GRADE LATAM US	HG LATIN MARKETS	4042Q0AN9	US4042Q0AN93	1US232937
1220	HIGH GRADE LATAM US	HG LATIN MARKETS	233835AT4	US233835AT47	504688219
1221	HIGH GRADE LATAM US	HG LATIN MARKETS		USP0605BAD93	1AR233518
1222	HIGH GRADE CREDIT US	HG FLOW TRADING US	983024AE0	US983024AE03	52146070
1223	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCY5	US52519FCY51	1US541980
1224	HIGH YIELD - AME	HY DISTRESSED US	46268KAJ4	US46268KAJ43	51229150
1225	CREDIT RELATED AMERICAS	CDO PE AMERICAS			WE423
1226	HIGH GRADE LATAM US	HG LATIN MARKETS	428040BS7	US428040BS77	428040BS7
1227	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PJ77	US52517PJ777	1US571441
1228	HIGH YIELD - AME	HY FLOW US	897053AB0	US897053AB02	55852790
1229	HIGH GRADE LATAM US	HG LATIN MARKETS	14040HAN5	US14040HAN52	1US671886
1230	HIGH YIELD - AME	HY FLOW US	146900AC9	US146900AC99	51811130

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BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1175	LEHMAN BROS HLDGS INC MTN BE PRIN PROT LKD 09 R/MD0000 04/02/2009	04/02/09	0.00%	TMS
1176	BANCO DE GALICIA Y BUENOS AIRES STEPPED CPN 6.000% 20190101 SERIES# REGS EMTN	01/01/19	6.00%	ITS
1177	VULCAN MATERIALS CO MAKE WHOLE CALL	11/30/37	7.15%	ITS
1178	BANK OF SCOTLAND PLC 4.500% 20081217 SERIES# EMTN	12/17/08	4.50%	ITS
1179	***FORD CAPITAL BV DEBENTURES R/MD 9.50 06/01/2010	06/01/10	9.50%	ITS
1180	MORGAN STANLEY MAKE WHOLE CALL	10/15/15	5.38%	ITS
1181	WENDYS INTERNATIONAL INC MAKE WHOLE CALL	06/15/14	6.20%	ITS
1182	BNSF FUNDING TRUST I	12/15/55	6.61%	TMS
1183	ELI LILLY & CO	03/15/12	6.00%	ITS
1184	CIA DE TRANSPORTE DE ENERGIA ELECTRICA D 8.875% 20161215 SERIES# REGS	12/15/16	8.88%	ITS
1185	HARRAH'S OPERATING CO INC	06/01/16	6.50%	TMS
1186	FULTON COUNTY SCHOOL DISTRICT	05/01/13	5.30%	TMS
1187	HCA INC R/MD 6.375 01/15/2015	01/15/15	6.38%	TMS
1188	LEHMAN BROTHERS HOLDINGS INC NOTES R/MD 6.10 08/12/2023	08/12/23	6.10%	ITS
1189	LEHMAN BROTHERS HOLDINGS-MTN CALLABLE 7/1/06 @ 100	07/01/22	6.75%	ITS
1190	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 7.43 06/10/2014	06/10/14	7.43%	ITS
1191	BANK OF AMERICA CORP 6.800% 20280315	03/15/28	6.80%	ITS
1192	NORTHWEST AIRLINES CORP/OLD IN DEFAULT	02/01/09	10.00%	TMS
1193	HSBC FIN CORP INTERNOTES R/MD 5.00 02/15/2009	02/15/09	5.00%	ITS
1194	USG CORP MAKE WHOLE CALL	01/15/18	8.00%	TMS
1195	PHILIP MORRIS INTERNATIONAL IN	05/16/13	4.88%	TMS
1196	DOLLAR GEN CORP SR SUB TOGGLE NT PIK R/MD 11.875 07/15/2017	07/15/17	11.88%	TMS
1197	LEHMAN BROS HLDGS INC MEDIUM TERM NOTES R/MD 7.00 06/23/2020	06/23/20	7.00%	ITS
1198	TYCO INTERNATIONAL GROUP SA 6.000% 20131115	11/15/13	6.00%	TMS
1199	UNION PACIFIC CORP MAKE WHOLE CALL	11/15/17	5.75%	TMS
1200	GENERAL ELECTRIC CAPITAL CORP	04/28/11	5.50%	TMS
1201	LEHMAN BROTHERS HOLDINGS INC	09/15/22	4.50%	ITS
1202	LEHMAN BROS HLDGS INC PERFORMANCE SECS LKD ASIAN BASKET R/MD0000 03/31/2010	03/31/10	0.00%	TMS
1203	U S CONCRETE INC R/MD 8.375 04/01/2014	04/01/14	8.38%	TMS
1204	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD0000 03/22/2010	03/22/10	0.00%	TMS
1205	MIRANT CORP ESCROW R/MD 5.75 07/15/2049	07/15/49	5.75%	TMS
1206	HSBC FINANCE CORP	11/15/08	6.50%	ITS
1207	WASHINGTON MUTUAL BANK/HENDERS	01/15/13	5.50%	TMS
1208	DOLLAR GENERAL CORP	07/15/15	10.63%	TMS
1209	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20221016 SERIES# eMTN EMTN	10/16/22	8.80%	ITS
1210	ENRON CORP ESCROW R/MD0000 02/07/2021	02/07/21	0.00%	TMS
1211	UNITED AIR LINES CRP SINKING	01/30/19	7.87%	TMS
1212	LEHMAN BROS HOLDINGS INC MEDIUM TERM NTS R/MD0000 01/31/2011	01/31/11	0.00%	TMS
1213	BNP PARIBAS FRN 20220427 SERIES# MTN	04/27/22	7.25%	ITS
1214	LEHMAN BROS TREASURY CO BV 0.000% 20100514	05/14/10	0.00%	ITS
1215	LEHMAN BROTHERS HOLDINGS INC NOTES R/MD 5.60 01/22/2018	01/22/18	5.60%	ITS
1216	AINSWORTH LUMBER CO LTD	07/29/15	11.00%	TMS
1217	BUILDERS FIRSTSOURCE INC	02/15/12	7.05%	TMS
1218	ROYAL BANK OF SCOTLAND GROUP PLC 5.000% 20131112	11/12/13	5.00%	ITS
1219	HSBC BANK USA NA/NEW YORK NY	09/15/09	3.88%	ITS
1220	DAIMLERCHRYSLER NA HLDG CORP BOND	01/15/12	7.30%	ITS
1221	AUTOPISTAS DEL SOL SA 7.000% 20090615 SERIES# RegS	06/15/09	7.00%	ITS
1222	WYETH MAKE WHOLE CALL	02/01/14	5.50%	TMS
1223	LEHMAN BROS HLDGS INC LEHMAN NTS R/MD 6.00 07/20/2029	07/20/29	6.00%	ITS
1224	IRIDIUM LLC/CAPITAL CORP SR NTS R/MD 13.00 12/31/2035	12/31/35	13.00%	TMS
1225	GSC CDO III LLC	02/28/30	0.00%	MTS
1226	HERTZ CORP/THE MAKE WHOLE CALL	06/01/12	7.63%	ITS
1227	LEHMAN BROS HLDGS INC MEDIUM TERM NOTE R/MD 6.90 06/20/2036	06/20/36	6.90%	ITS
1228	TRONOX WORLDWIDE LLC/TRONOX FI	12/01/12	9.50%	TMS
1229	CAPITAL ONE FINANCIAL CORP 6.150% 20160901	09/01/16	6.15%	ITS
1230	***CASCADES INC SENIOR NOTE R/MD 7.25 02/15/2013	02/15/13	7.25%	TMS

	P	Q	R	S	T	U	V
1175	25,000	93.68	93.68	23,420	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1176	20,920	0.91	0.92	23,382	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1177	25,000	0.91	0.93	23,322	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1178	13,000	0.98	1.02	23,112	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1179	25,000	0.89	0.91	22,811	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1180	25,000	0.89	0.91	22,810	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1181	25,000	0.88	0.90	22,388	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1182	25,000	89.45	89.46	22,365	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1183	20,000	1.07	1.10	22,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1184	31,000	0.69	0.71	22,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1185	0	40.00	40.02	21,970	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1186	1,085,000	2.00	2.00	21,700	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1187	0	82.50	82.51	21,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1188	40,000	0.53	0.53	21,140	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1189	34,000	0.61	0.62	21,093	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1190	30,000	0.70	0.70	21,036	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1191	20,000	1.00	1.03	20,680	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1192	3,880,240	0.53	0.53	20,565	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1193	20,000	1.01	1.01	20,263	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1194	0	86.75	86.76	20,133	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1195	20,000	99.09	99.10	19,821	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1196	0	98.13	98.14	19,792	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1197	28,000	0.69	0.71	19,780	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1198	20,000	98.85	98.85	19,769	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1199	20,000	97.37	97.39	19,478	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1200	0	103.18	103.20	19,465	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1201	0	0.97	0.97	19,412	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1202	3,000	6.41	6.41	19,215	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1203	0	82.00	82.04	19,076	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1204	20,000	95.04	95.04	19,008	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1205	3,411,000	0.55	0.55	18,761	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1206	18,000	1.00	1.03	18,478	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1207	0	45.00	45.01	18,333	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1208	0	102.50	102.52	18,240	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1209	20,000	0.90	0.91	18,236	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1210	450,000	4.00	4.00	18,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1211	3,494,325	0.50	0.50	17,472	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1212	21,000	83.10	83.10	17,451	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1213	17,000	0.98	0.99	16,792	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1214	150,000	0.75	0.75	16,475	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1215	25,000	0.63	0.64	15,949	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1216	21,249	75.00	75.01	15,940	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1217	0	69.00	69.01	15,784	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1218	15,000	1.01	1.03	15,414	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1219	15,000	1.00	1.02	15,291	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1220	14,000	1.07	1.08	15,175	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1221	30,000	0.90	0.92	15,139	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1222	0	102.00	102.01	15,125	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1223	35,000	0.43	0.43	15,115	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1224	2,000,000	0.75	0.75	15,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1225	1,500,000	0.01	0.01	15,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1226	15,000	0.95	0.97	14,524	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1227	30,000	0.47	0.48	14,481	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1228	0	43.00	43.03	13,722	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1229	15,000	0.91	0.91	13,659	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1230	16,000	84.00	84.01	13,441	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

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	A	B	C	D	E	F
1231	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1232	93113249	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1233	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1234	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1235	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1236	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1237	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1238	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1239	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1240	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1241	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1242	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1243	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1244	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1245	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1246	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1247	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1248	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1249	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1250	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1251	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1252	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1253	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1254	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1255	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1256	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1257	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1258	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1259	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1260	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1261	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1262	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1263	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1264	074005778	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1265	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1266	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1267	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1268	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1269	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1270	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1271	GA3V	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1272	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1273	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1274	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1275	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1276	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1277	G1L5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1278	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1279	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1280	93117143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1281	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1282	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1283	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1284	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1285	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1286	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
1231	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CW5	US5252M0CW51	1US350861
1232	HIGH YIELD - AME	HY FLOW US	126304AG9	US126304AG99	51187280
1233	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FX0	US5252M0FX08	1US462112
1234	FX AMERICAS	FX-OPTIONS AMERICAS		XS0287032790	1NL818381
1235	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	05461FBA4		05461FBA4
1236	HIGH YIELD - AME	HY FLOW US	346091AZ4	US346091AZ48	5BCWQX80
1237	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYZ8	US52517PYZ88	1US300544
1238	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BG1	US5252M0BG11	5BCNBQ60
1239	HIGH GRADE LATAM US	HG LATIN MARKETS	706451AB7	US706451AB78	706451AB7
1240	HIGH GRADE LATAM US	HG LATIN MARKETS	370442AN5	US370442AN55	1US695117
1241	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P4N8	US52517P4N81	1US345119
1242	HIGH GRADE LATAM US	HG LATIN MARKETS	78387GAD5	US78387GAD51	78387GAD5
1243	HIGH YIELD - AME	HY DISTRESSED US	500605AB6	US500605AB62	53917060
1244	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P6J5	US52517P6J51	1US150501
1245	MAP AMERICAS	3RD PARTY RELATIONSHIPS	0258M0CY3	US0258M0CY36	5BDRLJ10
1246	HIGH GRADE LATAM US	HG LATIN MARKETS	78442FCY2	US78442FCY25	1US556830
1247	HIGH GRADE LATAM US	HG LATIN MARKETS	244217BG9	US244217BG95	1US058100
1248	FX AMERICAS	FX-OPTIONS AMERICAS	00254EFD9	US00254EFD94	5BDPXW80
1249	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DA2	US5252M0DA23	5BCSTN80
1250	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PG96	US52517PG963	1US538846
1251	HIGH YIELD - AME	HY FLOW US	02744RAH0	US02744RAH03	54978650
1252	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	46507MAA0	US46507MAA09	1IL453040
1253	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAD3	US20030NAD30	51412350
1254	HIGH GRADE LATAM US	HG LATIN MARKETS	05329WAH5	US05329WAH51	1US450331
1255	HIGH YIELD - AME	HY FLOW US	552953AG6	US552953AG66	52427380
1256	HIGH YIELD - AME	HY FLOW US	984756AB2	US984756AB24	5BBKLF60
1257	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FEX5	US52519FEX50	1US210479
1258	HIGH YIELD - AME	HY FLOW US	629377AT9	US629377AT99	53861650
1259	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BF3	US5252M0BF38	5BCNBR80
1260	FX AMERICAS	FX-OPTIONS AMERICAS	52517P7K1	US52517P7K16	5BCPQJ60
1261	HIGH YIELD - AME	HY FLOW US	346091BA8	US346091BA87	5BDFZP70
1262	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVM0	US52517PVM03	1US117484
1263	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FEV9	US52519FEV94	1US190010
1264	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		XS0143136488	766676720
1265	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908CF5	US524908CF52	524908CF5
1266	HIGH GRADE LATAM US	HG LATIN MARKETS	30161MAE3	US30161MAE30	1US150444
1267	HIGH YIELD - AME	HY FLOW US	44108EBA5	US44108EBA55	54908030
1268	CREDIT FINANCING AMERICAS	M/B CORPORATES	43325MAB5	US43325MAB54	52198020
1269	HIGH YIELD - AME	HY FLOW US	800907AK3	US800907AK37	53979800
1270	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FEH0	US52519FEH01	1US542103
1271	HIGH GRADE CREDIT US	HG FLOW TRADING US	101137AF4	US101137AF47	101137AF4
1272	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GP65	US36962GP657	1US303167
1273	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P3H2	US52517P3H23	1US975295
1274	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PC66	US52517PC665	1US396005
1275	HIGH GRADE LATAM US	HG LATIN MARKETS	370442AJ4	US370442AJ44	1US444912
1276	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0342804365	1NL337945
1277	LINEAR TRADING AMERICAS	COUPON TRADING	222655SC7	US222655SC79	222655SC7
1278	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PD57	US52517PD572	1US430036
1279	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAM3	US52519FAM32	1US548530
1280	HIGH GRADE CREDIT US	HG FLOW TRADING US	87613YAB7	US87613YAB74	54636830
1281	CREDIT FINANCING AMERICAS	M/B CORPORATES	554067AB4	US554067AB45	55412050
1282	HIGH GRADE LATAM US	HG LATIN MARKETS	109043AF6	US109043AF68	1US693419
1283	HIGH GRADE LATAM US	HG LATIN MARKETS	172967AZ4	US172967AZ49	172967AZ4
1284	HIGH GRADE LATAM US	HG LATIN MARKETS	17453BAB7	US17453BAB71	17453BAB7
1285	HIGH GRADE LATAM US	HG LATIN MARKETS	879006AC8	US879006AC80	879006AC8
1286	HIGH GRADE LATAM US	HG LATIN MARKETS	263534BJ7	US263534BJ72	263534BJ7

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	L	M	N	O
1231	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NOTE R/MD 7.00 02/01/2038	02/01/38	7.00%	ITS
1232	CSC HOLDINGS INC SR DEBS R/MD 7.875 02/15/2018	02/15/18	7.88%	TMS
1233	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230602 SERIES# MTN	06/02/23	11.00%	ITS
1234	LEHMAN BROS TREASURY CO BV 0.000% 20090709 SERIES# emtn EMTN	07/09/09	0.00%	ITS
1235	AXON FINANCIAL FUNDING LLC IN DEFAULT MATURED 5/22/08	05/22/49	5.36%	MTS
1236	FOREST OIL CORP SR NT R/MD 7.25 06/15/2019	06/15/19	7.25%	TMS
1237	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20200323 SERIES# MTN1 MTN	03/23/20	7.00%	ITS
1238	LEHMAN BROS HLDGS INC MEDIUM TERM NTS PPN INRCNY BSKT 160% 01/11/2012 R/MD0000 01/11/2012	01/11/12	0.00%	TMS
1239	PEMEX PROJ FDG MASTER TR-CPBND	10/13/10	9.13%	ITS
1240	GENERAL MOTORS-CORP BOND	07/15/21	9.40%	ITS
1241	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 8.02 01/31/2023	01/31/23	8.02%	ITS
1242	SBC COMMUNICATIONS INC	03/15/11	6.25%	ITS
1243	KOPPERS INC PA R/MD 9.875 10/15/2013	10/15/13	9.88%	TMS
1244	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.00 09/28/2037	09/28/37	7.00%	ITS
1245	AMERICAN EXPRESS CR CORP NOTES R/MD 7.30 08/20/2013	08/20/13	7.30%	TMS
1246	SLM CORP MEDIUM TERM NTS R/MD 8.40 10/01/2014	10/01/14	7.53%	ITS
1247	JOHN DEERE CAP-CORP BOND	03/15/12	7.00%	ITS
1248	SVENSK EXPORTKREDIT AB 0.000% 20100809 SERIES# BSKT MTN	08/09/10	0.00%	TMS
1249	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 02/28/2011	02/28/11	0.00%	TMS
1250	LEHMAN BROS HLDGS INC MEDIUM TERM NOTE R/MD 5.75 04/25/2011	04/25/11	5.75%	ITS
1251	AMERICAN MEDIA OPERATIONS INC	05/01/09	10.25%	TMS
1252	ISRAEL ELECTRIC CORP LTD 7.250% 20190115 SERIES# 144A	01/15/19	7.25%	ITS
1253	COMCAST CORP MAKE WHOLE CALL	03/15/11	5.50%	TMS
1254	AUTONATION INC SR NT 7%14 R/MD 7.00 04/15/2014	04/15/14	7.00%	ITS
1255	***MGM MIRAGE SR NOTE R/MD 5.875 02/27/2014	02/27/14	5.88%	TMS
1256	YANKEE ACQUISITION CORP R/MD 8.50 02/15/2015	02/15/15	8.50%	TMS
1257	LEHMAN BROS HLDGSINC LEHMAN NTS R/MD 6.50 10/25/2027	10/25/27	6.50%	ITS
1258	NRG ENERGY INC	02/01/14	7.25%	TMS
1259	LEHMAN BROS HLDGS INC MEDIUM TERM NTS PPN LATAM BSKT335% 01/11/2010 R/MD0000 01/11/2010	01/11/10	0.00%	TMS
1260	LEHMAN BROS HOLDINGS INC MEDIUM TERM NTS R/MD0000 02/01/2010	02/01/10	0.00%	TMS
1261	FOREST OIL CORP	06/15/19	7.25%	TMS
1262	LEHMAN BROTHERS HOLDINGS INC 4.375% 20101130 SERIES# MTNG	11/30/10	4.38%	ITS
1263	LEHMAN BROS HLDGS INC LEHMAN MEDIUM TERM NOTE R/MD 6.40 10/11/2022	10/11/22	6.40%	ITS
1264	KPNQWEST NV CONV BOND 10 %15Mar12 DFLT	03/15/12	0.00%	ITS
1265	LEHMAN BROTHERS HOLDINGS INC	11/01/09	7.88%	ITS
1266	EXELON GENERATION CO LLC MAKE WHOLE CALL	10/01/17	6.20%	ITS
1267	HOST HOTELS & RESORTS LP	06/01/16	6.75%	TMS
1268	HINES NURSERIES INC SENIOR NOTE R/MD 10.25 10/01/2011	10/01/11	10.25%	TMS
1269	SANMINA-SCI CORP	03/01/16	8.13%	TMS
1270	LEHMAN BROS HLDGS INC NTS R/MD 6.00 02/21/2036	02/21/36	6.00%	ITS
1271	BOSTON SCIENTIFIC CORP MAKE WHOLE CALL	11/15/15	6.25%	MTS
1272	GENERAL ELECTRIC CAPITAL CORP 4.875% 20150304 SERIES# MTN	03/04/15	4.88%	ITS
1273	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 8.02 07/31/2022	07/31/22	8.02%	ITS
1274	LEHMAN BROTHERS HOLDINGS INC	11/10/15	7.09%	ITS
1275	GENERAL MOTORS-CORP BOND	03/01/21	8.80%	ITS
1276	LEHMAN BROS TREASURY CO BV 9.000% 20230221 SERIES# 9683 EMTN	02/21/23	9.00%	ITS
1277	COUPON TREAS RCPT-INT PMT ON 13.25% 2014 T/BD-05/15/09-REG R/MD0000 05/15/2009	05/15/09	0.00%	MTS
1278	LEHMAN BROTHERS HOLDINGS INC	01/14/11	5.00%	ITS
1279	LEHMAN BROS HOLDINGS INC NOTES R/MD 5.50 02/19/2018	02/19/18	5.50%	ITS
1280	TRAINS 10-2002 PRIVATE PLACEMENT R/MD 6.887 01/15/2012	01/15/12	6.89%	TMS
1281	MAAX CORP	06/15/12	9.75%	TMS
1282	BRIGGS & STRATTON CORP MAKE WHOLE CALL	03/15/11	8.88%	ITS
1283	CITIGROUP INC	10/01/10	7.25%	ITS
1284	CITIZENS COMMUNICATIONS	05/15/11	9.25%	ITS
1285	TEEKAY CORP 8.875% 20110715	07/15/11	8.88%	ITS
1286	EI DU PONT DE NEMOURS & CO 6.875% 20091015	10/15/09	6.88%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1231	28,000	0.47	0.48	13,307	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1232	0	90.00	90.01	13,125	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1233	20,000	0.62	0.62	12,391	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1234	10,000	0.86	0.86	12,023	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1235	1,500,000	0.01	0.01	12,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1236	0	92.46	92.48	11,962	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1237	20,000	0.58	0.59	11,842	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1238	17,000	69.15	69.15	11,756	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1239	10,000	1.10	1.13	11,348	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1240	13,000	0.85	0.87	11,254	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1241	20,000	0.54	0.54	11,022	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1242	10,000	1.04	1.08	10,760	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1243	10,000	106.00	106.04	10,604	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1244	21,000	0.47	0.50	10,550	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1245	10,000	102.93	102.93	10,293	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1246	15,000	0.67	0.67	10,091	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1247	9,000	1.09	1.12	10,086	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1248	10,000	100.00	100.00	10,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1249	12,000	83.28	83.28	9,994	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1250	0	0.88	0.88	9,827	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1251	0	71.00	71.04	9,538	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1252	9,000	1.01	1.02	9,187	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1253	9,000	101.71	101.74	9,157	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1254	10,000	0.87	0.90	9,029	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1255	300,000	80.00	80.00	9,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1256	0	77.00	77.01	8,960	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1257	17,000	0.50	0.53	8,942	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1258	0	96.50	96.51	8,861	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1259	10,000	85.25	85.25	8,525	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1260	10,000	83.68	83.68	8,368	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1261	0	92.00	92.02	8,265	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1262	0	0.80	0.80	8,205	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1263	15,000	0.50	0.53	7,962	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1264	564,000	0.01	0.01	7,852	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1265	0	0.92	0.92	7,471	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1266	7,000	1.02	1.05	7,363	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1267	8,000	88.75	88.77	6,770	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1268	9,000	74.00	74.05	6,664	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1269	0	89.75	89.75	6,398	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1270	10,000	0.64	0.64	6,390	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1271	0	0.95	0.95	6,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1272	6,000	1.02	1.02	6,108	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1273	0	0.55	0.55	6,015	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1274	9,000	0.64	0.64	5,794	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1275	7,000	0.82	0.82	5,764	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1276	10,000	0.56	0.57	5,709	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1277	5,750	0.99	0.99	5,675	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1278	10,000	0.76	0.77	5,673	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1279	9,000	0.62	0.63	5,643	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1280	5,320	106.04	106.04	5,641	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1281	68,000	8.00	8.02	5,457	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1282	5,000	1.05	1.09	5,447	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1283	5,000	1.05	1.09	5,429	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1284	5,000	1.04	1.07	5,354	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1285	5,000	1.04	1.06	5,284	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1286	5,000	1.03	1.06	5,280	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1287	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1288	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1289	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1290	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1291	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1292	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1293	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1294	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1295	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1296	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1297	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1298	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1299	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1300	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1301	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1302	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1303	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1304	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1305	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1306	GAM9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1307	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1308	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1309	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1310	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1311	93117490	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1312	PEEMZ1EU0183	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PRIVATE EQUITY
1313	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1314	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1315	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1316	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1317	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1318	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1319	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1320	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1321	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1322	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1323	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1324	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1325	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1326	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1327	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1328	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1329	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1330	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1331	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1332	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1333	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1334	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1335	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1336	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1337	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1338	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1339	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1340	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1341	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1342	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
1287	HIGH GRADE LATAM US	HG LATIN MARKETS	46625HGG9	US46625HGG92	1US554058
1288	HIGH GRADE LATAM US	HG LATIN MARKETS	669936AA4	US669936AA41	1CA405722
1289	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GM68	US36962GM688	1US255417
1290	HIGH GRADE LATAM US	HG LATIN MARKETS	338032AZ8	US338032AZ88	1US871387
1291	HIGH GRADE LATAM US	HG LATIN MARKETS	172967DA6	US172967DA60	1US362403
1292	HIGH GRADE CREDIT US	HG FLOW TRADING US	90338RAG9	US90338RAG92	54982640
1293	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AR8	US5252M0AR84	1US265879
1294	HIGH YIELD - AME	HY DISTRESSED US	24799AJV5	US24799AJV52	5BBNLY10
1295	HIGH GRADE LATAM US	HG LATIN MARKETS	242361AB9	US242361AB99	1US385891
1296	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCV1	US52519FCV13	1US542202
1297	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK59	US52517PK593	1US650120
1298	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAP6	US52519FAP62	1US542236
1299	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	629ESC9L0	US629ESC9L01	5BBQTC30
1300	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FED9	US52519FED96	1US542970
1301	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0FZ5	US5252M0FZ55	5BDKVN40
1302	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087M6	US5249087M63	5BCLKP70
1303	HIGH GRADE LATAM US	HG LATIN MARKETS	345370BJ8	US345370BJ82	1US831761
1304	FX AMERICAS	FX-OPTIONS AMERICAS		XS0329905417	1NL236212
1305	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FFF3	US52519FFF36	1US361967
1306	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	760719AK0	US760719AK07	760719AK0
1307	HIGH YIELD - AME	HY DISTRESSED US	66799ADK6	US66799ADK60	5BBRYY30
1308	HIGH GRADE CREDIT US	HG FLOW TRADING US	008117AM5	US008117AM56	5BDVBY70
1309	HIGH GRADE LATAM US	HG LATIN MARKETS	032511AX5	US032511AX55	1US683311
1310	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	111013AD0	US111013AD05	111013AD0
1311	HIGH GRADE CREDIT US	HG FLOW TRADING US	98385XAN6	US98385XAN66	5BDCLD80
1312	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I			PECORPDEBT3
1313	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAV3	US52519FAV31	1US547599
1314	HIGH GRADE LATAM US	HG LATIN MARKETS	852061AD2	US852061AD21	1US744683
1315	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BK2	US5252M0BK23	5BCWKK50
1316	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCU3	US52519FCU30	1US542210
1317	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAX9	US52519FAX96	1US072895
1318	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BT3	US5252M0BT32	1US359292
1319	HIGH YIELD - AME	HY FLOW US	918866AR5	US918866AR54	5BBSZK90
1320	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FBK6	US52519FBK66	1US512122
1321	HIGH GRADE LATAM US	HG LATIN MARKETS	059438AB7	US059438AB70	1US452865
1322	HIGH GRADE LATAM US	HG LATIN MARKETS	904764AG2	US904764AG27	904764AG2
1323	HIGH GRADE LATAM US	HG LATIN MARKETS	002824AS9	US002824AS99	1US553183
1324	HIGH GRADE LATAM US	HG LATIN MARKETS	2515A0HQ9	US2515A0HQ94	1DE198925
1325	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PR60	US52517PR606	1US791114
1326	HIGH GRADE LATAM US	HG LATIN MARKETS	264399EF9	US264399EF91	1US453038
1327	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	629ESC9K2	US629ESC9K28	5BBQTC40
1328	HIGH GRADE LATAM US	HG LATIN MARKETS	92857WAM2	US92857WAM29	1US507841
1329	HIGH GRADE LATAM US	HG LATIN MARKETS	87612EAG1	US87612EAG17	1US452873
1330	HIGH GRADE LATAM US	HG LATIN MARKETS	20030NAU5	US20030NAU54	1US997646
1331	HIGH GRADE LATAM US	HG LATIN MARKETS	571748AP7	US571748AP73	1US380165
1332	HIGH GRADE LATAM US	HG LATIN MARKETS	92976WBA3	US92976WBA36	1US657828
1333	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	629ESC9M8	US629ESC9M83	5BBQTC60
1334	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	219868BL9	US219868BL92	1SN760200
1335	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDN8	US52519FDN87	1US295801
1336	HIGH YIELD - AME	HY DISTRESSED US	668367AD7	US668367AD71	54453330
1337	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDC2	US52519FDC23	1US542244
1338	HIGH YIELD - AME	HY DISTRESSED US	2935619M0		56075790
1339	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	226618AA4		226618AA4
1340	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	573448AA5		573448AA5
1341	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	78390LAA5		78390LAA5
1342	HIGH GRADE LATAM US	HG LATIN MARKETS	02635PRT2	US02635PRT20	1US340243

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	L	M	N	O
1287	JPMORGAN CHASE & CO	06/01/11	5.60%	ITS
1288	NOVA CHEMICALS CORP MAKE WHOLE CALL	04/01/09	7.40%	ITS
1289	GENERAL ELECTRIC CAPITAL CORP	11/21/11	4.38%	ITS
1290	FISHER SCIENTIFIC INTL INC SR SUB NOTE R/MD 6.75 08/15/2014	08/15/14	6.75%	ITS
1291	CITIGROUP INC	08/03/10	4.63%	ITS
1292	US UNWIRED INC	06/15/12	10.00%	TMS
1293	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.00 12/28/2037	12/28/37	7.00%	ITS
1294	DELTA AIR LINES IND DEL DEB -ESCROW CUSIP- R/MD 10.375 02/01/2011	02/01/11	10.38%	TMS
1295	DEAN HOLDING CO	10/15/17	6.90%	ITS
1296	LEHMAN BROS HOLDINGS INC LEHMAN NOTES R/MD 6.20 05/25/2029	05/25/29	6.20%	ITS
1297	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.75 07/18/2011	07/18/11	5.75%	ITS
1298	LEHMAN BROS HOLDINGS INC MEDIUM TERM NOTES R/MD 5.50 02/27/2020	02/27/20	5.50%	ITS
1299	NWA TR #2 MEZZANINE AIRCRAFT NT B ESCROW CUSIP R/MD 10.23 06/21/2014	06/21/14	10.23%	TMS
1300	LEHMAN BROS HLDGS INC LEHMAN CALL 5.8%102530 R/MD 5.80 10/25/2030	10/25/30	5.80%	ITS
1301	LEHMAN BROS HLDGS INC PRINCIPAL PROTECTED NOTE R/MD0000 12/30/2010	12/30/10	0.00%	TMS
1302	LEHMAN BROTHERS HOLDINGS INC MAKE WHOLE CALL	12/28/17	6.75%	TMS
1303	FORD MOTOR CREDIT-CORP BD	01/15/22	8.88%	ITS
1304	LEHMAN BROS TREASURY CO BV 0.000% 20101204 SERIES# =CHF EMTN	12/04/10	0.00%	ITS
1305	LEHMAN BROS HLDGS INC LEHMAN NTS R/MD 6.00 02/12/2020	02/12/20	6.00%	ITS
1306	REPUBLIC NY CORP-CORP BD FLTR CALLABLE 11/07/94	01/29/49	3.38%	MTS
1307	NORTHWEST AIRLINES INC ESCROW CUSIP R/MD 8.70 03/15/2049	03/15/49	0.00%	TMS
1308	AETNA INC/OLD MAKE WHOLE CALL	09/15/18	6.50%	TMS
1309	ANADARKO PETROLEUM CORP 5.950% 20160915	09/15/16	5.95%	ITS
1310	BRITISH SKY BROADCASTING GROUP PLC 8.200% 20090715	07/15/09	8.20%	ITS
1311	XTO ENERGY INC	06/15/13	4.63%	TMS
1312	PE - EMZ1 - FAS157-Level 3	01/01/00		OTH
1313	LEHMAN BROS HOLDINGS INC NOTES R/MD 5.40 03/20/2020	03/20/20	5.40%	ITS
1314	SPRINT NEXTEL CORP 6.000% 20161201	12/01/16	6.00%	ITS
1315	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 03/20/2012	03/20/12	0.00%	TMS
1316	LEHMAN BROTHERS HLDGS INC LEHMAN NTS R/MD 6.00 05/11/2029	05/11/29	6.00%	ITS
1317	LEHMAN BROTHERS HOLDINGS INC LEHMAN NOTES R/MD 5.75 03/27/2023	03/27/23	5.75%	ITS
1318	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 02/12/2010	02/12/10	0.00%	ITS
1319	VALASSIS COMMUNICATIONS INC SRNT 8.25%15 R/MD 8.25 03/01/2015	03/01/15	8.25%	TMS
1320	LEHMAN BROS HOLDINGS INC LEHMAN NOTES R/MD 4.80 06/24/2023	06/24/23	4.80%	ITS
1321	BANC ONE CORP-CORP BOND	08/15/10	10.00%	ITS
1322	UNILEVER CAPITAL CORP CORP BOND	11/01/10	7.13%	ITS
1323	ABBOTT LABORATORIES MAKE WHOLE CALL	05/15/11	5.60%	ITS
1324	DEUTSCHE BANK AG/LONDON 5.375% 20121012	10/12/12	5.38%	ITS
1325	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.25 02/06/2012	02/06/12	5.25%	ITS
1326	DUKE ENERGY CAROLINAS LLC MAKE WHOLE CALL	11/30/12	5.63%	ITS
1327	NWA TRUST #2 SR AIRCRAFT CL A ESCROW CUSIP R/MD 9.25 06/21/2014	06/21/14	9.25%	TMS
1328	VODAFONE GROUP PLC 5.500% 20110615	06/15/11	5.50%	ITS
1329	TARGET CORP-CPBND	10/01/08	5.40%	ITS
1330	COMCAST CORP MAKE WHOLE CALL	11/15/17	6.30%	ITS
1331	MARSH & MCLENNAN COS INC 5.750% 20150915	09/15/15	5.75%	ITS
1332	WACHOVIA CORP 5.700% 20130801 SERIES# MTN	08/01/13	5.70%	ITS
1333	NWA TRUST #2 MEZZANINE AIRCRAFT NOTE -ESCROW CUSIP- R/MD 11.30 06/21/2014	06/21/14	11.30%	TMS
1334	CORP ANDINA DE FOMENTO 5.750% 20170112	01/12/17	5.75%	ITS
1335	LEHMAN BROS HLDGS INC LEHMAN NTS R/MD 5.10 02/15/2020	02/15/20	5.10%	ITS
1336	NORTHWESTERN STEEL & WIRE CO SR NT R/MD 9.50 06/15/2049	06/15/49	9.50%	TMS
1337	LEHMAN BROS HOLDINGS INC NOTES R/MD 5.75 08/24/2029	08/24/29	5.75%	ITS
1338	ENRON CORP ESCROW R/MD 6.75 09/01/2004	09/01/04	6.75%	TMS
1339	CRIMSON COMMERCIAL PAPER TRSTF	06/30/20	0.00%	MTS
1340	MARTINGALE CP TRUST	05/31/23	0.00%	MTS
1341	SBLI COMMERCIAL PAPER TRUST	06/01/23	0.00%	MTS
1342	***AMERICAN GENERAL FIN CORP MEDIUM TERM SENIOR NOTES SERIES MTNG R/MD 5.375 10/01/2012	10/01/12	5.38%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1287	5,000	1.04	1.05	5,258	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1288	5,000	1.02	1.05	5,249	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1289	5,000	1.03	1.04	5,197	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1290	5,000	1.03	1.03	5,168	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1291	5,000	1.02	1.03	5,127	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1292	5,000	100.00	100.03	5,001	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1293	10,000	0.47	0.48	4,828	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1294	180,000	2.64	2.64	4,752	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1295	5,000	0.91	0.94	4,694	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1296	10,000	0.45	0.46	4,577	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1297	0	0.82	0.82	4,552	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1298	8,000	0.55	0.56	4,467	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1299	8,215,000	0.05	0.05	4,108	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1300	10,000	0.39	0.39	3,905	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1301	5,000	75.97	75.97	3,798	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1302	0	69.00	69.00	3,750	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1303	5,000	0.73	0.74	3,724	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1304	3,000	0.87	0.87	3,643	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1305	6,000	0.60	0.60	3,617	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1306	5,000	0.70	0.70	3,522	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1307	639,000	0.55	0.55	3,514	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1308	0	99.99	99.99	3,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1309	3,000	1.03	1.06	3,174	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1310	3,000	1.04	1.05	3,152	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1311	0	95.81	95.82	2,891	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1312	0	0.00	0.00	2,823	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1313	5,000	0.54	0.55	2,741	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1314	3,000	0.89	0.91	2,722	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1315	4,000	66.85	66.85	2,674	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1316	6,000	0.42	0.44	2,666	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1317	5,000	0.50	0.50	2,524	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1318	3,000	0.83	0.83	2,504	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1319	0	83.50	83.50	2,486	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1320	6,000	0.39	0.40	2,380	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1321	2,000	1.12	1.13	2,257	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1322	2,000	1.07	1.09	2,189	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1323	2,000	1.05	1.07	2,133	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1324	2,000	1.04	1.06	2,126	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1325	0	0.79	0.79	2,125	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1326	2,000	1.03	1.04	2,088	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1327	4,175,000	0.05	0.05	2,088	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1328	2,000	1.02	1.03	2,069	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1329	2,000	1.00	1.02	2,049	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1330	2,000	0.99	1.01	2,017	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1331	2,000	0.96	0.99	1,978	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1332	2,000	0.95	0.95	1,904	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1333	3,635,000	0.05	0.05	1,818	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1334	375,000	0.98	0.99	1,582	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1335	2,000	0.70	0.70	1,404	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1336	4,000,000	0.01	0.03	1,350	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1337	2,000	0.67	0.67	1,338	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1338	51,000	2.00	2.00	1,020	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1339	1,000	1.00	1.00	1,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1340	1,000	1.00	1.00	1,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1341	1,000	1.00	1.00	1,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1342	1,000	0.97	1.00	996	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1343	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1344	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1345	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1346	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1347	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1348	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1349	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1350	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1351	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1352	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1353	93117267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1354	93116393	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1355	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1356	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1357	93116393	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1358	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1359	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1360	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1361	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1362	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1363	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1364	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1365	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1366	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1367	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1368	93117267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1369	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1370	93117267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1371	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1372	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1373	GANY	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
1374	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1375	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1376	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1377	93116393	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1378	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1379	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1380	93114260	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1381	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1382	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1383	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1384	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1385	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1386	0730047C1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1387	0730047C1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1388	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1389	074005778	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1390	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1391	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1392	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1393	074005778	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1394	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1395	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1396	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1397	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1398	074005778	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES

	G	H	I	J	K
1343	FX AMERICAS	FX-OPTIONS AMERICAS	52517P5M9	US52517P5M99	5BCCNY30
1344	HIGH GRADE LATAM US	HG LATIN MARKETS	828807BL0	US828807BL03	1US452899
1345	HIGH YIELD - AME	HY DISTRESSED US	24799AJY9	US24799AJY91	5BBNNR10
1346	HIGH GRADE CREDIT US	HG FLOW TRADING US	812404BH3	US812404BH34	54123690
1347	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P5K3	US52517P5K34	1US145097
1348	HIGH YIELD - AME	HY DISTRESSED US	5172899C0	US5172899C00	55005480
1349	HIGH YIELD - AME	HY DISTRESSED US	24799AJW3	US24799AJW36	5BBNNV80
1350	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	210805CT2	US210805CT23	52211200
1351	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	9092799R4	US9092799R42	54086480
1352	HIGH YIELD - AME	HY FLOW US	038521AG5	US038521AG51	5BBRPY70
1353	HIGH GRADE CREDIT US	HG ESOTERIC US	825853AA2	US825853AA22	56342000
1354	HIGH GRADE CREDIT US	HG FLOW TRADING US	001957AV1	US001957AV12	52005840
1355	HIGH YIELD - AME	HY DISTRESSED US	92326YAF6	US92326YAF60	52617560
1356	HIGH YIELD - AME	HY FLOW US	845467AD1	US845467AD17	5BCNJL30
1357	HIGH GRADE CREDIT US	HG FLOW TRADING US	017363AE2	US017363AE25	54813920
1358	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	Y62014AA6	USY62014AA64	1QA765082
1359	HIGH YIELD - AME	HY DISTRESSED US	69334T9C4	US69334T9C41	55300330
1360	HIGH YIELD - AME	HY DISTRESSED US	55269HAE2	US55269HAE27	51557590
1361	HIGH YIELD - AME	HY DISTRESSED US	92326YAD1	US92326YAD13	51020850
1362	HIGH YIELD - AME	HY DISTRESSED US	156ESCAN5	US156ESCAN58	59128250
1363	HIGH YIELD - AME	HY DISTRESSED US	74972EAH1	US74972EAH18	51726950
1364	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PA35	US52517PA354	1US353022
1365	CREDIT FINANCING AMERICAS	M/B CORPORATES	46205AAB9	US46205AAB98	5BCDRM60
1366	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	9092799T0	US9092799T08	54086740
1367	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	9092799J2	US9092799J26	54088510
1368	HIGH GRADE CREDIT US	HG ESOTERIC US	893871AE3	US893871AE32	57862420
1369	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	76126CDK5		76126CDK5
1370	HIGH GRADE CREDIT US	HG ESOTERIC US	893871AF0	US893871AF07	57862330
1371	HIGH YIELD - AME	HY DISTRESSED US	131096AD1	US131096AD11	53968800
1372	HIGH YIELD - AME	HY DISTRESSED US	156ESCAJ4	US156ESCAJ47	59128100
1373	CORP INVEST/OTHER AMERICAS	FIRM CAP	962166BP8	US962166BP84	962166BP8
1374	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	667294AM4	US667294AM47	52351060
1375	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PD57	US52517PD572	1US430036
1376	HIGH YIELD - AME	HY DISTRESSED US	75952GAD6	US75952GAD60	52971810
1377	HIGH GRADE CREDIT US	HG FLOW TRADING US	31331FAX9	US31331FAX96	51450290
1378	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	87959YAA1	US87959YAA10	50984790
1379	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	666610AB6	US666610AB64	53065090
1380	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED			9L181970
1381	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	52109BAB2		52109BAB2
1382	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	76126CNP3		76126CNP3
1383	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	9092799W3	US9092799W37	54086910
1384	HIGH YIELD - AME	HY DISTRESSED US	131096AF6	US131096AF68	53967180
1385	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	02378JAT5	US02378JAT51	54686850
1386	HIGH YIELD - AME	HY DISTRESSED US		XS0129872932	393376884
1387	HIGH YIELD - AME	HY DISTRESSED US		XS0129873153	29357YAC7
1388	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	9092799S2	US9092799S25	54086650
1389	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	69363VAD9	XS0101929940	199928102
1390	HIGH YIELD - AME	HY FLOW US	562567AF4	US562567AF49	54880450
1391	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	690020AG7	US690020AG71	51852860
1392	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVV0	US52517PVV02	1US141708
1393	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		XS0108329771	232867101
1394	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	704312AA5		54942110
1395	HIGH YIELD - AME	HY DISTRESSED US	9092799X1	US9092799X10	54088460
1396	HIGH YIELD - AME	HY DISTRESSED US	293561AS5	US293561AS59	51736640
1397	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	38080MAB0	US38080MAB00	52501350
1398	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	302088AN9	XS0121417694	302088AN9

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1343	LEHMAN BROS HLDGS INC MEDIUM TERM NOTE R/MD0000 10/04/2010	10/04/10	0.00%	TMS
1344	SIMON PPTY GROUP LP NT 4.6%10 R/MD 4.60 06/15/2010	06/15/10	4.60%	ITS
1345	DELTA AIR LINES INC DEL ESCROW CUSIP R/MD 10.375 12/15/2022	12/15/22	10.38%	TMS
1346	SEARS ROEBUCK ACCEPTANCE-CPBNDGLOBAL	08/15/11	6.75%	TMS
1347	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.82 09/28/2022	09/28/22	7.82%	ITS
1348	LAROCHE INDUSTRIES 1NC -ESCROW- R/MD 9.50 09/15/2049	09/15/49	9.50%	TMS
1349	DELTA AIR LINES INC DELAWARE -ESCROW CUSIP- R/MD 9.75 05/15/2021	05/15/21	9.75%	TMS
1350	CONTINENTAL AIRLINES-SINK FD	03/15/20	7.26%	TMS
1351	UNITED AIR LINES INC IN DEFAULT	08/15/21	9.75%	TMS
1352	ARAMARK CORP SR NT FLTG R/MD 6.30063 02/01/2015	02/01/15	6.30%	TMS
1353	SIDECO AMERICANA SA SERIES A NTS 144A ORIG MTY 08/01/2002 R/MD 9.125 08/01/2049	08/01/49	9.13%	TMS
1354	A T & T CORP R/MD 6.00 03/15/2009	03/15/09	6.00%	TMS
1355	VENTURE HOLDINGS TRUST R/MD 11.00 06/01/2049	06/01/49	11.00%	TMS
1356	SOUTHWESTERN ENERGY CO MAKE WHOLE CALL	02/01/18	7.50%	TMS
1357	ALLEGHENY ENERGY SUPPLY CORP	04/15/12	8.25%	TMS
1358	NAKILAT INC 6.067% 20331231 SERIES# REGS	12/31/33	6.07%	ITS
1359	PG & E NATIONAL ENERGY & GAS TRANSMISION INC -ESCROW CUSIP-R/MD 10.375 05/16/2011	05/16/11	10.38%	TMS
1360	MCMS INC SENIOR SUB NOTES SER B R/MD 9.75 03/01/2049	03/01/49	9.75%	TMS
1361	VENTURE HOLDINGS TRUST SR NOTE SER B R/MD 9.50 07/01/2005	07/01/05	9.50%	TMS
1362	CENTURY COMMUNICATIONS CORP SENIOR DISC NOTE -ESCROW CUSIP- R/MD .00000001 01/15/2008	01/15/08	0.00%	TMS
1363	RSL COMMUNICATIONS PLC SR NOTE R/MD 12.00 11/01/2008	11/01/08	12.00%	TMS
1364	LEHMAN BROTHERS HOLDINGS INC	07/26/10	4.50%	ITS
1365	ION MEDIA NETWORKS INC MANDATORILY CONV SR SUB NT SER A R/MD 11.00 07/31/2013	07/31/13	11.00%	TMS
1366	UNITED AIR LINES INC ESCROW CUSIP R/MD 9.125 01/15/2012	01/15/12	9.13%	TMS
1367	UNITED AIRLINES INC ESCROW CUSIP R/MD 10.25 07/15/2021	07/15/21	10.25%	TMS
1368	TRANSPORTADORA GAS DEL NORTE STEPPED CPN 6.500% 20121231 SERIES# 144A	12/31/12	6.50%	TMS
1369	RACERS RESTRUCTURED CERT-144A W/ENHANCED RETURNS(98-UDS-1)	04/15/18	6.50%	MTS
1370	TRANSPORTADORA GAS DEL NORTE STEPPED CPN 8.000% 20121231 SERIES# 144A	12/31/12	8.00%	TMS
1371	CALLAHAN NORDRHEIN-WESTFALEN GMBH 14.000% 20100715 SERIES# $ DFLT	07/15/10	0.00%	TMS
1372	CENTURY COMMUNICATIONS SR NTS -ESCROW CUSIP- R/MD 8.75 10/01/2007	10/01/07	8.75%	TMS
1373	WEYERHAEUSER CO MAKE WHOLE CALL	03/15/12	6.75%	MTS
1374	NORTHWEST AIRLINES-CRP SINKINGFUND	03/01/19	7.58%	TMS
1375	LEHMAN BROTHERS HOLDINGS INC	01/14/11	5.00%	ITS
1376	RELIANT BUILDING PRODUCTS INC PMT IN KIND SR SUB NTE144A R/MD 12.375 05/01/2049	05/01/49	12.38%	TMS
1377	FEDERAL EXPRESS CORP SER-981A PASS THRU CERTS R/MD 6.72 07/15/2023	07/15/23	6.72%	TMS
1378	TELIGENT INC SR NOTES R/MD 11.50 12/01/2007	12/01/07	11.50%	TMS
1379	NORTHPOINT COMMUNICATIONS GROUIN DEFAULT	02/15/10	12.88%	TMS
1380	EDISON BROTHERS 8.04% SERIES CSENIOR NOTE DTD 3/01/93 DUE 3/01/2008 PRIV PLACEMENT R/MD 8.04 03/01/2008	03/01/08	8.04%	TMS
1381	LBIE FUNDING TRUST SERIES 2004	04/22/09	0.00%	MTS
1382	RACERS SERIES 2004-6	04/22/09	0.00%	MTS
1383	UNITED AIR LINES INC IN DEFAULT	05/01/49	10.67%	TMS
1384	***CALLAHAN NORDRHEIN WESTFALEGMBH SR NT R/MD 16.00 07/15/2049	07/15/49	16.00%	TMS
1385	AMERICAN AIRLINE INC SERIES 2001-1 CLASS B R/MD 7.377 11/23/2020	11/23/20	7.38%	TMS
1386	ENRON CREDIT LINKED NOTES TRUST 6.500% 20490524 SERIES# REGS DFLT	05/24/49	0.00%	ITS
1387	ENRON CREDIT LINKED NOTES TRUST 6.500% 20490524 SERIES# 144A DFLT	05/24/49	0.00%	ITS
1388	UNITED AIR LINES INC IN DEFAULT	12/15/49	9.00%	TMS
1389	PSINET INC 11.000% 20090801 SERIES# EUR DFLT	08/01/09	0.00%	ITS
1390	MANDALAY RESORT GROUP MAKE WHOLE CALL	02/15/10	9.38%	TMS
1391	OUTBOARD MARINE CORP SR NOTE SER-B R/MD 10.75 06/01/2008	06/01/08	10.75%	TMS
1392	LEHMAN BROTHERS HOLDINGS INC 4.800% 20140313 SERIES# MTNG	03/13/14	4.80%	ITS
1393	PSINET INC 10.500% 20061201 SERIES# EUR DFLT	12/01/06	0.00%	ITS
1394	PAY N PAK STORES INC SR SUB DEB-REG R/MD 13.50 06/01/1998	06/01/98	13.50%	TMS
1395	UNITED AIR LINES INC ESCROW CUSIP R/MD 11.21 05/01/2014	05/01/14	11.21%	TMS
1396	ENRON CORP-SR SUB DEBS R/MD 8.25 09/15/2012	09/15/12	8.25%	TMS
1397	GOLDEN BOOKS PUBLISHING INC PAY IN KIND R/MD 10.75 12/31/2004	12/31/04	10.75%	TMS
1398	EXDS INC 11.375% 20080715 DFLT	07/15/08	0.00%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1343	1,000	99.55	99.55	996	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1344	1,000	0.98	0.99	991	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1345	36,000	2.68	2.68	965	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1346	1,000	95.00	95.01	950	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1347	0	0.53	0.53	802	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1348	7,000,000	0.01	0.01	700	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1349	25,000	2.70	2.70	675	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1350	750	90.00	90.04	675	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1351	63,510,000	0.00	0.00	634	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1352	0	93.00	93.01	591	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1353	6,433	9.00	9.00	579	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1354	520	100.00	100.03	520	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1355	4,700,000	0.01	0.01	470	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1356	0	102.25	102.26	458	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1357	430	104.25	104.49	449	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1358	0	0.88	0.89	421	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1359	4,000,000	0.01	0.01	400	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1360	3,500,000	0.01	0.01	350	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1361	3,250,000	0.01	0.01	325	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1362	3,000,000	0.01	0.01	300	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1363	10,000	3.00	3.00	300	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1364	0	0.78	0.78	294	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1365	1,000	27.00	27.00	270	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1366	24,863,000	0.00	0.00	249	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1367	2,675,000	0.01	0.01	248	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1368	348	71.00	71.01	247	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1369	216	1.06	1.09	235	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1370	283	76.00	76.02	215	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1371	2,000,000	0.01	0.01	200	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1372	1,990,000	0.01	0.01	199	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1373	167	1.03	1.07	178	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1374	164	98.00	98.00	161	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1375	0	0.76	0.76	156	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1376	1,500,000	0.01	0.01	150	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1377	123	103.13	103.14	127	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1378	11,010,000	0.00	0.00	110	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1379	10,500,000	0.00	0.00	105	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1380	9,989,050	0.00	0.00	100	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1381	100	1.00	1.00	100	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1382	100	1.00	1.00	100	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1383	9,600,000	0.00	0.00	96	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1384	750,000	0.01	0.01	75	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1385	133	54.50	54.52	72	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1386	5,000,000	0.00	0.00	70	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1387	5,000,000	0.00	0.00	70	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1388	4,000,000	0.00	0.00	40	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1389	30,470,000	0.00	0.00	37	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1390	36	98.50	98.51	35	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1391	2,964,226	0.00	0.00	30	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1392	0	0.77	0.77	27	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1393	21,090,000	0.00	0.00	26	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1394	2,500,000	0.00	0.00	25	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1395	246,000	0.01	0.01	25	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1396	2,330,000	0.00	0.00	23	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1397	2,014,217	0.00	0.00	20	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1398	15,080,000	0.00	0.00	18	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1399	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1400	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1401	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1402	074005778	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1403	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1404	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1405	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1406	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1407	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1408	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1409	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1410	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1411	074005778	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1412	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1413	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1414	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1415	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1416	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1417	&45471JVYANKEE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	HIGH YIELD
1418	&45471JVYANKEE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	HIGH YIELD
1419	&45471JVYANKEE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	HIGH YIELD
1420	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1421	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1422	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1423	93114453	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
1424	93115477	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
1425	93115918	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
1426	&HYDEQTYPRPJV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1427	&HYDEQUITYJV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1428	056631898	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
1429	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1430	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1431	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1432	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1433	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1434	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1435	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1436	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1437	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1438	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1439	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1440	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1441	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1442	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1443	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1444	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1445	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1446	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1447	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1448	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1449	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1450	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1451	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1452	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1453	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1454	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

	G	H	I	J	K
1399	HIGH YIELD - AME	HY DISTRESSED US	85569EAB9	US85569EAB92	51709880
1400	HIGH YIELD - AME	HY DISTRESSED US	23203XAD6	US23203XAD66	51515800
1401	HIGH YIELD - AME	HY DISTRESSED US	073913AB1	US073913AB18	50317770
1402	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		XS0108551366	232879601
1403	HIGH YIELD - AME	HY FLOW US	911546EK1	US911546EK19	52025190
1404	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	24799AKH4	US24799AKH40	5BBNNP10
1405	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	24799AKJ0	US24799AKJ06	5BBNNN20
1406	HIGH YIELD - AME	HY DISTRESSED US	156ESCAG0	US156ESCAG08	59128010
1407	HIGH GRADE LATAM US	HG LATIN MARKETS	459200AT8	US459200AT86	459200AT8
1408	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GCH7	US21988GCH74	21988GCH7
1409	HIGH YIELD - AME	HY DISTRESSED US	13135BAE6	US13135BAE65	55742720
1410	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GCC8	US21988GCC87	21988GCC8
1411	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		XS0099919309	010809PS4
1412	CREDIT FINANCING AMERICAS	M/B CORPORATES	05873KAK4	US05873KAK43	5BCCWY80
1413	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	911546WB1	US911546WB18	51861650
1414	SP AMERICAS-TRADING	ABS DERIVATIVES	16705EEN9		16705EEN9
1415	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GAZ9	US21988GAZ90	21988GAZ9
1416	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GCF1	US21988GCF19	21988GCF1
1417	HIGH YIELD EEMEA	HY CORPORATES EEMEA	ADJ1	ADJ1	ADJ1
1418	HIGH YIELD EEMEA	HY CORPORATES EEMEA	ADJ1	ADJ1	ADJ1
1419	HIGH YIELD EEMEA	HY CORPORATES EEMEA	ADJ1	ADJ1	ADJ1
1420	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	ADJ1	ADJ1	ADJ1
1421	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	ADJ1	ADJ1	ADJ1
1422	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	ADJ1	ADJ1	ADJ1
1423	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	ADJ1	ADJ1	ADJ1
1424	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	ADJ1	ADJ1	ADJ1
1425	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	ADJ1	ADJ1	ADJ1
1426	HIGH YIELD - AME	HY DISTRESSED US	ADJ1	ADJ1	ADJ1
1427	HIGH YIELD - AME	HY DISTRESSED US	ADJ1	ADJ1	ADJ1
1428	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	30033RAA6	US30033RAA68	1US348626
1429	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FBB6	US52519FBB67	1US542988
1430	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCP4	US52519FCP45	1US155294
1431	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCQ2	US52519FCQ28	1US161078
1432	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDD0	US52519FDD06	1US569718
1433	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDP3	US52519FDP36	1US542020
1434	HIGH GRADE LATAM US	HG LATIN MARKETS		USL0302DAM58	1LU474262
1435	HIGH GRADE LATAM US	HG LATIN MARKETS		USP1506AAB37	1CL992636
1436	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0301813522	1GB900847
1437	HIGH GRADE LATAM US	HG LATIN MARKETS	0258M0BY4	US0258M0BY45	1US980741
1438	HIGH GRADE LATAM US	HG LATIN MARKETS	02687QBL1	US02687QBL14	1US541030
1439	HIGH GRADE LATAM US	HG LATIN MARKETS	043353AA9	US043353AA92	043353AA9
1440	HIGH GRADE LATAM US	HG LATIN MARKETS	046353AD0	US046353AD01	1GB073033
1441	HIGH GRADE LATAM US	HG LATIN MARKETS	136385AK7	US136385AK78	1CA846222
1442	HIGH GRADE LATAM US	HG LATIN MARKETS	28264QGC2	US28264QGC24	1NO936867
1443	HIGH GRADE LATAM US	HG LATIN MARKETS	345140AC1	US345140AC14	1BM561291
1444	HIGH GRADE LATAM US	HG LATIN MARKETS	369550AL2	US369550AL24	1US869175
1445	HIGH GRADE LATAM US	HG LATIN MARKETS	369622DN2	US369622DN23	1US460801
1446	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GF90	US36962GF906	1US450323
1447	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GN83	US36962GN835	1US305600
1448	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GZ56	US36962GZ565	1US540008
1449	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GZH0	US36962GZH00	1US051741
1450	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GZY3	US36962GZY33	1US057995
1451	HIGH GRADE LATAM US	HG LATIN MARKETS	370425RD4	US370425RD42	370425RD4
1452	HIGH GRADE LATAM US	HG LATIN MARKETS	370425RU6	US370425RU66	370425RU6
1453	HIGH GRADE LATAM US	HG LATIN MARKETS	377372AA5	US377372AA59	1US154123
1454	HIGH GRADE LATAM US	HG LATIN MARKETS	4041A0CE6	US4041A0CE64	1GB650426

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1399	STARTEC GLOBAL COMMUNICATIONS IN DEFAULT	05/15/08	12.00%	TMS
1400	CUSTOM FOOD PRODUCTS INC SENIOR NOTE R/MD 8.00 02/01/2049	02/01/49	8.00%	TMS
1401	PARMALAT FINANZIARIA SPA 1.000% 20261119 DFLT	11/19/26	0.00%	TMS
1402	EXDS INC 10.750% 20091215 DFLT	12/15/09	0.00%	ITS
1403	U S AIR EQUIP TRUST CTFS SER C R/MD 10.70 01/15/2049	01/15/49	10.70%	TMS
1404	DELTA AIR LINES INC/OLD	02/06/24	2.88%	TMS
1405	DELTA AIR LINES INC/OLD	08/15/08	10.00%	TMS
1406	CENTURY COMMUNICATIONS CORP SRNOTE -ESCROW CUSIP- R/MD 9.50 03/01/2049	03/01/49	9.50%	TMS
1407	INTERNATIONAL BUSINESS MACHINES CORP 5.375% 20090201	02/01/09	5.38%	ITS
1408	CORPORATE-BACKED TRUST CERTIFIA2B	07/15/97	0.00%	MTS
1409	CALPINE GENERATING CO R/MD 04/01/2009	04/01/09	0.00%	TMS
1410	CORPORATE-BACKED TRUST CERTIFI	08/01/97	0.00%	MTS
1411	PSINET INC 11.000% 20090801 SERIES# REGS DFLT	08/01/09	0.00%	ITS
1412	BALLY TOTAL FITNESS HLDG CORP SR SUB TOGGLE NOTES R/MD 14.00 10/01/2013	10/01/13	14.00%	TMS
1413	US AIR INC CLASS B-SINKING FD 144A PRIV PLMT	04/15/08	7.50%	TMS
1414	CHEYNE FINANCE LLC IN DEFAULT MATURED 3/26/08	03/26/49	0.00%	MTS
1415	CORPORATE BACKED TR CTFS SER 01-27 CL A-2 PO R/MD0000 10/15/2027	10/15/27	0.00%	MTS
1416	DUKE CAPITAL CORP	02/15/32	0.00%	MTS
1417	JV Allocations - NY	12/31/99		OTH
1418	JV Allocations - NY	12/31/99		OTH
1419	JV Allocations - NY	12/31/99		OTH
1420	JV Allocations - NY	12/31/99		ITS
1421	JV Allocations - NY	12/31/99		ITS
1422	JV Allocations - NY	12/31/99		ITS
1423	JV Allocations - NY	12/31/99		TMS
1424	JV Allocations - NY	12/31/99		TMS
1425	JV Allocations - NY	12/31/99		TMS
1426	Convertibles/HY JV (50/50)	12/31/99		OTH
1427	Convertibles/HY JV (50/50)	12/31/99		OTH
1428	EVERGREEN SOLAR INC CONV SENIOR NOTE 144A R/MD 4.375 07/01/2012	07/01/12	4.38%	ITS
1429	LEHMAN BROTHERS HOLDINGS INC LEHMAN NOTES R/MD 5.50 04/23/2023	04/23/23	5.50%	ITS
1430	LEHMAN BROTHERS HOLDINGS INC	04/06/29	5.45%	ITS
1431	LEHMAN BROTHERS HOLDINGS INC LEHMAN NOTES R/MD 5.70 04/13/2029	04/13/29	5.70%	ITS
1432	LEHMAN BROS HLDGS INC LEHMAN NOTES R/MD 5.70 09/07/2029	09/07/29	5.70%	ITS
1433	LEHMAN BROS HLDGS INC LEHMAN NTS R/MD 5.45 02/22/2030	02/22/30	5.45%	ITS
1434	ARCELORMITTAL 5.375% 20130601 SERIES# RegS	06/01/13	5.38%	ITS
1435	BANCO SANTANDER CHILE SA 5.375% 20141209 SERIES# REGS	12/09/14	5.38%	ITS
1436	LEHMAN BROTHERS UK CAPITAL FUNDING V LP 6.900% PERP EMTN	12/31/49	6.90%	ITS
1437	AMERICAN EXPRESS CR CORP MEDIUM TERM NTS R/MD 5.00 12/02/2010	12/02/10	5.00%	ITS
1438	AMERICAN INTL GROUP INC MTN BEFR 4.95%032012 R/MD 4.95 03/20/2012	03/20/12	4.95%	ITS
1439	ARVINMERITOR -CORP BOND	03/01/12	8.75%	ITS
1440	ASTRAZENECA PLC 6.450% 20370915	09/15/37	6.45%	ITS
1441	CANADIAN NATURAL RESOURCES LTD 5.700% 20170515	05/15/17	5.70%	ITS
1442	EKSPORTFINANS A/S 5.500% 20170626	06/26/17	5.50%	ITS
1443	FORBES ENERGY SERVICES LTD 11.000% 20150215	02/15/15	11.00%	ITS
1444	GENERAL DYNAMICS CORP R/MD 4.50 08/15/2010	08/15/10	4.50%	ITS
1445	GENERAL ELECTRIC CAPITAL	05/15/12	8.13%	ITS
1446	GENERAL ELECTRIC CAPITAL CORP MEDIUM TERM NOTES R/MD 2.885 02/18/2011	02/18/11	2.89%	ITS
1447	GENERAL ELECTRIC CAPITAL CORP	02/17/09	4.00%	ITS
1448	GENERAL ELEC CAP CORP MEDIUM TERM NTS R/MD 5.50 11/15/2011	11/15/11	5.50%	ITS
1449	GENERAL ELECTRIC CAPITAL CORP 4.625% 20090915 SERIES# MTNA	09/15/09	4.63%	ITS
1450	GENERAL ELECTRIC CAPITAL CORP	01/15/13	5.45%	ITS
1451	GMAC LLC 5.850% 20090114	01/14/09	5.85%	ITS
1452	GMAC LLC	03/02/11	7.25%	ITS
1453	GLAXOSMITHKLINE CAPITAL INC MAKE WHOLE CALL	04/15/14	4.38%	ITS
1454	BANK OF SCOTLAND PLC 5.625% 20090720 SERIES# 144A	07/20/09	5.63%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1399	17,970,000	0.00	0.00	18	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1400	177,191	0.01	0.01	18	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1401	494,000	0.00	0.00	14	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1402	10,590,000	0.00	0.00	13	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1403	132,388	0.01	0.01	13	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1404	10,000,000	0.00	0.00	10	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1405	10,000,000	0.00	0.00	10	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1406	100,000	0.01	0.01	10	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1407	8	1.02	1.03	8	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1408	55,954,000	0.00	0.00	6	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1409	35,650	0.01	0.01	4	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1410	25,180,000	0.00	0.00	3	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1411	1,375,000	0.00	0.00	2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1412	1,000	0.00	0.13	1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1413	5,478,990	0.00	0.00	1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1414	7,430,421	0.00	0.00	1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1415	6,971,850	0.00	0.00	1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1416	6,205,000	0.00	0.00	1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1417	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1418	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1419	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1420	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1421	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1422	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1423	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1424	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1425	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1426	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1427	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1428	(10,000,000)	0.82	0.82	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1429	0	0.38	0.39	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1430	0	0.36	0.36	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1431	0	0.39	0.39	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1432	0	0.32	0.33	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1433	0	0.35	0.35	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1434	(54,000)	1.00	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1435	0	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1436	(90,000)	0.66	0.68	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1437	(30,000)	1.02	1.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1438	(30,000)	0.94	0.97	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1439	(150,000)	0.92	0.92	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1440	(50,000)	1.03	1.07	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1441	(2,000)	0.96	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1442	(50,000)	1.08	1.09	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1443	(50,000)	1.00	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1444	(50,000)	1.02	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1445	(25,000)	1.13	1.16	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1446	(15,000)	0.95	0.95	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1447	(55,000)	1.01	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1448	(50,000)	1.03	1.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1449	(25,000)	1.02	1.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1450	(50,000)	1.02	1.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1451	(75,000)	0.95	0.96	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1452	(175,000)	0.71	0.71	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1453	(50,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1454	(20,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1455	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1456	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1457	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1458	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1459	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1460	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1461	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1462	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1463	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1464	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1465	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1466	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1467	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1468	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1469	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1470	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1471	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1472	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1473	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1474	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1475	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1476	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1477	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1478	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1479	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1480	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1481	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1482	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1483	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1484	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1485	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1486	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1487	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1488	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1489	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1490	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1491	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1492	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1493	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1494	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1495	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1496	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1497	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1498	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1499	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1500	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1501	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1502	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1503	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1504	07100CVD6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1505	07100CVD6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1506	07100CVD6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1507	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1508	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1509	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1510	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1455	HIGH GRADE LATAM US	HG LATIN MARKETS	41014SAA4	US41014SAA42	41014SAA4
1456	HIGH GRADE LATAM US	HG LATIN MARKETS	437076AP7	US437076AP79	1US516560
1457	HIGH GRADE LATAM US	HG LATIN MARKETS	437076AQ5	US437076AQ52	1US776503
1458	HIGH GRADE LATAM US	HG LATIN MARKETS	441812GM0	US441812GM02	441812GM0
1459	HIGH GRADE LATAM US	HG LATIN MARKETS	46625HGT1	US46625HGT14	1US240179
1460	HIGH GRADE LATAM US	HG LATIN MARKETS	50075NAK0	US50075NAK00	1US252356
1461	HIGH GRADE LATAM US	HG LATIN MARKETS	524908UB4	US524908UB47	1US708613
1462	HIGH GRADE LATAM US	HG LATIN MARKETS	52517P4C2	US52517P4C27	1US961717
1463	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PA35	US52517PA354	1US353022
1464	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PH61	US52517PH615	1US552532
1465	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PR60	US52517PR606	1US791114
1466	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PXT3	US52517PXT38	1US244528
1467	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PYN5	US52517PYN58	1US274640
1468	HIGH GRADE LATAM US	HG LATIN MARKETS	59018YJ36	US59018YJ367	1US989296
1469	HIGH GRADE LATAM US	HG LATIN MARKETS	59018YUH2	US59018YUH25	1US231061
1470	HIGH GRADE LATAM US	HG LATIN MARKETS	616880BJ8	US616880BJ89	1US637960
1471	HIGH GRADE LATAM US	HG LATIN MARKETS	6174462T5	US6174462T52	1US233257
1472	HIGH GRADE LATAM US	HG LATIN MARKETS	7800876N7	US7800876N73	1CA184905
1473	HIGH GRADE LATAM US	HG LATIN MARKETS	78355HJK6	US78355HJK68	1US716871
1474	HIGH GRADE LATAM US	HG LATIN MARKETS	832110AJ9	US832110AJ93	1US351166
1475	HIGH GRADE LATAM US	HG LATIN MARKETS	879378AK3	US879378AK31	1US148695
1476	HIGH GRADE LATAM US	HG LATIN MARKETS	893526DG5	US893526DG51	1CA720054
1477	HIGH GRADE LATAM US	HG LATIN MARKETS	907818CV8	US907818CV82	1US256852
1478	HIGH GRADE LATAM US	HG LATIN MARKETS	91324PAL6	US91324PAL67	1US311285
1479	HIGH GRADE LATAM US	HG LATIN MARKETS	92344TAA6	US92344TAA60	92344TAA6
1480	HIGH GRADE LATAM US	HG LATIN MARKETS	92345NAA8	US92345NAA81	1US070337
1481	HIGH GRADE LATAM US	HG LATIN MARKETS	92851RAD9	US92851RAD98	1MX997606
1482	HIGH GRADE LATAM US	HG LATIN MARKETS	931142BE2	US931142BE24	931142BE2
1483	HIGH GRADE LATAM US	HG LATIN MARKETS	971807AD4	US971807AD44	1US473044
1484	HIGH GRADE LATAM US	HG LATIN MARKETS	U4421MBR1	XS0147372949	014737290
1485	HIGH GRADE LATAM US	HG LATIN MARKETS		USP04825AA63	456456565
1486	HIGH GRADE LATAM US	HG LATIN MARKETS		USP1506AAB37	1CL992636
1487	HIGH GRADE LATAM US	HG LATIN MARKETS		USP5537SAD47	1AR211183
1488	HIGH GRADE LATAM US	HG LATIN MARKETS		USP63347AA92	1AR510121
1489	HIGH GRADE LATAM US	HG LATIN MARKETS		USU84360AA17	1US359318
1490	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0230577941	1DE381182
1491	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0242966017	1BR454476
1492	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0297056409	1SN905292
1493	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0300179198	1VG892442
1494	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0323929546	1DE543617
1495	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0360055056	1LU434068
1496	HIGH GRADE LATAM US	HG LATIN MARKETS	219868AN6	US219868AN67	1SN054604
1497	HIGH GRADE LATAM US	HG LATIN MARKETS	87927VAR9	US87927VAR96	1US648645
1498	HIGH GRADE LATAM US	HG LATIN MARKETS	879403AS2	US879403AS24	1MX372784
1499	HIGH GRADE LATAM US	HG LATIN MARKETS	87973XAA5	US87973XAA54	1US898299
1500	HIGH GRADE LATAM US	HG LATIN MARKETS	91911TAF0	US91911TAF03	1KY441525
1501	HIGH GRADE LATAM US	HG LATIN MARKETS	91911TAG8	US91911TAG85	1KY746139
1502	HIGH GRADE LATAM US	HG LATIN MARKETS	G6542TAB7	USG6542TAB73	1BM307075
1503	HIGH GRADE LATAM US	HG LATIN MARKETS	P8001VAD8	USP8001VAD84	1BR861563
1504	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USY38575DC03	1IN791785
1505	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	706451BG5	US706451BG56	1US469232
1506	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	70645JBD3	US70645JBD37	1US216658
1507	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0217278901	1DE556650
1508	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0281529148	1AU886592
1509	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0284895959	1SN306368
1510	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0322214080	1SN451511

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1455	JOHN HANCOCK FINANCIAL SERVICES INC 5.625% 20081201	12/01/08	5.63%	ITS
1456	HOME DEPOT INC 5.400% 20160301	03/01/16	5.40%	ITS
1457	HOME DEPOT INC	12/16/09	2.90%	ITS
1458	HOUSEHOLD FINANCE CORP-CORP BD	07/15/10	8.00%	ITS
1459	JPMORGAN CHASE & CO ST NT R/MD 5.375 10/01/2012	10/01/12	5.38%	ITS
1460	KRAFT FOODS INC	10/01/08	4.00%	ITS
1461	LEHMAN BROTHERS HOLDINGS INC 5.750% 20170103	01/03/17	5.75%	ITS
1462	LEHMAN BROTHERS HOLDINGS INC	07/19/12	6.00%	ITS
1463	LEHMAN BROTHERS HOLDINGS INC	07/26/10	4.50%	ITS
1464	LEHMAN BROTHERS HOLDINGS INC	05/17/13	5.75%	ITS
1465	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.25 02/06/2012	02/06/12	5.25%	ITS
1466	LEHMAN BROTHERS HOLDINGS INC	11/10/09	3.95%	ITS
1467	LEHMAN BROTHERS HOLDINGS INC	01/27/10	4.25%	ITS
1468	MERRILL LYNCH & CO INC	08/15/12	6.05%	ITS
1469	MERRILL LYNCH & CO INC MEDIUM TERM NOTES R/MD 4.125 09/10/2009	09/10/09	4.13%	ITS
1470	MORGAN J P & CO R/MD 6.25 02/15/2011	02/15/11	6.25%	ITS
1471	MORGAN STANLEY	11/02/12	5.25%	ITS
1472	***ROYAL BANK OF CANADA U$ PAY GLOBAL NOTES R/MD 3.875 05/04/2009	05/04/09	3.88%	ITS
1473	RYDER SYSTEM INC MAKE WHOLE CALL	11/01/16	5.85%	ITS
1474	SMITH INTL INC SR NT 6%16 R/MD 6.00 06/15/2016	06/15/16	6.00%	ITS
1475	TELEFONICA DE ARGENTINA SA 8.850% 20110801	08/01/11	8.85%	ITS
1476	TRANSCANADA PIPELINES LTD MAKE WHOLE CALL	01/15/15	4.88%	ITS
1477	UNION PACIFIC CORP MAKE WHOLE CALL	01/15/15	4.88%	ITS
1478	UNITEDHEALTH GROUP INC NOTES R/MD 5.00 08/15/2014	08/15/14	5.00%	ITS
1479	VERIZON PENNSYLVANIA INC MAKE WHOLE CALL	11/15/11	5.65%	ITS
1480	VERIZON VIRGINIA INC 4.625% 20130315 SERIES# A	03/15/13	4.63%	ITS
1481	VITRO SAB DE CV 9.125% 20170201	02/01/17	9.13%	ITS
1482	***WAL-MART STORES INC NOTE R/MD 6.875 08/10/2009	08/10/09	6.88%	ITS
1483	WILMINGTON TR CORP SUB NT R/MD 8.50 04/02/2018	04/02/18	8.50%	ITS
1484	HSBC FINANCE CORP 6.500% 20090505 SERIES# EMTN	05/05/09	6.50%	ITS
1485	ARGENTINE BEVERAGES FINANCIAL TRUST 7.375% 20120322 SERIES# REGS	03/22/12	7.38%	ITS
1486	BANCO SANTANDER CHILE SA 5.375% 20141209 SERIES# REGS	12/09/14	5.38%	ITS
1487	INDUSTRIAS METALURGICAS PESCARMONA SA 11.250% 20141022 SERIES# REGS EMTN	10/22/14	11.25%	ITS
1488	LOMA NEGRA COMPANIA INDUSTRIAL ARGENTINA 7.250% 20130315 SERIES# REGS	03/15/13	7.25%	ITS
1489	SOUTHERN COPPER CORP 6.375% 20150727 SERIES# REGS	07/27/15	6.38%	ITS
1490	GPB EUROBOND FINANCE PLC FOR GAZPROMBANK 6.500% 20150923	09/23/15	6.50%	ITS
1491	NATIONAL STEEL SA 9.875% PERP	12/31/49	9.88%	ITS
1492	WORLD BK-IBRD-INTL BK REC&DEV 9.500% 20090427 SERIES# EMTN	04/27/09	9.50%	ITS
1493	C10 - EUR CAPITAL SPV LTD BVI VARIABLE RATE BOND PERP	05/09/49	6.28%	ITS
1494	KREDITANSTALT FUER WIEDERAUFBAU 9.125% 20100205 SERIES# EMTN	02/05/10	9.13%	ITS
1495	EVRAZ GROUP SA 8.875% 20130424 SERIES# REGS	04/24/13	8.88%	ITS
1496	CORP ANDINA DE FOMENTO 6.875% 20120315 SERIES# EXCH	03/15/12	6.88%	ITS
1497	TELECOM ITALIA CAPITAL SA 7.200% 20360718	07/18/36	7.20%	ITS
1498	TELEFONOS DE MEXICO SAB DE CV 5.500% 20150127	01/27/15	5.50%	ITS
1499	TEMIRBANK 9.500% 20140521 SERIES# REGS	05/21/14	9.50%	ITS
1500	VALE OVERSEAS LTD 6.250% 20160111	01/11/16	6.25%	ITS
1501	VALE OVERSEAS LTD 6.250% 20170123	01/23/17	6.25%	ITS
1502	NOBLE GROUP LTD 6.625% 20150317 SERIES# REGS	03/17/15	6.63%	ITS
1503	REDE ENERGIA SA 11.125% PERP SERIES# REGS	04/29/49	11.13%	ITS
1504	ICICI BANK LTD 5.750% 20120112 SERIES# REGS	01/12/12	5.75%	ITS
1505	PEMEX PROJECT FUNDING MASTER TMAKE WHOLE CALL	06/15/35	6.63%	ITS
1506	PEMEX PROJ FDG MASTER TR MEDIUM TERM NTS 144A R/MD 5.75 03/01/2018	03/01/18	5.75%	ITS
1507	KREDITANSTALT FUER WIEDERAUFBAU 6.750% 20100420 SERIES# EMTN	04/20/10	6.75%	ITS
1508	RABOBANK NEDERLAND NV/AUSTRALIA 6.250% 20100730 SERIES# EMTN	07/30/10	6.25%	ITS
1509	WORLD BK-IBRD-INTL BK REC&DEV 18.250% 20090206 SERIES# EMTN	02/06/09	18.25%	ITS
1510	WORLD BK-IBRD-INTL BK REC&DEV 15.250% 20090403	04/03/09	15.25%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1455	(15,000)	1.02	1.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1456	(25,000)	0.93	0.93	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1457	(25,000)	0.97	0.97	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1458	(10,000)	1.06	1.07	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1459	(30,000)	1.01	1.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1460	(100,000)	1.00	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1461	(50,000)	0.69	0.70	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1462	(13,000)	0.80	0.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1463	(5,000)	0.78	0.79	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1464	(20,000)	0.83	0.85	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1465	(5,000)	0.80	0.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1466	(20,000)	0.85	0.86	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1467	(77,000)	0.80	0.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1468	(25,000)	0.97	0.97	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1469	(50,000)	0.99	0.99	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1470	(50,000)	1.04	1.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1471	(25,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1472	0	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1473	(20,000)	0.96	0.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1474	(20,000)	1.06	1.08	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1475	(70,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1476	(50,000)	0.97	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1477	(5,000)	0.96	0.97	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1478	(30,000)	0.95	0.95	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1479	(10,000)	1.02	1.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1480	(5,000)	1.00	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1481	(500,000)	0.78	0.79	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1482	(25,000)	1.04	1.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1483	(20,000)	1.08	1.11	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1484	(45,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1485	(50,000)	1.01	1.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1486	0	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1487	(50,000)	0.89	0.93	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1488	(40,000)	0.99	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1489	(125,000)	1.01	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1490	(240,000)	0.93	0.96	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1491	(100,000)	1.03	1.04	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1492	(190,000)	0.98	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1493	(150,000)	0.77	0.78	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1494	(75,000)	0.97	1.03	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1495	(100,000)	0.99	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1496	(100,000)	1.05	1.09	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1497	(5,000)	0.92	0.93	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1498	(100,000)	0.97	0.98	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1499	(100,000)	0.78	0.81	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1500	(1,040,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1501	(136,000)	0.98	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1502	(75,000)	0.88	0.91	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1503	(100,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1504	(100,000)	0.96	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1505	(4,026,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1506	(8,202,000)	0.98	0.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1507	(32,000)	0.99	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1508	(55,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1509	(25,000)	1.02	1.13	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1510	(74,000)	0.98	1.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1511	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1512	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1513	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1514	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1515	07200CP67	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1516	07200CP67	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1517	07200CP67	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1518	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1519	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1520	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1521	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1522	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1523	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1524	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1525	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1526	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1527	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1528	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1529	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1530	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1531	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1532	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1533	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1534	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1535	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1536	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1537	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1538	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1539	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1540	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1541	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1542	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1543	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1544	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1545	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1546	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1547	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1548	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1549	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1550	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1551	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1552	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1553	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1554	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1555	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1556	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1557	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1558	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1559	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1560	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1561	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1562	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1563	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1564	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1565	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1566	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
1511	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0332031284	1SN431430
1512	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0338804569	1NL387247
1513	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0341582319	1DE523627
1514	HIGH GRADE LATAM US	HG LATIN MARKETS	298785DP8	US298785DP82	1SN378292
1515	EMG AMERICAS	M/B EMG AMERICA		USG23491AA40	1MX766175
1516	EMG AMERICAS	M/B EMG AMERICA		XS0334249223	1GB454050
1517	EMG AMERICAS	M/B EMG AMERICA	675758AA4	US675758AA43	1US205503
1518	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USM8222MAD40	1US686397
1519	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0307408152	1AE938029
1520	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0380055888	1AE554594
1521	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00386SAB8	US00386SAB88	1AE713059
1522	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00386SAD4	US00386SAD45	1AE553679
1523	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00389FAA5	US00389FAA57	1AE218620
1524	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908AA8	US524908AA83	524908AA8
1525	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908BF6	US524908BF61	524908BF6
1526	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908CF5	US524908CF52	524908CF5
1527	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908CM0	US524908CM04	524908CM0
1528	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R77	US524908R770	1US319874
1529	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PD57	US52517PD572	1US430036
1530	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PE23	US52517PE232	1US451016
1531	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PF71	US52517PF718	1US517600
1532	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PG96	US52517PG963	1US538846
1533	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK83	US52517PK833	1US667652
1534	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PN98	US52517PN985	1US726201
1535	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PR78	US52517PR788	1US791122
1536	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PSC6	US52517PSC67	52517PSC6
1537	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PSZ5	US52517PSZ52	1US054976
1538	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVU2	US52517PVU29	1US141732
1539	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PW31	US52517PW317	1US853690
1540	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PXT3	US52517PXT38	1US244528
1541	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PXU0	US52517PXU01	1US244536
1542	HIGH GRADE CREDIT US	HG FLOW TRADING US	5252M0BZ9	US5252M0BZ91	1US330079
1543	HIGH GRADE CREDIT US	HG FLOW TRADING US	5252M0FD4	US5252M0FD44	1US433279
1544	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USN3033QAT96	1NL431227
1545	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP70809AB71	1TT448931
1546	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP78954AA52	1TT889662
1547	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USX8662DAV92	1FI780376
1548	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	001814AR3	US001814AR37	1US720097
1549	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	003876AA7	US003876AA78	1US699127
1550	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	012873AK1	US012873AK13	012873AK1
1551	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013716AT2	US013716AT21	1CA121477
1552	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013716AV7	US013716AV76	1US335813
1553	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AD3	US013817AD35	013817AD3
1554	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AF8	US013817AF82	013817AF8
1555	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AH4	US013817AH49	1US075005
1556	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AK7	US013817AK77	1US803042
1557	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AP6	US013817AP64	1US894991
1558	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AS0	US013817AS04	1US541071
1559	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	022249AU0	US022249AU09	1US876832
1560	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	05523UAA8	US05523UAA88	05523UAA8
1561	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	055451AA6	US055451AA63	1AU080600
1562	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	067901AA6	US067901AA64	1CA253031
1563	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	11041RAL2	US11041RAL24	1US447121
1564	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	12626PAF0	US12626PAF09	1US765993
1565	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	12626PAH6	US12626PAH64	1US679145
1566	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	127210AB8	US127210AB87	1US447345

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	L	M	N	O
1511	EUROPEAN INVESTMENT BANK 10.000% 20110128 SERIES# emtn EMTN	01/28/11	10.00%	ITS
1512	BANK NEDERLANDSE GEMEENTEN 7.250% 20110117 SERIES# EMTN	01/17/11	7.25%	ITS
1513	KREDITANSTALT FUER WIEDERAUFBAU 12.000% 20090729 SERIES# EMTN	07/29/09	12.00%	ITS
1514	EUROPEAN INVESTMENT BANK 4.125% 20100915	09/15/10	4.13%	ITS
1515	CEMEX SAB DE CV VARIABLE RATE BOND PERP SERIES# REGS	12/31/49	6.72%	ITS
1516	BARCLAYS BANK PLC 6.050% 20171204 SERIES# REGS EMTN	12/04/17	6.05%	ITS
1517	ODEBRECHT SA 7.500% 20171018 SERIES# 144A	10/18/17	7.50%	ITS
1518	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 6.332% 20270930 SERIES# REGS	09/30/27	6.33%	ITS
1519	DUBAI PORTS WORLD 6.250% 20170702 SERIES# REGS	07/02/17	6.25%	ITS
1520	ABU DHABI NATIONAL ENERGY CO 6.600% 20130801 SERIES# REGS	08/01/13	6.60%	ITS
1521	ABU DHABI NATIONAL ENERGY COMPANY PJSC 6.500% 20361027 SERIES# 144A	10/27/36	6.50%	ITS
1522	ABU DHABI NATIONAL ENERGY CO 7.250% 20180801 SERIES# 144A	08/01/18	7.25%	ITS
1523	TAQA ABU DHABI NATIONAL ENERGY 5.620% 20121025 SERIES# REGS	10/25/12	5.62%	ITS
1524	LEHMAN BROS HOLDINGS-CORP BOND	03/01/15	8.80%	ITS
1525	LEHMAN BROS HOLDINGS-CORP BOND	08/01/15	8.50%	ITS
1526	LEHMAN BROTHERS HOLDINGS INC	11/01/09	7.88%	ITS
1527	LEHMAN BROTHERS HOLDINGS INC 7.875% 20100815	08/15/10	7.88%	ITS
1528	LEHMAN BROTHERS HOLDINGS INC	12/27/08	2.99%	ITS
1529	LEHMAN BROTHERS HOLDINGS INC	01/14/11	5.00%	ITS
1530	LEHMAN BROTHERS HOLDINGS INC	01/23/09	2.89%	ITS
1531	LEHMAN BROTHERS HOLDINGS INC	04/04/16	3.15%	ITS
1532	LEHMAN BROS HLDGS INC MEDIUM TERM NOTE R/MD 5.75 04/25/2011	04/25/11	5.75%	ITS
1533	LEHMAN BROTHERS HOLDINGS INC	08/21/09	2.91%	ITS
1534	LEHMAN BROTHERS HOLDINGS INC	11/16/09	2.91%	ITS
1535	LEHMAN BROTHERS HOLDINGS INC	01/12/12	3.02%	ITS
1536	LEHMAN BROTHERS HOLDINGS-MTN	01/18/12	6.63%	ITS
1537	LEHMAN BROTHERS HOLDINGS INC	11/15/17	5.88%	ITS
1538	LEHMAN BROTHERS HOLDINGS INC 3.600% 20090313	03/13/09	3.60%	ITS
1539	LEHMAN BROTHERS HOLDINGS INC FRN 20090323 SERIES# MTN1 MTN	03/23/09	2.87%	ITS
1540	LEHMAN BROTHERS HOLDINGS INC	11/10/09	3.95%	ITS
1541	LEHMAN BROTHERS HOLDINGS INC	11/10/09	3.05%	ITS
1542	LEHMAN BROTHERS HOLDINGS INC 5.625% 20130124 SERIES# MTN	01/24/13	5.63%	ITS
1543	LEHMAN BROTHERS HOLDINGS INC 6.875% 20180502 SERIES# MTN	05/02/18	6.88%	ITS
1544	E.ON INTERNATIONAL FINANCE BV 5.800% 20180430 SERIES# REGS	04/30/18	5.80%	ITS
1545	NATIONAL GAS CO OF TRINIDAD & TOBAGO LTD 6.050% 20360115 SERIES# REGS	01/15/36	6.05%	ITS
1546	PETROLEUM CO OF TRINIDAD & TOBAGO LTD 6.000% 20220508 SERIES# REGS	05/08/22	6.00%	ITS
1547	STORA ENSO OYJ 6.404% 20160415 SERIES# REGS	04/15/16	6.40%	ITS
1548	ANR PIPELINE-CORP BOND	11/01/21	9.63%	ITS
1549	ABX FINANCECO INC 5.750% 20161015 SERIES# 144A	10/15/16	5.75%	ITS
1550	ALBERTA ENERGY LTD R/MD 7.375 11/01/2031	11/01/31	7.38%	ITS
1551	ALCAN INC 5.200% 20140115	01/15/14	5.20%	ITS
1552	ALCAN INC 5.000% 20150601	06/01/15	5.00%	ITS
1553	ALCOA INC	06/01/11	6.50%	ITS
1554	ALCOA INC MAKE WHOLE CALL	01/15/12	6.00%	ITS
1555	ALCOA INC	01/15/13	5.38%	ITS
1556	ALCOA INC MAKE WHOLE CALL	02/01/37	5.95%	ITS
1557	ALCOA INC NT 5.72%19 R/MD 5.72 02/23/2019	02/23/19	5.72%	ITS
1558	ALCOA INC NOTES R/MD 6.75 07/15/2018	07/15/18	6.75%	ITS
1559	ALUMINUM COMPANY OF AMERICA NOTES CALL M/W + 15BP R/MD 6.75 01/15/2028	01/15/28	6.75%	ITS
1560	BAE SYSTEMS HOLDINGS INC 6.400% 20111215 SERIES# 144A	12/15/11	6.40%	ITS
1561	BHP BILLITON FINANCE USA LTD 4.800% 20130415	04/15/13	4.80%	ITS
1562	BARRICK GOLD CORP MAKE WHOLE CALL	11/15/34	5.80%	ITS
1563	BRITISH AEROSPACE FINANCE INC 7.500% 20270701 SERIES# 144A	07/01/27	7.50%	ITS
1564	CRH AMERICA INC MAKE WHOLE CALL	10/15/33	6.40%	ITS
1565	CRH AMERICA INC MAKE WHOLE CALL	09/30/11	5.63%	ITS
1566	CADBURY SCHWEPPES US FINANCE LLC 5.125% 20131001 SERIES# 144A	10/01/13	5.13%	ITS

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	P	Q	R	S	T	U	V
1511	(150,000)	0.98	1.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1512	(100,000)	1.01	1.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1513	(5,000,000)	1.02	1.04	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1514	(29,000)	1.03	1.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1515	(100,000)	0.92	0.94	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1516	(13,400,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1517	(5,000,000)	1.00	1.03	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1518	(5,540,000)	0.91	0.94	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1519	(1,000,000)	0.87	0.89	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1520	(1,500,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1521	(1,883,000)	0.84	0.87	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1522	(1,450,000)	1.02	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1523	(6,085,000)	0.98	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1524	0	0.93	0.94	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1525	0	0.92	0.93	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1526	0	0.92	0.92	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1527	(1,469,000)	0.82	0.83	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1528	0	0.98	0.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1529	0	0.76	0.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1530	0	0.96	0.96	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1531	0	0.82	0.82	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1532	0	0.80	0.82	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1533	0	0.91	0.92	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1534	0	0.85	0.85	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1535	0	0.82	0.83	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1536	0	0.83	0.84	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1537	0	0.77	0.79	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1538	0	0.93	0.93	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1539	0	0.94	0.94	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1540	0	0.84	0.86	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1541	0	0.90	0.90	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1542	0	0.82	0.83	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1543	0	0.82	0.85	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1544	(1,500,000)	0.99	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1545	(2,175,000)	0.89	0.90	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1546	(3,000,000)	0.96	0.98	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1547	(7,000,000)	0.82	0.82	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1548	(39,000)	1.30	1.34	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1549	(6,000,000)	0.94	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1550	(3,000)	1.06	1.09	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1551	(11,617,000)	0.97	0.98	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1552	(14,032,000)	0.94	0.96	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1553	(54,000)	1.03	1.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1554	(250,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1555	(1,050,000)	0.98	0.99	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1556	(2,994,000)	0.85	0.86	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1557	(25,467,000)	0.90	0.91	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1558	(821,000)	1.00	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1559	(4,840,000)	0.92	0.93	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1560	(4,850,000)	1.04	1.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1561	(18,000,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1562	(3,070,000)	0.82	0.84	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1563	(976,000)	1.10	1.11	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1564	(6,200,000)	0.77	0.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1565	(3,500,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1566	(500,000)	0.97	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1567	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1568	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1569	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1570	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1571	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1572	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1573	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1574	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1575	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1576	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1577	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1578	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1579	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1580	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1581	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1582	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1583	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1584	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1585	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1586	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1587	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1588	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1589	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1590	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1591	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1592	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1593	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1594	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1595	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1596	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1597	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1598	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1599	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1600	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1601	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1602	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1603	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1604	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1605	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1606	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1607	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1608	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1609	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1610	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1611	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1612	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1613	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1614	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1615	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1616	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1617	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1618	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1619	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1620	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1621	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1622	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

	G	H	I	J	K
1567	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BL5	US136375BL52	1CA693467
1568	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BQ4	US136375BQ40	1CA124661
1569	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136385AK7	US136385AK78	1CA846222
1570	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136385AL5	US136385AL51	1CA846289
1571	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	201723AH6	US201723AH68	1US961642
1572	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	233835AQ0	US233835AQ08	333604635
1573	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	23383FBU8	US23383FBU84	1US677164
1574	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	25243YAG4	US25243YAG44	1GB326506
1575	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	25243YAH2	US25243YAH27	1US690068
1576	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	25243YAJ8	US25243YAJ82	1GB689960
1577	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	268789AA2	US268789AA24	1NL431201
1578	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	268789AB0	US268789AB07	1NL431219
1579	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	29245JAB8	US29245JAB89	1CL558106
1580	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	29268BAC5	US29268BAC54	1LU103333
1581	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	377372AC1	US377372AC16	1GB456857
1582	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	378272AA6	US378272AA66	1US157852
1583	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	411336AA8	US411336AA85	1AU070528
1584	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	500472AC9	US500472AC95	1NL389946
1585	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	505861AB0	US505861AB03	1FR650033
1586	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	651639AE6	US651639AE60	1US310139
1587	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	65334HAD4	US65334HAD44	1CA718553
1588	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	670346AE5	US670346AE56	1US380389
1589	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	670346AK1	US670346AK17	1US485121
1590	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	698900AF4	US698900AF47	1CA801045
1591	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	705006AB0	US705006AB05	1GB447245
1592	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	705010AA4	US705010AA42	1GB450363
1593	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	767201AD8	US767201AD89	1AU526131
1594	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	78572MAD7	US78572MAD74	1GB640807
1595	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	81013TAB7	US81013TAB70	1GB363160
1596	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	822582AA0	US822582AA01	1US581044
1597	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	87656XAA9	US87656XAA90	1GB255432
1598	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	87927VAE8	US87927VAE83	1US239064
1599	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	87927VAF5	US87927VAF58	1US238314
1600	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	884903AZ8	US884903AZ87	1CA161325
1601	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	884903BB0	US884903BB01	1CA517674
1602	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	887315AY5	US887315AY59	1US761539
1603	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	89352HAE9	US89352HAE99	1CA565186
1604	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912656AG0	US912656AG05	1US284706
1605	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912909AD0	US912909AD03	1US903776
1606	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	915436AC3	US915436AC33	915436AC3
1607	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	91911TAG8	US91911TAG85	1KY746139
1608	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	929160AF6	US929160AF66	1US287774
1609	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	929160AJ8	US929160AJ88	1US516982
1610	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92931NAB6	US92931NAB64	1GB313090
1611	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	98417EAA8	US98417EAA82	1CA726283
1612	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	055451AB4	US055451AB47	1AU728547
1613	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	055451AF5	US055451AF50	1AU858500
1614	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	74726MAG4	US74726MAG42	1AU726129
1615	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	980888AA9	US980888AA99	1AU813471
1616	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USY68851AK32	6231970C5
1617	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USY68856AA47	8TK000817
1618	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0268226536	1IN683230
1619	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	46507NAA8	US46507NAA81	1IL453057
1620	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	46507WAG5	US46507WAG50	46507WAG5
1621	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	636203AA9	US636203AA95	1US448525
1622	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USG2024RAA98	1MX815915

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	L	M	N	O
1567	***CANADIAN NATIONAL RAILWAY CO SR NT R/MD 6.25 08/01/2034	08/01/34	6.25%	ITS
1568	***CANADIAN NATIONAL RAILWAY R/MD 6.375 11/15/2037	11/15/37	6.38%	ITS
1569	CANADIAN NATURAL RESOURCES LTD 5.700% 20170515	05/15/17	5.70%	ITS
1570	CANADIAN NATURAL RESOURCES LTD 6.250% 20380315	03/15/38	6.25%	ITS
1571	COMMERCIAL METALS CO R/MD 6.50 07/15/2017	07/15/17	6.50%	ITS
1572	DAIMLER FINANCE NORTH AMERICA LLC 8.500% 20310118	01/18/31	8.50%	ITS
1573	DAIMLER FINANCE NORTH AMERICA LLC 5.750% 20110908 SERIES# MTN	09/08/11	5.75%	ITS
1574	DIAGEO CAPITAL PLC 4.375% 20100503	05/03/10	4.38%	ITS
1575	DIAGEO CAPITAL PLC 5.875% 20360930	09/30/36	5.88%	ITS
1576	DIAGEO CAPITAL PLC 5.500% 20160930	09/30/16	5.50%	ITS
1577	E.ON INTERNATIONAL FINANCE BV 5.800% 20180430 SERIES# 144A	04/30/18	5.80%	ITS
1578	E.ON INTERNATIONAL FINANCE BV 6.650% 20380430 SERIES# 144A	04/30/38	6.65%	ITS
1579	EMPRESA NACIONAL DEL PETROLEO 4.875% 20140315 SERIES# 144A	03/15/14	4.88%	ITS
1580	ENEL FINANCE INTERNATIONAL SA 6.800% 20370915 SERIES# 144A	09/15/37	6.80%	ITS
1581	GLAXOSMITHKLINE CAPITAL PLC 4.850% 20130515	05/15/13	4.85%	ITS
1582	GLENCORE FUNDING LLC MAKE WHOLE CALL	04/15/14	6.00%	ITS
1583	HANSON AUSTRALIA FUNDING LTD 5.250% 20130315	03/15/13	5.25%	ITS
1584	KONINKLIJKE PHILIPS ELECTRONICS NV 6.875% 20380311	03/11/38	6.88%	ITS
1585	LAFARGE SA 6.500% 20160715	07/15/16	6.50%	ITS
1586	NEWMONT MINING CORP MAKE WHOLE CALL	04/01/35	5.88%	ITS
1587	NEXEN INC MAKE WHOLE CALL	03/10/15	5.20%	ITS
1588	NUCOR CORP SR NOTE R/MD 4.875 10/01/2012	10/01/12	4.88%	ITS
1589	NUCOR CORP MAKE WHOLE CALL	06/01/18	5.85%	ITS
1590	***PANCANADIAN PETE LTD R/MD 6.30 11/01/2011	11/01/11	6.30%	ITS
1591	PEARSON DOLLAR FINANCE PLC 5.700% 20140601 SERIES# 144A	06/01/14	5.70%	ITS
1592	PEARSON DOLLAR FINANCE TWO PLC 5.500% 20130506 SERIES# 144A	05/06/13	5.50%	ITS
1593	RIO TINTO FINANCE USA LTD 7.125% 20280715	07/15/28	7.13%	ITS
1594	SABMILLER PLC 6.500% 20160701 SERIES# 144A	07/01/16	6.50%	ITS
1595	SCOTTISH POWER LTD 5.375% 20150315	03/15/15	5.38%	ITS
1596	SHELL INTERNATIONAL FINANCE BV 5.625% 20110627	06/27/11	5.63%	ITS
1597	TATE & LYLE INTERNATIONAL FINANCE PLC 5.000% 20141115 SERIES# 144A	11/15/14	5.00%	ITS
1598	TELECOM ITALIA CAPITAL SA 5.250% 20131115	11/15/13	5.25%	ITS
1599	TELECOM ITALIA CAPITAL SA 6.375% 20331115	11/15/33	6.38%	ITS
1600	THOMSON CORP R/MD 5.70 10/01/2014	10/01/14	5.70%	ITS
1601	THOMSON REUTERS CORP 6.500% 20180715	07/15/18	6.50%	ITS
1602	TIME WARNER INC-CORP BOND	06/15/18	6.88%	ITS
1603	TRANSCANADA PIPELINES LTD 7.250% 20380815	08/15/38	7.25%	ITS
1604	USX CORP SR NT R/MD 7.00 02/01/2018	02/01/18	7.00%	ITS
1605	UNITED STATES STEEL CORP MAKE WHOLE CALL	06/01/37	6.65%	ITS
1606	UPM-KYMMENE OYJ 7.450% 20271126 SERIES# 144A	11/26/27	7.45%	ITS
1607	VALE OVERSEAS LTD 6.250% 20170123	01/23/17	6.25%	ITS
1608	VULCAN MATERIALS CO MAKE WHOLE CALL	11/30/17	6.40%	ITS
1609	VULCAN MATERIALS CO 6.300% 20130615	06/15/13	6.30%	ITS
1610	WPP FINANCE UK CORP 5.875% 20140615	06/15/14	5.88%	ITS
1611	XSTRATA FINANCE CANADA LTD MAKE WHOLE CALL	11/16/11	5.50%	ITS
1612	BHP BILLITON FINANCE USA LTD 5.250% 20151215	12/15/15	5.25%	ITS
1613	BHP BILLITON FINANCE LTD 5.400% 20170329	03/29/17	5.40%	ITS
1614	QANTAS AIRWAYS LTD 6.050% 20160415 SERIES# 144A	04/15/16	6.05%	ITS
1615	WOOLWORTHS LTD 5.550% 20151115 SERIES# 144A	11/15/15	5.55%	ITS
1616	PETROLIAM NASIONAL BHD 7.625% 20261015 SERIES# REGS	10/15/26	7.63%	ITS
1617	PETRONAS CAPITAL LTD 7.000% 20120522 SERIES# REGS	05/22/12	7.00%	ITS
1618	BANK OF INDIA/LONDON VARIABLE RATE BOND 20210922 SERIES# EMTN	09/22/21	6.63%	ITS
1619	THE ISRAEL ELECTRIC CORPORATION LIMITED 7.250% 20190115 SERIES# REGS EMTN	01/15/19	7.25%	ITS
1620	ISRAEL ELECTRIC CORP LTD 7.950% 20110530 SERIES# REGS	05/30/11	7.95%	ITS
1621	NATIONAL GAS CO OF TRINIDAD & TOBAGO LTD 6.050% 20360115 SERIES# 144A	01/15/36	6.05%	ITS
1622	CEMEX SAB DE CV VARIABLE RATE BOND PERP SERIES# REGS	12/31/49	6.64%	ITS

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	P	Q	R	S	T	U	V
1567	(1,000,000)	1.02	1.03	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1568	(960,000)	1.03	1.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1569	(7,000,000)	0.96	0.98	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1570	0	0.90	0.93	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1571	(705,000)	0.97	0.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1572	(11,789,000)	1.03	1.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1573	(425,000)	1.01	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1574	(377,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1575	(425,000)	0.94	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1576	(3,475,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1577	(10,130,000)	0.99	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1578	(11,281,000)	1.01	1.04	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1579	(90,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1580	(49,000)	1.04	1.07	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1581	(546,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1582	(600,000)	0.95	0.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1583	(400,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1584	(3,050,000)	1.02	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1585	(7,950,000)	0.94	0.95	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1586	(8,835,000)	0.81	0.83	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1587	(400,000)	0.95	0.95	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1588	(1,525,000)	1.01	1.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1589	(5,000,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1590	(5,000,000)	1.04	1.06	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1591	(250,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1592	(1,300,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1593	(4,850,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1594	(6,755,000)	1.00	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1595	(5,935,000)	0.98	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1596	(1,600,000)	1.05	1.07	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1597	(50,000)	0.91	0.93	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1598	(1,436,000)	0.94	0.96	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1599	(250,000)	0.87	0.89	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1600	(2,465,000)	1.00	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1601	(10,215,000)	1.01	1.03	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1602	(4,995)	1.05	1.06	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1603	(195,000)	1.03	1.04	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1604	(5,705,000)	0.96	0.97	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1605	(3,896,000)	0.83	0.85	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1606	(3,500,000)	0.75	0.77	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1607	(5,000,000)	0.98	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1608	(7,700,000)	0.94	0.96	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1609	(14,500,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1610	(624,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1611	(1,766,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1612	(10,444,000)	0.97	0.98	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1613	(14,500,000)	0.96	0.99	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1614	(17,185,000)	0.91	0.94	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1615	(2,560,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1616	0	1.20	1.23	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1617	(75,000)	1.08	1.10	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1618	(325,000)	0.93	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1619	(1,825,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1620	(338,000)	1.05	1.07	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1621	(425,000)	0.89	0.90	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1622	(630,000)	0.92	0.94	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE

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	A	B	C	D	E	F
1623	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1624	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1625	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1626	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1627	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1628	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1629	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1630	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1631	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1632	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1633	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1634	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1635	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1636	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1637	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1638	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1639	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1640	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1641	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1642	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1643	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1644	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1645	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1646	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1647	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1648	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1649	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1650	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1651	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1652	93111232	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1653	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1654	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1655	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1656	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1657	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1658	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1659	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1660	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1661	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1662	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1663	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1664	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1665	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1666	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1667	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1668	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1669	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1670	93111336	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1671	93111336	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1672	93111336	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1673	93111336	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1674	93111336	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1675	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1676	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1677	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1678	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY

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	G	H	I	J	K
1623	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USG23491AA40	1MX766175
1624	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP1047VAB38	1AR773034
1625	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP1393WAA38	1MX700885
1626	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP1393WAB11	1MX701131
1627	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP3143NAE42	1CL104745
1628	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP3143NAF17	1CL247288
1629	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP37110AB25	1CL558114
1630	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0289333048	1NL830162
1631	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	02364WAH8	US02364WAH88	1MX287859
1632	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	059520AA4	US059520AA47	1CL827808
1633	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	126513AA8	US126513AA84	1MX766167
1634	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	151191AL7	US151191AL70	1CL120139
1635	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	219868BL9	US219868BL92	1SN760200
1636	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	21987BAG3	US21987BAG32	1CL057240
1637	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	29245JAB8	US29245JAB89	1CL558106
1638	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	40049JAX5	US40049JAX54	1MX573704
1639	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	84265VAB1	US84265VAB18	1US845332
1640	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	879403AL7	US879403AL70	1MX189030
1641	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	91911TAG8	US91911TAG85	1KY746139
1642	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWL1	US52517PWL11	1US298151
1643	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDY4	US52519FDY43	1US547573
1644	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CT2	US5252M0CT23	1US349889
1645	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EU7	US5252M0EU77	1US395866
1646	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US		USU02687BW75	5BDMMD50
1647	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	020002AV3	US020002AV33	5BBNPD50
1648	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	026874BR7	US026874BR71	5BDDYW10
1649	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	53079EAR5	US53079EAR53	5BDNGC10
1650	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	98876YAA8	US98876YAA82	52783490
1651	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	98877CAA5	US98877CAA53	5BBNPT70
1652	HIGH GRADE CREDIT US	HG FLOW TRADING US	361706AA2	US361706AA27	55177780
1653	HIGH GRADE CREDIT US	HG FLOW TRADING US	281023AU5	US281023AU52	5BCKDH70
1654	HIGH GRADE CREDIT US	HG FLOW TRADING US	29250RAN6	US29250RAN61	5BDTGB60
1655	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UAS0	US45031UAS06	56548310
1656	HIGH GRADE CREDIT US	HG FLOW TRADING US	48666KAM1	US48666KAM18	53010890
1657	HIGH GRADE CREDIT US	HG FLOW TRADING US	62940QAA3	US62940QAA31	59661630
1658	HIGH GRADE CREDIT US	HG FLOW TRADING US	655664AK6	US655664AK61	5BCSDH60
1659	HIGH GRADE CREDIT US	HG FLOW TRADING US	708130AC3	US708130AC31	5BBDBM80
1660	HIGH GRADE CREDIT US	HG FLOW TRADING US	744499AP9	US744499AP93	5BDDRK10
1661	HIGH GRADE CREDIT US	HG FLOW TRADING US	868536AS2	US868536AS27	58581580
1662	HIGH GRADE CREDIT US	HG FLOW TRADING US	87612EAU0	US87612EAU01	5BCNMV50
1663	HIGH GRADE CREDIT US	HG FLOW TRADING US	893830AS8	US893830AS85	5BCLBP20
1664	HIGH GRADE CREDIT US	HG FLOW TRADING US	98385XAT3	US98385XAT37	5BDQNB80
1665	CREDIT FINANCING AMERICAS	M/B CORPORATES		USG1315RAA98	5BDGRD50
1666	CREDIT FINANCING AMERICAS	M/B CORPORATES		USN7677FAA68	5BCBLL60
1667	CREDIT FINANCING AMERICAS	M/B CORPORATES	373737AA3	US373737AA33	53480710
1668	CREDIT FINANCING AMERICAS	M/B CORPORATES	682391AC1	US682391AC16	53461970
1669	CREDIT FINANCING AMERICAS	M/B CORPORATES	P7448MAF6	USP7448MAF60	5BCCTT70
1670	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US		USU02687CB20	5BDRJF70
1671	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	026874BU0	US026874BU01	5BDRGB50
1672	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	02687QDG0	US02687QDG01	5BCTHQ70
1673	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	171232AR2	US171232AR24	5BDDCG00
1674	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	964152AA0	US964152AA01	59765250
1675	MAP AMERICAS	3RD PARTY RELATIONSHIPS	248019AC5	US248019AC59	50796710
1676	MAP AMERICAS	3RD PARTY RELATIONSHIPS	277461BD0	US277461BD00	51877330
1677	MAP AMERICAS	3RD PARTY RELATIONSHIPS	285661AD6	US285661AD69	52065710
1678	MAP AMERICAS	3RD PARTY RELATIONSHIPS	338032BB0	US338032BB02	56639920

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	L	M	N	O
1623	CEMEX SAB DE CV VARIABLE RATE BOND PERP SERIES# REGS	12/31/49	6.72%	ITS
1624	BANCO MACRO SA VARIABLE RATE BOND 20361218 SERIES# REGS	12/18/36	9.75%	ITS
1625	BANCO MERCANTIL DEL NORTE SA VARIABLE RATE BOND 20211013 SERIES# REGS	10/13/21	6.86%	ITS
1626	BANCO MERCANTIL DEL NORTE SA VARIABLE RATE BOND 20161013 SERIES# REGS	10/13/16	6.14%	ITS
1627	CORP NACIONAL DEL COBRE DE CHILE - CODEL 5.500% 20131015 SERIES# REGS	10/15/13	5.50%	ITS
1628	CORP NACIONAL DEL COBRE DE CHILE - CODEL 4.750% 20141015 SERIES# REGS	10/15/14	4.75%	ITS
1629	EMPRESA NACIONAL DEL PETROLEO 4.875% 20140315 SERIES# REGS	03/15/14	4.88%	ITS
1630	CEMEX FINANCE EUROPE BV 4.750% 20140305	03/05/14	4.75%	ITS
1631	AMERICA MOVIL SAB DE CV 5.750% 20150115	01/15/15	5.75%	ITS
1632	BANCO DE CHILE 6.250% 20160615 SERIES# 144A	06/15/16	6.25%	ITS
1633	CEMEX SAB DE CV VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	6.72%	ITS
1634	CELULOSA ARAUCO Y CONSTITUCION SA 5.125% 20130709	07/09/13	5.13%	ITS
1635	CORP ANDINA DE FOMENTO 5.750% 20170112	01/12/17	5.75%	ITS
1636	CORP NACIONAL DEL COBRE DE CHILE - CODEL 6.375% 20121130 SERIES# 144A	11/30/12	6.38%	ITS
1637	EMPRESA NACIONAL DEL PETROLEO 4.875% 20140315 SERIES# 144A	03/15/14	4.88%	ITS
1638	GRUPO TELEVISA SA 6.000% 20180515	05/15/18	6.00%	ITS
1639	SOUTHERN COPPER CORP MAKE WHOLE CALL	07/27/15	6.38%	ITS
1640	TELEFONOS DE MEXICO SAB DE CV 4.500% 20081119	11/19/08	4.50%	ITS
1641	VALE OVERSEAS LTD 6.250% 20170123	01/23/17	6.25%	ITS
1642	LEHMAN BROTHERS HOLDINGS-FRN	05/12/14	6.18%	ITS
1643	LEHMAN BROS HLDGS INC LEHMAN NOTES R/MD 5.45 07/19/2030	07/19/30	5.45%	ITS
1644	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 8.375 02/27/2023	02/27/23	8.38%	ITS
1645	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230327 SERIES# MTN	03/27/23	9.25%	ITS
1646	***AMERICAN INTERNATIONAL GROUP INC JR SUB DEB SER A-6 REG S R/MD 8.175 05/15/2058	05/15/58	8.18%	TMS
1647	ALLSTATE CORP/THE	05/15/37	6.13%	TMS
1648	AMERICAN INTERNATIONAL GROUP I	05/15/58	8.18%	TMS
1649	LIBERTY MUT GROUP INC 144A R/MD 10.75 06/15/2088	06/15/88	10.75%	TMS
1650	ZFS FINANCE USA TRUST II	12/15/65	6.45%	TMS
1651	ZFS FINANCE USA TRUST I	05/09/37	6.50%	TMS
1652	GG1B FDG CORP SECD LSE OBLIG BD R/MD 7.43 01/15/2011	01/15/11	7.43%	TMS
1653	EDISON MISSION ENERGY MAKE WHOLE CALL	05/15/17	7.00%	TMS
1654	ENBRIDGE ENERGY PARTNERS L P NT 6.5%18 R/MD 6.50 04/15/2018	04/15/18	6.50%	TMS
1655	ISTAR FINANCIAL INC MAKE WHOLE CALL	04/15/10	5.38%	TMS
1656	KB HOME MAKE WHOLE CALL	06/15/15	6.25%	TMS
1657	NSG HOLDINGS II LLC	12/15/25	7.75%	TMS
1658	NORDSTROM INC MAKE WHOLE CALL	01/15/18	6.25%	TMS
1659	JC PENNEY CORP INC	10/15/36	6.38%	TMS
1660	PUBLIC SERVICE COMPANY OF NEW MEXICO SENIOR UNSECURED NOTES R/MD 7.95 05/15/2018	05/15/18	7.95%	TMS
1661	SUPERVALU INC SR NT R/MD 7.50 11/15/2014	11/15/14	7.50%	TMS
1662	TARGET CORP MAKE WHOLE CALL	01/15/38	7.00%	TMS
1663	TRANSOCEAN INC 6.000% 20180315	03/15/18	6.00%	TMS
1664	XTO ENERGY INC SR NT R/MD 6.50 12/15/2018	12/15/18	6.50%	TMS
1665	BRASKEM FINANCE LTD 7.250% 20180605 SERIES# REGS	06/05/18	7.25%	TMS
1666	***SABIC INNOVATIVE PLAST REG S R/MD 9.50 08/15/2015	08/15/15	9.50%	TMS
1667	GERDAU SA 8.875% PERP SERIES# 144A	12/31/49	8.88%	TMS
1668	155 EAST TROPICANA LLC/155 EAS	04/01/12	8.75%	TMS
1669	CORPORACION DURANGO 10.500% 20171005 SERIES# REGS	10/05/17	10.50%	TMS
1670	AMERICAN INTL GROUP REG S R/MD 8.25 08/15/2018	08/15/18	8.25%	TMS
1671	AMERICAN INTERNATIONAL GROUP I	08/15/18	8.25%	TMS
1672	AMERICAN INTERNATIONAL GROUP I	01/16/18	5.85%	TMS
1673	CHUBB CORP	05/15/18	5.75%	TMS
1674	WHITE MOUNTAINS RE GROUP LTD 6.375% 20170320 SERIES# 144A	03/20/17	6.38%	TMS
1675	DELUXE CORP MAKE WHOLE CALL	12/15/12	5.00%	TMS
1676	EASTMAN KODAK CO	11/15/13	7.25%	TMS
1677	ELECTRONIC DATA SYSTEMS CORP MAKE WHOLE CALL	08/01/13	6.50%	TMS
1678	FISHER SCIENTIFIC INTERNATIONA	07/01/15	6.13%	TMS

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	P	Q	R	S	T	U	V
1623	(2,908,000)	0.92	0.94	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1624	(3,720,000)	0.65	0.67	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1625	(163,000)	0.95	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1626	(228,000)	0.98	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1627	(1,345,000)	1.02	1.04	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1628	(856,000)	0.98	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1629	(300,000)	0.97	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1630	(1,700,000)	0.84	0.87	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1631	(11,975,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1632	(775,000)	1.02	1.03	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1633	(5,000,000)	0.92	0.94	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1634	(21,000)	1.00	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1635	(371,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1636	(747,000)	1.06	1.07	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1637	(890,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1638	(2,250,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1639	(1,575,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1640	(3,000,000)	1.00	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1641	(10,000,000)	0.98	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1642	0	0.64	0.65	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1643	(4,000)	0.34	0.34	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1644	0	0.63	0.63	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1645	0	0.70	0.72	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1646	(1,080,000)	45.00	45.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1647	(5,000,000)	85.75	85.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1648	0	62.06	62.09	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1649	(5,000,000)	89.00	89.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1650	(5,100,000)	84.85	84.86	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1651	(1,585,000)	83.98	84.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1652	0	102.61	102.61	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1653	(4,470,000)	96.50	96.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1654	(5,000,000)	100.15	100.18	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1655	(5,000,000)	87.00	87.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1656	(2,000,000)	85.50	85.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1657	(700,000)	97.00	97.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1658	(5,500,000)	96.05	96.06	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1659	(5,055,000)	81.21	81.23	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1660	(4,000,000)	99.50	99.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1661	(1,700,000)	99.00	99.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1662	(500,000)	104.13	104.14	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1663	(12,500,000)	98.73	98.76	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1664	(2,500,000)	100.54	100.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1665	(1,923,000)	99.25	99.27	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1666	(2,200,000)	104.00	104.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1667	(3,690,000)	102.50	102.52	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1668	(187,000)	102.25	102.29	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1669	(3,000,000)	45.00	45.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1670	(200,000)	82.00	82.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1671	(20,130,000)	82.00	82.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1672	(7,300,000)	73.00	73.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1673	(4,330,000)	95.86	95.88	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1674	(590,000)	89.38	89.41	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1675	(35,000)	83.75	83.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1676	(100,000)	97.25	97.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1677	(90,000)	104.50	104.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1678	(90,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
1679	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1680	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1681	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1682	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1683	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1684	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1685	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1686	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1687	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1688	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1689	93113066	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1690	93113066	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1691	93113066	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1692	93113066	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1693	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1694	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1695	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1696	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1697	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1698	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1699	93113103	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1700	93113249	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1701	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1702	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1703	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1704	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1705	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1706	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1707	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1708	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1709	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1710	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1711	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1712	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1713	93113298	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1714	93113298	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1715	93113298	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1716	93113299	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1717	93114245	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1718	93114245	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1719	93114265	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1720	93114453	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
1721	93115477	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
1722	93115672	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1723	93115672	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1724	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1725	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1726	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1727	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1728	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1729	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1730	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1731	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1732	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1733	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1734	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

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	G	H	I	J	K
1679	MAP AMERICAS	3RD PARTY RELATIONSHIPS	437076AR3	US437076AR36	58249310
1680	MAP AMERICAS	3RD PARTY RELATIONSHIPS	529772AD7	US529772AD74	5BDFZP80
1681	MAP AMERICAS	3RD PARTY RELATIONSHIPS	532716AH0	US532716AH08	50536100
1682	MAP AMERICAS	3RD PARTY RELATIONSHIPS	576203AJ2	US576203AJ29	5BDQQW90
1683	MAP AMERICAS	3RD PARTY RELATIONSHIPS	577081AS1	US577081AS15	5BCVSJ30
1684	MAP AMERICAS	3RD PARTY RELATIONSHIPS	62913FAJ1	US62913FAJ12	5BCHMG30
1685	MAP AMERICAS	3RD PARTY RELATIONSHIPS	676220AF3	US676220AF38	51760990
1686	MAP AMERICAS	3RD PARTY RELATIONSHIPS	681919AS5	US681919AS54	56330840
1687	MAP AMERICAS	3RD PARTY RELATIONSHIPS	792228AD0	US792228AD03	5BBMKM60
1688	MAP AMERICAS	3RD PARTY RELATIONSHIPS	970648AB7	US970648AB74	53369690
1689	HIGH YIELD - AME	HY FLOW US	857689AT0	US857689AT08	53406080
1690	HIGH YIELD - AME	HY FLOW US	857689BA0	US857689BA08	54708080
1691	HIGH YIELD - AME	HY FLOW US	88033GAY6	US88033GAY61	51103300
1692	HIGH YIELD - AME	HY FLOW US	89816WAA4	US89816WAA45	52965270
1693	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	00873NAD5	US00873NAD57	59429620
1694	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	060505DR2	US060505DR26	5BCPRB70
1695	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	125577AX4	US125577AX41	59797050
1696	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	172967ER8	US172967ER86	5BDCGK60
1697	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	69349DAA4	US69349DAA46	5BCRHJ60
1698	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	929903EF5	US929903EF56	5BCZRQ00
1699	HIGH YIELD - AME	HY FLOW US	74955WAE9	US74955WAE93	54551610
1700	HIGH YIELD - AME	HY FLOW US	126304AU8	US126304AU83	5BDGPC00
1701	HIGH YIELD - AME	HY FLOW US	001623AB3	US001623AB36	56434100
1702	HIGH YIELD - AME	HY FLOW US	095173AG5	US095173AG52	54993640
1703	HIGH YIELD - AME	HY FLOW US	390606AG6	US390606AG62	54298250
1704	HIGH YIELD - AME	HY FLOW US	458743AC5	US458743AC57	54754710
1705	HIGH YIELD - AME	HY FLOW US	563571AF5	US563571AF58	51847600
1706	HIGH YIELD - AME	HY FLOW US	60740FAH8	US60740FAH82	5BBTPT20
1707	HIGH YIELD - AME	HY FLOW US	700677AK3	US700677AK37	52656650
1708	HIGH YIELD - AME	HY FLOW US	75524DAB6	US75524DAB64	59824160
1709	HIGH YIELD - AME	HY FLOW US	75524DAG5	US75524DAG51	5BBCNF20
1710	HIGH YIELD - AME	HY FLOW US	83545GAG7	US83545GAG73	52157250
1711	HIGH YIELD - AME	HY FLOW US	896215AC4	US896215AC40	51282450
1712	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	52519Y209	US52519Y2090	L0048750
1713	HIGH YIELD - AME	HY FLOW US	817320AR5	US817320AR58	5BDHSM50
1714	HIGH YIELD - AME	HY FLOW US	90343VAA6	US90343VAA61	5BCNJF90
1715	HIGH YIELD - AME	HY FLOW US	90343VAB4	US90343VAB45	5BCNJF80
1716	HIGH YIELD - AME	HY FLOW US	92839UAB3	US92839UAB35	53028690
1717	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	57383QAC3	US57383QAC33	54886490
1718	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	57383QAD1	US57383QAD16	51252790
1719	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED			5L005560
1720	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	36962GXS8	US36962GXS82	54605660
1721	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	86765BAB5	US86765BAB53	50071560
1722	HIGH YIELD - AME	HY FLOW US	88033GAY6	US88033GAY61	51103300
1723	HIGH YIELD - AME	HY FLOW US	88033GBA7	US88033GBA76	56406020
1724	HIGH YIELD - AME	HY FLOW US	031652AQ3	US031652AQ30	51939720
1725	HIGH YIELD - AME	HY FLOW US	031652AW0	US031652AW08	57598100
1726	HIGH YIELD - AME	HY FLOW US	15101QAB4	US15101QAB41	54272130
1727	HIGH YIELD - AME	HY FLOW US	33938EAN7	US33938EAN76	56247380
1728	HIGH YIELD - AME	HY FLOW US	35687MAP2	US35687MAP23	58166410
1729	HIGH YIELD - AME	HY FLOW US	462846AC0	US462846AC06	50621840
1730	HIGH YIELD - AME	HY FLOW US	549463AD9	US549463AD92	51724170
1731	HIGH YIELD - AME	HY FLOW US	800907AJ6	US800907AJ63	52435010
1732	HIGH YIELD - AME	HY FLOW US	867363AL7	US867363AL73	50559210
1733	HIGH YIELD - AME	HY FLOW US	89421EAC7	US89421EAC75	5BBWDM80
1734	HIGH YIELD - AME	HY FLOW US	029912AM4	US029912AM42	55090610

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	L	M	N	O
1679	HOME DEPOT INC MAKE WHOLE CALL	12/16/13	5.25%	TMS
1680	LEXMARK INTL INC SR SECD NT R/MD 5.90 06/01/2013	06/01/13	5.90%	TMS
1681	LTD BRANDS INC MAKE WHOLE CALL	12/01/12	6.13%	TMS
1682	MASSEY ENERGY CO SR NT CONV R/MD 3.25 08/01/2015	08/01/15	3.25%	TMS
1683	MATTEL INC MAKE WHOLE CALL	03/15/13	5.63%	TMS
1684	NII HLDGS INC NT CONV R/MD 3.125 06/15/2012	06/15/12	3.13%	TMS
1685	OFFICE DEPOT INC MAKE WHOLE CALL	08/15/13	6.25%	TMS
1686	OMNICOM GROUP INC MAKE WHOLE CALL	04/15/16	5.90%	TMS
1687	ST MARY LD & EXPL CO SR NT CONV R/MD 3.50 04/01/2027	04/01/27	3.50%	TMS
1688	WILLIS NORTH AMERICA INC MAKE WHOLE CALL	07/15/15	5.63%	TMS
1689	STATION CASINOS INC SR SUB NT R/MD 6.875 03/01/2016	03/01/16	6.88%	TMS
1690	STATION CASINOS INC	08/15/16	7.75%	TMS
1691	TENET HEALTHCARE CORP MAKE WHOLE CALL	02/01/13	7.38%	TMS
1692	TRUMP ENTERTAINMENT RESORTS IN	06/01/15	8.50%	TMS
1693	AIFUL CORP SERIES# 144A 6.000% 20111212	12/12/11	6.00%	TMS
1694	BANK AMERICA CORP SUB NOTE R/MD 8.00 01/30/2049	01/30/49	8.00%	TMS
1695	CIT GROUP INC NOTES R/MD 6.10 03/15/2067	03/15/67	6.10%	TMS
1696	CITIGROUP INC PERP PFD-E 8.4% R/MD 8.40 12/29/2099	12/29/99	8.40%	TMS
1697	PNC PREFFERED FUNDING TR 144A R/MD 8.70 12/31/2099	12/31/99	8.70%	TMS
1698	WACHOVIA CORP	02/08/49	7.98%	TMS
1699	RH DONNELLEY CORP	01/15/13	6.88%	TMS
1700	CSC HLDGS INC SR NT 144A R/MD 8.50 06/15/2015	06/15/15	8.50%	TMS
1701	ALH FINANCE LLC/ALH FINANCE CO	01/15/13	8.50%	TMS
1702	BLOUNT INC	08/01/12	8.88%	TMS
1703	GREAT LAKES DREDGE & DOCK CORP	12/15/13	7.75%	TMS
1704	INTERLINE BRANDS INC	06/15/14	8.13%	TMS
1705	MANITOWOC INC SENIOR NOTES R/MD 7.125 11/01/2013	11/01/13	7.13%	TMS
1706	MOBILE MINI INC SR NT 6.875%15R/MD 6.875 05/01/2015	05/01/15	6.88%	TMS
1707	PARK-OHIO INDUSTRIES INC	11/15/14	8.38%	TMS
1708	RBS GLOBAL INC / REXNORD LLC	08/01/14	9.50%	TMS
1709	RBS GLOBAL INC / REXNORD CORP SR NT R/MD 8.875 09/01/2016	09/01/16	8.88%	TMS
1710	SONIC AUTOMOTIVE INC	08/15/13	8.63%	TMS
1711	TRIMAS CORP	06/15/12	9.88%	TMS
1712	LEHMAN BRO HLD CP TR III PFD 6.375% SER K DUE 3/15/52	01/01/00	0.00%	TMS
1713	SEQUA CORP SENIOR PIK NOTES 144A R/MD 13.50 12/01/2015	12/01/15	13.50%	TMS
1714	US INVESTIGATIONS SERVICES INC	11/01/15	10.50%	TMS
1715	US INVESTIGATIONS SERVICES INC	05/01/16	11.75%	TMS
1716	VISTEON CORP MAKE WHOLE CALL	08/01/10	8.25%	TMS
1717	MARVEL HLDGS INC SR SECD DISC NT SER-B MTY 4/15/1998 BEEN EXTENDED TO 4/15/2049 R/MD0000 04/15/1998	04/15/98	0.00%	TMS
1718	MARVEL HLDGS INC SR SECD DISC NT SER-B STAMPED R/MD0000 04/15/1998	04/15/98	0.00%	TMS
1719	GLOBAL MARINE INC SR SUB DEBS IN DISTRTBUTION R/MD 16.125 03/01/2002	03/01/02	16.13%	TMS
1720	GENERAL ELECTRIC CAPITAL CORP	02/15/12	5.88%	TMS
1721	SUNOCO LOGISTICS PARTNERS OPERMAKE WHOLE CALL	02/15/12	7.25%	TMS
1722	TENET HEALTHCARE CORP MAKE WHOLE CALL	02/01/13	7.38%	TMS
1723	TENET HEALTHCARE CORP MAKE WHOLE CALL	07/01/14	9.88%	TMS
1724	AMKOR TECHNOLOGY INC	05/15/13	7.75%	TMS
1725	AMKOR TECHNOLOGY INC SR NT R/MD 9.25 06/01/2016	06/01/16	9.25%	TMS
1726	CELESTICA INC	07/01/11	7.88%	TMS
1727	FLEXTRONICS INTERNATIONAL LTD 6.250% 20141115	11/15/14	6.25%	TMS
1728	FREESCALE SEMICONDUCTOR INC SR SUB NT R/MD 10.125 12/15/2016	12/15/16	10.13%	TMS
1729	IRON MOUNTAIN INC	01/01/16	6.63%	TMS
1730	LUCENT TECHNOLOGIES INC	11/15/08	5.50%	TMS
1731	SANMINA-SCI CORP	03/01/13	6.75%	TMS
1732	SUNGARD DATA SYSTEMS INC	08/15/15	10.25%	TMS
1733	TDS INVESTOR CORPORATION	09/01/16	11.88%	TMS
1734	AMERICAN TOWER CORP	05/01/12	7.50%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1679	(85,000)	96.85	96.85	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1680	(90,000)	97.90	97.90	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1681	(95,000)	93.00	93.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1682	0	86.60	86.60	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1683	(50,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1684	(230,000)	84.63	84.63	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1685	(35,000)	85.00	85.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1686	(40,000)	99.50	99.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1687	0	101.97	101.97	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1688	(60,000)	91.75	91.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1689	0	43.00	43.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1690	(65,000)	67.50	67.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1691	0	95.00	95.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1692	(368)	46.00	46.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1693	(8,025,000)	85.00	85.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1694	(1,735,000)	88.00	88.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1695	(2,100,000)	41.00	41.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1696	(2,260,000)	84.00	84.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1697	0	95.26	95.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1698	(1,110,000)	68.00	68.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1699	(125,000)	57.00	57.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1700	0	101.00	101.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1701	(183,000)	93.50	93.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1702	(5,410,000)	102.00	102.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1703	(770,000)	92.00	92.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1704	(1,100,000)	96.00	96.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1705	(625,000)	93.00	93.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1706	(5,028,000)	86.00	86.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1707	(2,900,000)	82.00	82.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1708	(200,000)	98.00	98.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1709	(2,535,000)	94.00	94.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1710	(1,000,000)	76.25	76.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1711	(2,672,000)	88.25	88.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1712	(200)	10.50	10.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1713	(1,263,936)	82.25	82.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1714	(927,000)	90.25	90.29	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1715	(722,000)	83.00	83.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1716	(3,500,000)	85.50	85.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1717	(870,000)	4.50	4.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1718	(330,000)	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1719	(450,000)	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1720	(54,866,000)	104.12	104.12	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1721	(10,000,000)	106.71	106.72	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1722	(495,000)	96.00	96.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1723	(500,000)	101.50	101.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1724	(4,500,000)	94.25	94.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1725	(500,000)	97.00	97.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1726	(1,350,000)	100.63	100.64	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1727	(1,000,000)	92.75	92.77	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1728	(3,601,000)	76.00	76.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1729	(3,140,000)	92.00	92.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1730	(1,245,000)	100.00	100.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1731	(3,300,000)	90.25	90.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1732	(11,880,000)	100.50	100.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1733	(6,941,000)	76.00	76.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1734	(100,000)	101.25	101.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1735	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1736	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1737	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1738	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1739	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1740	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1741	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1742	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1743	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1744	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1745	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1746	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1747	93115688	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1748	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1749	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1750	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1751	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1752	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1753	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1754	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1755	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1756	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1757	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1758	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1759	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1760	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1761	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1762	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1763	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1764	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1765	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1766	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1767	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1768	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1769	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1770	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1771	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1772	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1773	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1774	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1775	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1776	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1777	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1778	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1779	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1780	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1781	93115908	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1782	93115918	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
1783	93115954	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1784	93115954	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1785	93115993	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1786	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1787	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1788	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1789	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1790	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1735	HIGH YIELD - AME	HY FLOW US	151352AB7	US151352AB77	55237460
1736	HIGH YIELD - AME	HY FLOW US	17453BAP6	US17453BAP67	55536950
1737	HIGH YIELD - AME	HY FLOW US	656569AG5	US656569AG53	5BCXXH70
1738	HIGH YIELD - AME	HY FLOW US	656569AK6	US656569AK65	5BCXDS50
1739	HIGH YIELD - AME	HY FLOW US	749121BP3	US749121BP30	51772610
1740	HIGH YIELD - AME	HY FLOW US	749121BV0	US749121BV08	54066920
1741	HIGH YIELD - AME	HY FLOW US	74913EAH3	US74913EAH36	54099180
1742	HIGH YIELD - AME	HY FLOW US	74913EAJ9	US74913EAJ91	54090510
1743	HIGH YIELD - AME	HY FLOW US	74913GAC9	US74913GAC96	55035720
1744	HIGH YIELD - AME	HY FLOW US	74913GAE5	US74913GAE52	55037590
1745	HIGH YIELD - AME	HY FLOW US	74913GAG0	US74913GAG01	59514020
1746	HIGH YIELD - AME	HY FLOW US	74913GAK1	US74913GAK13	53997010
1747	HIGH YIELD - AME	HY FLOW US	053505AA1	US053505AA15	5BBTSH90
1748	HIGH YIELD - AME	HY FLOW US	257559AA2	US257559AA25	5BCJNC80
1749	HIGH YIELD - AME	HY FLOW US	373298BV9	US373298BV95	53849700
1750	HIGH YIELD - AME	HY FLOW US	373298CG1	US373298CG10	59464620
1751	HIGH YIELD - AME	HY FLOW US	373298CH9	US373298CH92	59464660
1752	HIGH YIELD - AME	HY FLOW US	47508XAB1	US47508XAB10	50728130
1753	HIGH YIELD - AME	HY FLOW US	47508XAD7	US47508XAD75	51162730
1754	HIGH YIELD - AME	HY FLOW US	83272AAC8	US83272AAC80	5BBFWG00
1755	HIGH YIELD - AME	HY DISTRESSED US	001765AK2	US001765AK25	50012480
1756	HIGH YIELD - AME	HY DISTRESSED US	001765AU0	US001765AU07	50085760
1757	HIGH YIELD - AME	HY DISTRESSED US	194832AE1	US194832AE17	55034820
1758	HIGH YIELD - AME	HY DISTRESSED US	246688AE5	US246688AE51	54586130
1759	HIGH YIELD - AME	HY DISTRESSED US	24799AKB7	US24799AKB79	5BBNNQ60
1760	HIGH YIELD - AME	HY DISTRESSED US	24799AKH4	US24799AKH40	5BBNNP10
1761	HIGH YIELD - AME	HY DISTRESSED US	2935619R9		56077340
1762	HIGH YIELD - AME	HY DISTRESSED US	2935619X6	US2935619X64	56076730
1763	HIGH YIELD - AME	HY DISTRESSED US	29357YAB9	US29357YAB92	53876020
1764	HIGH YIELD - AME	HY DISTRESSED US	303901AP7	US303901AP74	5BBMWB30
1765	HIGH YIELD - AME	HY DISTRESSED US	49427TAD0	US49427TAD00	50248690
1766	HIGH YIELD - AME	HY DISTRESSED US	6046759B6	US6046759B62	56460170
1767	HIGH YIELD - AME	HY DISTRESSED US	62941EAB7	US62941EAB74	53075210
1768	HIGH YIELD - AME	HY DISTRESSED US	637071AH4	US637071AH46	5BDCRL50
1769	HIGH YIELD - AME	HY DISTRESSED US	67000XAB2	US67000XAB29	54355670
1770	HIGH YIELD - AME	HY DISTRESSED US	688407AA3	US688407AA33	52440140
1771	HIGH YIELD - AME	HY DISTRESSED US	75605EAT7	US75605EAT73	5BCZLQ70
1772	HIGH YIELD - AME	HY DISTRESSED US	8428159C8		56461970
1773	HIGH YIELD - AME	HY DISTRESSED US	85375CAK7	US85375CAK71	54824930
1774	HIGH YIELD - AME	HY DISTRESSED US	872962AD7	US872962AD78	5BBDXN40
1775	HIGH YIELD - AME	HY DISTRESSED US	878483AM8	US878483AM82	57505520
1776	HIGH YIELD - AME	HY DISTRESSED US	905581AV6	US905581AV67	52041900
1777	HIGH YIELD - AME	HY DISTRESSED US	9092799J2	US9092799J26	54088510
1778	HIGH YIELD - AME	HY DISTRESSED US	9092799R4	US9092799R42	54086480
1779	HIGH YIELD - AME	HY DISTRESSED US	9092799W3	US9092799W37	54086910
1780	HIGH YIELD - AME	HY DISTRESSED US	987406AA3	US987406AA30	52532120
1781	HIGH GRADE CREDIT US	HG FLOW TRADING US	202518AA4	US202518AA47	5C359080
1782	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	78387GAK9	US78387GAK94	50256300
1783	HIGH YIELD - AME	HY DISTRESSED US	370442BT1	US370442BT17	50660550
1784	HIGH YIELD - AME	HY DISTRESSED US	92839UAB3	US92839UAB35	53028690
1785	HIGH YIELD - AME	HY FLOW US	75605EAT7	US75605EAT73	5BCZLQ70
1786	HIGH YIELD - AME	HY FLOW US	382550AU5	US382550AU59	56457900
1787	HIGH YIELD - AME	HY FLOW US	67000XAB2	US67000XAB29	54355670
1788	HIGH YIELD - AME	HY FLOW US	829226AM1	US829226AM12	54973470
1789	HIGH YIELD - AME	HY FLOW US	885797AB6	US885797AB65	53116350
1790	HIGH YIELD - AME	HY FLOW US	911365AN4	US911365AN42	53951840

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1735	CENTENNIAL COMMUNICATIONS CORP	02/01/14	8.13%	TMS
1736	CITIZENS COMMUNICATIONS CO MAKE WHOLE CALL	01/15/13	6.25%	TMS
1737	***NORTEL NETWORKS LTD R/MD 10.125 07/15/2013	07/15/13	10.13%	TMS
1738	NORTEL NETWORKS LTD	07/15/11	7.04%	TMS
1739	QWEST COMMUNICATIONS INTERNATI	02/15/11	7.25%	TMS
1740	QWEST COMMUNICATIONS INTERNATI	02/15/14	7.50%	TMS
1741	QWEST CAPITAL FUNDING INC MAKE WHOLE CALL	02/15/11	7.25%	TMS
1742	QWEST CAPITAL FD	02/15/31	7.75%	TMS
1743	QWEST CORP MAKE WHOLE CALL	03/15/12	8.88%	TMS
1744	QWEST CORP MAKE WHOLE CALL	09/01/11	7.88%	TMS
1745	QWEST CORP NT R/MD 7.50 10/01/2014	10/01/14	7.50%	TMS
1746	QWEST CORP MAKE WHOLE CALL	06/15/15	7.63%	TMS
1747	AVENTINE RENEWABLE ENERGY HOLD	04/01/17	10.00%	TMS
1748	DOMTAR CORP MAKE WHOLE CALL	10/15/11	7.88%	TMS
1749	***GEORGIA PACIFIC CORP BD R/MD 8.125 05/15/2011	05/15/11	8.13%	TMS
1750	GEORGIA-PACIFIC LLC	01/15/15	7.00%	TMS
1751	GEORGIA-PACIFIC LLC	01/15/17	7.13%	TMS
1752	JEFFERSON SMURFIT CORP US	10/01/12	8.25%	TMS
1753	JEFFERSON SMURFIT CORP SENIOR NOTE R/MD 7.50 06/01/2013	06/01/13	7.50%	TMS
1754	SMURFIT-STONE CONTAINER ENTERP	03/15/17	8.00%	TMS
1755	AMR CORPORATION CORP BOND	04/15/21	10.00%	TMS
1756	AMR CORP-CORP BD	08/01/12	9.00%	TMS
1757	COLLINS & AIKMAN PRODUCTS MAKE WHOLE CALL	08/24/12	12.88%	TMS
1758	DELHAIZE AMERICA INC MAKE WHOLE CALL	04/15/11	8.13%	TMS
1759	DELTA AIR LINES INC/OLD IN DEFAULT	12/15/09	7.90%	TMS
1760	DELTA AIR LINES INC/OLD	02/06/24	2.88%	TMS
1761	ENRON CORP ESCROW R/MD 7.625 09/10/2049	09/10/49	7.63%	TMS
1762	ENRON CORP ESCROW R/MD 7.125 05/15/2008	05/15/07	7.13%	TMS
1763	ENRON CREDIT LINKED NOTES TRUSMAKE WHOLE CALL IN DEFAULT	05/15/49	0.00%	TMS
1764	FAIRFAX FINANCIAL HOLDINGS LTD	06/15/17	7.75%	TMS
1765	KIMBALL HILL INC SR SUB NT SER B R/MD 10.50 12/15/2012	12/15/12	10.50%	TMS
1766	MIRANT CORP/OLD	06/15/21	2.50%	TMS
1767	NTK HOLDINGS INC	03/01/14	0.00%	TMS
1768	NATIONAL OILWELL VARCO INC SR NT R/MD 6.125 08/15/2015	08/15/15	6.13%	TMS
1769	NOVELIS INC	02/15/15	7.25%	TMS
1770	OSPREY TRUST/OSPREY I INC IN DEFAULT	01/15/49	8.31%	TMS
1771	REALOGY CORP SR NT 10.5%14 R/MD 10.50 04/15/2014	04/15/14	10.50%	TMS
1772	SOUTHERN ENERGY INC MAKE WHOLE CALL	07/15/49	7.40%	TMS
1773	STANDARD-PACIFIC CORP MAKE WHOLE CALL	04/15/12	9.25%	TMS
1774	TOUSA INC SR SUB NT R/MD 10.375 07/01/2012	07/01/12	10.38%	TMS
1775	TOUSA INC MAKE WHOLE CALL	04/01/11	8.25%	TMS
1776	UNION CARBIDE-CORP BOND	04/01/09	6.70%	TMS
1777	UNITED AIRLINES INC ESCROW CUSIP R/MD 10.25 07/15/2021	07/15/21	10.25%	TMS
1778	UNITED AIR LINES INC IN DEFAULT	08/15/21	9.75%	TMS
1779	UNITED AIR LINES INC IN DEFAULT	05/01/49	10.67%	TMS
1780	YOSEMITE SECURITIES TRUST I MAKE WHOLE CALL	11/15/49	8.25%	TMS
1781	COMMERCIAL TRUST I LEASE BKD CTF SER 93K-A CL A-1 R/MD 6.67 12/15/2003	12/15/03	6.67%	TMS
1782	SBC COMMUNICATIONS CORP BOND	08/15/12	5.88%	TMS
1783	GENERAL MOTORS CORP MAKE WHOLE CALL	07/15/33	8.38%	TMS
1784	VISTEON CORP MAKE WHOLE CALL	08/01/10	8.25%	TMS
1785	REALOGY CORP SR NT 10.5%14 R/MD 10.50 04/15/2014	04/15/14	10.50%	TMS
1786	GOODYEAR TIRE & RUBBER CO/THE	07/01/15	9.00%	TMS
1787	NOVELIS INC	02/15/15	7.25%	TMS
1788	SINCLAIR TELEVISION GROUP INC	03/15/12	8.00%	TMS
1789	CANWEST MEDIAWORKS INC	09/15/12	8.00%	TMS
1790	UNITED RENTALS NORTH AMERICA I	02/15/12	6.50%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1735	(1,920,000)	101.75	101.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1736	(3,350,000)	95.50	95.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1737	(1,000,000)	93.25	93.27	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1738	(750,000)	93.50	93.51	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1739	(4,780,000)	96.25	96.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1740	0	91.75	91.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1741	(5,500,000)	96.00	96.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1742	(1,000,000)	78.00	78.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1743	(2,375,000)	101.00	101.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1744	(350,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1745	0	93.50	93.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1746	(2,120,000)	93.25	93.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1747	(2,813,000)	62.50	62.55	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1748	0	103.44	103.47	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1749	(4,850,000)	100.00	100.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1750	0	94.25	94.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1751	(1,370,000)	93.50	93.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1752	(1,210,000)	89.50	89.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1753	(5,344,000)	85.50	85.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1754	(680,000)	83.25	83.29	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1755	(97,000)	98.00	98.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1756	(106,000)	70.00	70.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1757	(3,500,000)	1.00	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1758	(1,000)	108.57	108.60	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1759	(314,000)	2.66	2.66	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1760	(415,000)	2.62	2.62	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1761	(911,000)	2.00	2.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1762	(2,992,000)	2.00	2.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1763	(1,363,540)	92.25	92.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1764	(709,000)	99.00	99.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1765	(428,000)	18.00	18.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1766	(2,785,000)	1.00	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1767	(12,000,000)	45.50	45.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1768	(5,000)	100.00	100.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1769	(250,000)	94.50	94.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1770	(7,575,000)	1.14	1.14	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1771	(1,000,000)	59.50	59.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1772	(56,000)	0.60	0.60	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1773	(1,671,000)	85.00	85.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1774	(2,012,000)	9.00	9.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1775	(946,000)	63.00	63.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1776	(235,000)	101.00	101.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1777	(195,000)	0.01	0.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1778	(102,000)	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1779	(4,211,000)	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1780	(11,746,184)	93.00	93.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1781	0	98.56	98.56	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1782	(10,000,000)	107.37	107.37	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1783	(10,000,000)	55.50	55.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1784	(2,500,000)	85.50	85.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1785	(13,500,000)	59.50	59.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1786	(109,000)	102.50	102.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1787	(103,000)	94.50	94.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1788	(67,285)	98.00	98.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1789	(51,909)	88.00	88.04	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1790	(40,000)	90.00	90.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1791	93116050	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1792	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1793	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1794	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1795	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1796	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1797	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1798	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1799	93117008	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1800	93117008	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1801	93117008	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1802	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1803	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1804	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1805	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1806	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1807	93117079	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1808	93117082	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1809	93117089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1810	93117089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1811	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1812	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1813	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1814	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1815	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1816	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1817	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1818	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1819	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1820	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1821	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1822	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1823	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1824	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1825	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1826	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1827	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1828	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1829	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1830	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1831	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1832	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1833	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1834	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1835	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1836	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1837	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1838	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1839	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1840	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1841	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1842	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1843	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1844	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1845	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1846	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1791	HIGH YIELD - AME	HY FLOW US	28140JAD2	US28140JAD28	58556840
1792	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89352HAC3	US89352HAC34	5BBDGP80
1793	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	02378JAS7	US02378JAS78	54586310
1794	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	667294AX0	US667294AX02	53888430
1795	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	084664BF7	US084664BF78	5BDPTC80
1796	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	46627NAA3	US46627NAA37	56396120
1797	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	481227AA4	US481227AA49	54698220
1798	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	94978SAA7	US94978SAA78	58154770
1799	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93934WAA3	US93934WAA36	57263500
1800	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93935RAA3	US93935RAA32	5BBKFT20
1801	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93936TAA8	US93936TAA88	5BCMVF90
1802	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	06739GAE9	US06739GAE98	5BCSBV60
1803	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	25153RAA0	US25153RAA05	53512860
1804	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	4041A2AH7	US4041A2AH79	5BDMQN80
1805	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	780097AS0	US780097AS09	5BCCPH50
1806	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	780097AU5	US780097AU54	5BCCSK00
1807	HIGH GRADE CREDIT US	HG FLOW TRADING US	913017BM0	US913017BM08	5BCSTY70
1808	HIGH YIELD - AME	HY DISTRESSED US	67000XAB2	US67000XAB29	54355670
1809	HIGH YIELD - AME	HY DISTRESSED US	370442BT1	US370442BT17	50660550
1810	HIGH YIELD - AME	HY DISTRESSED US	92839UAB3	US92839UAB35	53028690
1811	HIGH GRADE CREDIT US	HG FLOW TRADING US	097023AT2	US097023AT22	51206150
1812	HIGH GRADE CREDIT US	HG FLOW TRADING US	12189TAY0	US12189TAY01	5BBJWP70
1813	HIGH GRADE CREDIT US	HG FLOW TRADING US	12189TAZ7	US12189TAZ75	5BBJWP60
1814	HIGH GRADE CREDIT US	HG FLOW TRADING US	12189TBA1	US12189TBA16	5BCWGT40
1815	HIGH GRADE CREDIT US	HG FLOW TRADING US	126408GK3	US126408GK35	5BBLBN60
1816	HIGH GRADE CREDIT US	HG FLOW TRADING US	126408GL1	US126408GL18	5BCHMM80
1817	HIGH GRADE CREDIT US	HG FLOW TRADING US	126408GM9	US126408GM90	5BCHMM50
1818	HIGH GRADE CREDIT US	HG FLOW TRADING US	126408GP2	US126408GP22	5BCXPX80
1819	HIGH GRADE CREDIT US	HG FLOW TRADING US	14912L2R1	US14912L2R13	55581780
1820	HIGH GRADE CREDIT US	HG FLOW TRADING US	14912L3S8	US14912L3S86	5BCRBX80
1821	HIGH GRADE CREDIT US	HG FLOW TRADING US	260543BR3	US260543BR36	50302810
1822	HIGH GRADE CREDIT US	HG FLOW TRADING US	260543BV4	US260543BV48	5BDDBZ40
1823	HIGH GRADE CREDIT US	HG FLOW TRADING US	263534BT5	US263534BT54	5BDVQJ90
1824	HIGH GRADE CREDIT US	HG FLOW TRADING US	277432AB6	US277432AB66	53050330
1825	HIGH GRADE CREDIT US	HG FLOW TRADING US	438516AK2	US438516AK21	52645170
1826	HIGH GRADE CREDIT US	HG FLOW TRADING US	438516AN6	US438516AN69	54385380
1827	HIGH GRADE CREDIT US	HG FLOW TRADING US	438516AX4	US438516AX42	5BCTBG00
1828	HIGH GRADE CREDIT US	HG FLOW TRADING US	460146BQ5	US460146BQ59	51764490
1829	HIGH GRADE CREDIT US	HG FLOW TRADING US	460146CA9	US460146CA98	5BDGNQ80
1830	HIGH GRADE CREDIT US	HG FLOW TRADING US	460146CB7	US460146CB71	5BDGNQ90
1831	HIGH GRADE CREDIT US	HG FLOW TRADING US	583334AA5	US583334AA59	54790000
1832	HIGH GRADE CREDIT US	HG FLOW TRADING US	61166WAF8	US61166WAF86	5BDBQB60
1833	HIGH GRADE CREDIT US	HG FLOW TRADING US	655844AF5	US655844AF53	50525440
1834	HIGH GRADE CREDIT US	HG FLOW TRADING US	655844AL2	US655844AL22	52085750
1835	HIGH GRADE CREDIT US	HG FLOW TRADING US	655844AZ1	US655844AZ18	5BDNKN20
1836	HIGH GRADE CREDIT US	HG FLOW TRADING US	775371AV9	US775371AV92	5BCHPC20
1837	HIGH GRADE CREDIT US	HG FLOW TRADING US	78355HJN0	US78355HJN08	5BDQJB80
1838	HIGH GRADE CREDIT US	HG FLOW TRADING US	883203BL4	US883203BL40	5BCSDZ90
1839	HIGH GRADE CREDIT US	HG FLOW TRADING US	907818CU0	US907818CU00	53218340
1840	HIGH GRADE CREDIT US	HG FLOW TRADING US	911312AG1	US911312AG11	5BCXGF10
1841	HIGH GRADE CREDIT US	HG FLOW TRADING US	911312AH9	US911312AH93	5BCXGJ90
1842	HIGH GRADE CREDIT US	HG FLOW TRADING US	913017BC2	US913017BC26	53470000
1843	HIGH YIELD - AME	HY FLOW US	413627AY6	US413627AY65	5BCPTV10
1844	HIGH YIELD - AME	HY FLOW US	552953AF8	US552953AF83	51774810
1845	HIGH YIELD - AME	HY FLOW US	552953AL5	US552953AL51	55036500
1846	HIGH YIELD - AME	HY FLOW US	552953BC4	US552953BC44	5BBNYN80

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1791	EDUCATION MANAGEMENT LLC / EDU	06/01/16	10.25%	TMS
1792	TRANSCANADA PIPELINES LTD	05/15/67	6.35%	TMS
1793	AMERICAN AIRLINES INC	05/23/11	6.82%	TMS
1794	NORTHWEST AIRLINES INC MAKE WHOLE CALL	04/01/11	6.84%	TMS
1795	BERKSHIRE HATHAWAY FIN CORP SR NT 144A R/MD 5.00 08/15/2013	08/15/13	5.00%	TMS
1796	JP MORGAN CHASE CAPITAL XV R/MD 5.875 03/15/2035	03/15/35	5.88%	TMS
1797	JPMORGAN CHASE CAP XVIII CAP SECS SER R R/MD 6.95 08/17/2036	08/17/36	6.95%	TMS
1798	WELLS FARGO CAPITAL X MAKE WHOLE CALL	12/15/36	5.95%	TMS
1799	WASHINGTON MUTUAL PREFERRED FU	12/31/49	6.53%	TMS
1800	WASH MUTUAL PFD FDG II PERPETUAL R/MD 6.895 05/24/2049	05/24/49	6.90%	TMS
1801	WASHINGTON MUTUAL PREFERRED IV	10/25/49	9.75%	TMS
1802	BARCLAYS BANK PLC 6.050% 20171204 SERIES# 144A	12/04/17	6.05%	TMS
1803	DEUTSCHE BANK CAPITAL FUNDING	01/31/49	5.63%	TMS
1804	HBOS PLC 6.750% 20180521 SERIES# 144A	05/21/18	6.75%	TMS
1805	ROYAL BANK OF SCOTLAND GROUP PLC VARIABLE RATE BOND PERP SERIES# 144A	12/29/99	6.99%	TMS
1806	***ROYAL BK SCOTLAND GROUP PLCR/MD 7.64 10/04/2049	10/04/49	7.64%	TMS
1807	UNITED TECHNOLOGIES CORP MAKE WHOLE CALL	12/15/17	5.38%	TMS
1808	NOVELIS INC	02/15/15	7.25%	TMS
1809	GENERAL MOTORS CORP MAKE WHOLE CALL	07/15/33	8.38%	TMS
1810	VISTEON CORP MAKE WHOLE CALL	08/01/10	8.25%	TMS
1811	BOEING CO MAKE WHOLE CALL	02/15/13	5.13%	TMS
1812	BURLINGTON NORTHN SANTA FE CORP R/MD 5.65 05/01/2017	05/01/17	5.65%	TMS
1813	BURLINGTON NORTHN SANTA FE CORP R/MD 6.15 05/01/2037	05/01/37	6.15%	TMS
1814	BURLINGTON NORTHERN AND SANTA MAKE WHOLE CALL	03/15/18	5.75%	TMS
1815	CSX CORP MAKE WHOLE CALL	05/01/37	6.15%	TMS
1816	CSX CORP MAKE WHOLE CALL	03/15/13	5.75%	TMS
1817	CSX CORP MAKE WHOLE CALL	03/15/18	6.25%	TMS
1818	CSX CORP	04/01/38	7.45%	TMS
1819	CATERPILLAR FINANCIAL SERVICESCORP MEDIUM TERM NOTES R/MD 4.70 03/15/2012	03/15/12	4.70%	TMS
1820	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS R/MD 4.25 02/08/2013	02/08/13	4.25%	TMS
1821	DOW CHEMICAL CO/THE MAKE WHOLE CALL	10/01/12	6.00%	TMS
1822	DOW CHEMICAL CO/THE MAKE WHOLE CALL	05/15/18	5.70%	TMS
1823	E.I. DU PONT DE NEMOURS	07/15/18	6.00%	TMS
1824	EASTMAN CHEMICAL CO	01/15/24	7.25%	TMS
1825	***HONEYWELL INTL INC R/MD 7.50 03/01/2010	03/01/10	7.50%	TMS
1826	HONEYWELL INTERNATIONAL INC	11/01/11	6.13%	TMS
1827	HONEYWELL INTERNATIONAL INC MAKE WHOLE CALL	03/01/18	5.30%	TMS
1828	INTERNATIONAL PAPER CO MAKE WHOLE CALL	10/30/12	5.85%	TMS
1829	INTERNATIONAL PAPER CO	06/15/18	7.95%	TMS
1830	INTERNATIONAL PAPER CO	06/15/14	7.40%	TMS
1831	MEADWESTVACO CORP MAKE WHOLE CALL	04/01/12	6.85%	TMS
1832	MONSANTO CO	04/15/18	5.13%	TMS
1833	NORFOLK SOUTHERN CORP MAKE WHOLE CALL	05/01/37	7.05%	TMS
1834	NORFOLK SOUTHERN CORP-CORP BD	04/15/09	6.20%	TMS
1835	NORFOLK SOUTHERN CORP SR NT 5.75%18 R/MD 5.75 04/01/2018	04/01/18	5.75%	TMS
1836	ROHM & HAAS CO MAKE WHOLE CALL	09/15/17	6.00%	TMS
1837	RYDER SYSTEM INC MAKE WHOLE CALL	09/01/15	7.20%	TMS
1838	TEXTRON INC MAKE WHOLE CALL	12/01/17	5.60%	TMS
1839	UNION PACIFIC CORP MAKE WHOLE CALL	05/01/34	6.25%	TMS
1840	UNITED PARCEL SERVICE INC MAKE WHOLE CALL	01/15/13	4.50%	TMS
1841	UNITED PARCEL SERVICE INC MAKE WHOLE CALL	01/15/18	5.50%	TMS
1842	UNITED TECHNOLOGIES CORP NT R/MD 7.125 11/15/2010	11/15/10	7.13%	TMS
1843	HARRAH'S OPERATING CO INC	02/01/16	10.75%	TMS
1844	MGM MIRAGE MAKE WHOLE CALL	10/01/09	6.00%	TMS
1845	MGM MIRAGE SR NOTE R/MD 6.75 09/01/2012	09/01/12	6.75%	TMS
1846	MGM MIRAGE SR NT R/MD 7.50 06/01/2016	06/01/16	7.50%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1791	(660,000)	86.50	86.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1792	(206,000)	85.00	85.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1793	(2,350,000)	80.00	80.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1794	(2,000,000)	94.50	94.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1795	(2,000,000)	101.79	101.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1796	(1,200,000)	80.20	80.23	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1797	(40,000)	88.57	88.58	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1798	(7,100,000)	89.08	89.09	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1799	(1,000,000)	13.00	13.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1800	(1,000,000)	13.00	13.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1801	(1,000,000)	19.00	19.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1802	(10,210,000)	93.43	93.45	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1803	(11,430,000)	82.49	82.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1804	(435,000)	89.03	89.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1805	(3,255,000)	83.76	83.79	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1806	(3,275,000)	83.93	83.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1807	0	100.32	100.32	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1808	0	91.00	91.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1809	0	56.00	56.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1810	0	85.50	85.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1811	(356,000)	103.05	103.06	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1812	(6,140,000)	98.80	98.82	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1813	(8,575,000)	94.40	94.43	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1814	(1,341,000)	99.44	99.47	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1815	(90,000)	82.90	82.93	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1816	(609,000)	97.28	97.31	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1817	(7,335,000)	93.36	93.39	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1818	(300,000)	96.80	96.83	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1819	(100,000)	101.10	101.13	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1820	(2,000,000)	98.21	98.21	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1821	(300,000)	103.41	103.43	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1822	(340,000)	96.20	96.22	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1823	(15,840,000)	101.42	101.42	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1824	(2,155,000)	101.60	101.61	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1825	(9,043,000)	106.26	106.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1826	(45,000)	106.31	106.33	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1827	(5,350,000)	98.70	98.70	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1828	(109,000)	97.65	97.68	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1829	(15,457,000)	102.51	102.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1830	(5,923,000)	102.86	102.88	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1831	(1,000,000)	100.75	100.79	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1832	(5,000,000)	97.03	97.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1833	(6,660,000)	104.73	104.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1834	(75,000)	101.60	101.63	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1835	(10,000,000)	98.93	98.93	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1836	(1,870,000)	99.46	99.49	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1837	(10,000,000)	101.55	101.56	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1838	(1,405,000)	98.38	98.40	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1839	(865,000)	94.21	94.23	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1840	(11,927,000)	101.34	101.35	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1841	(1,816,000)	102.72	102.73	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1842	(5,185,000)	107.87	107.90	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1843	0	64.75	64.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1844	(6,000,000)	98.00	98.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1845	0	88.00	88.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1846	0	78.00	78.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1847	93117256	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1848	93117256	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1849	93117258	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1850	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1851	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1852	93117273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1853	93117273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1854	93117273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1855	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1856	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1857	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1858	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1859	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1860	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1861	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1862	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1863	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1864	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1865	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1866	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1867	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1868	93117279	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1869	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1870	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1871	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1872	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1873	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1874	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1875	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1876	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1877	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1878	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1879	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1880	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1881	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1882	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1883	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1884	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1885	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1886	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1887	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1888	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1889	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1890	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1891	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1892	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1893	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1894	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1895	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1896	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1897	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1898	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1899	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1900	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1901	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1902	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1847	HIGH YIELD - AME	HY FLOW US	27876GBE7	US27876GBE70	58016970
1848	HIGH YIELD - AME	HY FLOW US	62844KAC9	US62844KAC99	52530150
1849	HIGH YIELD - AME	HY FLOW US	404119AX7	US404119AX78	5BCFGF30
1850	HIGH GRADE CREDIT US	HG ESOTERIC US	126650BF6	US126650BF65	57942930
1851	HIGH GRADE CREDIT US	HG ESOTERIC US	126650BL3	US126650BL34	5BCSYP10
1852	HIGH YIELD - AME	HY FLOW US	28660GAC0	US28660GAC06	54329310
1853	HIGH YIELD - AME	HY FLOW US	471109AB4	US471109AB42	59876730
1854	HIGH YIELD - AME	HY FLOW US	481087AC8	US481087AC87	55184210
1855	HIGH YIELD - AME	HY FLOW US	114535AB3	US114535AB34	54499540
1856	HIGH YIELD - AME	HY FLOW US	832248AH1	US832248AH17	51964270
1857	HIGH YIELD - AME	HY FLOW US	84762LAA3	US84762LAA35	52631800
1858	HIGH YIELD - AME	HY FLOW US	857555AM8	US857555AM89	55097980
1859	HIGH YIELD - AME	HY FLOW US	892335AH3	US892335AH31	54651570
1860	HIGH YIELD - AME	HY FLOW US	038521AD2	US038521AD21	5BBTKD00
1861	HIGH YIELD - AME	HY FLOW US	21036PAD0	US21036PAD06	54694900
1862	HIGH YIELD - AME	HY FLOW US	256605AD8	US256605AD85	51437380
1863	HIGH YIELD - AME	HY FLOW US	256605AJ5	US256605AJ55	50051010
1864	HIGH YIELD - AME	HY FLOW US	721467AF5	US721467AF59	59758620
1865	HIGH YIELD - AME	HY FLOW US	832248AF5	US832248AF50	54566190
1866	HIGH YIELD - AME	HY FLOW US	832248AM0	US832248AM02	54955770
1867	HIGH YIELD - AME	HY FLOW US	832248AQ1	US832248AQ16	5BBVQX10
1868	HIGH YIELD - AME	HY FLOW US	527298AM5	US527298AM56	5BBLHS80
1869	HIGH YIELD - AME	HY FLOW US	373200AQ7	US373200AQ74	5BBLFR30
1870	HIGH YIELD - AME	HY FLOW US	44701QAP7	US44701QAP72	5BBHGK50
1871	HIGH YIELD - AME	HY FLOW US	60877UAC1	US60877UAC18	5BCWZS70
1872	HIGH YIELD - AME	HY FLOW US	629855AE7	US629855AE71	55134430
1873	HIGH YIELD - AME	HY FLOW US	66977WAF6	US66977WAF68	53314560
1874	HIGH YIELD - AME	HY FLOW US	73179PAB2	US73179PAB22	50321240
1875	HIGH YIELD - AME	HY DISTRESSED US	1248EPAC7	US1248EPAC76	54300690
1876	HIGH YIELD - AME	HY DISTRESSED US	12501BAN4	US12501BAN47	56278650
1877	HIGH YIELD - AME	HY DISTRESSED US	12502BAC7	US12502BAC72	57327420
1878	HIGH YIELD - AME	HY DISTRESSED US	12502BAE3	US12502BAE39	59430510
1879	HIGH YIELD - AME	HY DISTRESSED US	12502CAM3	US12502CAM38	54659870
1880	HIGH YIELD - AME	HY DISTRESSED US	12502CAQ4	US12502CAQ42	59430530
1881	HIGH YIELD - AME	HY DISTRESSED US	12502CAR2	US12502CAR25	5BDLQM20
1882	HIGH YIELD - AME	HY DISTRESSED US	161175AG9	US161175AG92	5BCWHB50
1883	HIGH YIELD - AME	HY DISTRESSED US	16117PBB5	US16117PBB58	54388760
1884	HIGH YIELD - AME	HY DISTRESSED US	269246AF1	US269246AF16	55532320
1885	HIGH YIELD - AME	HY DISTRESSED US	345370CA6	US345370CA64	52312780
1886	HIGH YIELD - AME	HY DISTRESSED US	345397TY9	US345397TY90	54374660
1887	HIGH YIELD - AME	HY DISTRESSED US	345397UC5	US345397UC51	55305950
1888	HIGH YIELD - AME	HY DISTRESSED US	345397UK7	US345397UK77	56369800
1889	HIGH YIELD - AME	HY DISTRESSED US	345397VC4	US345397VC43	58238720
1890	HIGH YIELD - AME	HY DISTRESSED US	345397VD2	US345397VD26	58238710
1891	HIGH YIELD - AME	HY DISTRESSED US	345397VG5	US345397VG56	5BBPVH80
1892	HIGH YIELD - AME	HY DISTRESSED US	345397VH3	US345397VH30	5BDCYJ70
1893	HIGH YIELD - AME	HY DISTRESSED US	36186CAF0	US36186CAF05	58247930
1894	HIGH YIELD - AME	HY DISTRESSED US	36186CAH6	US36186CAH60	5BBPHX30
1895	HIGH YIELD - AME	HY DISTRESSED US	370442BB0	US370442BB09	53567490
1896	HIGH YIELD - AME	HY DISTRESSED US	370442BT1	US370442BT17	50660550
1897	HIGH YIELD - AME	HY DISTRESSED US	370442BW4	US370442BW46	50669200
1898	HIGH YIELD - AME	HY DISTRESSED US	527298AL7	US527298AL73	5BBTBS00
1899	HIGH YIELD - AME	HY DISTRESSED US	62941FAH1	US62941FAH10	53873690
1900	HIGH GRADE CREDIT US	HG FLOW TRADING US	001957BD0	US001957BD05	50072160
1901	HIGH GRADE CREDIT US	HG FLOW TRADING US	00206RAG7	US00206RAG74	5BCKYS50
1902	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAC5	US20030NAC56	51412020

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1847	ECHOSTAR DBS CORP MAKE WHOLE CALL	02/01/16	7.13%	TMS
1848	MUZAK LLC/ MUZAK FIN CORP SR SUB NT R/MD 9.875 03/15/2009	03/15/09	9.88%	TMS
1849	HCA INC SR SECD NT R/MD 9.25 11/15/2016	11/15/16	9.25%	TMS
1850	CVS CAREMARK CORP MAKE WHOLE CALL	12/10/28	6.04%	TMS
1851	CVS PASS-THROUGH TRUST MAKE WHOLE CALL	01/10/30	6.94%	TMS
1852	ELIZABETH ARDEN INC	01/15/14	7.75%	TMS
1853	JARDEN CORP	05/01/17	7.50%	TMS
1854	VISANT CORP	10/01/12	7.63%	TMS
1855	BROOKSTONE CO INC SR NT 12%12 R/MD 12.00 10/15/2012	10/15/12	12.00%	TMS
1856	SMITHFIELD FOODS INC SENIOR NOTE R/MD 7.75 05/15/2013	05/15/13	7.75%	TMS
1857	SPECTRUM BRANDS INC	02/01/15	7.38%	TMS
1858	STATER BROTHERS HOLDINGS	06/15/12	8.13%	TMS
1859	TOYS R US INC MAKE WHOLE CALL	08/01/11	7.63%	TMS
1860	ARAMARK CORP SR NT R/MD 8.50 02/01/2015	02/01/15	8.50%	TMS
1861	CONSTELLATION BRANDS INC MAKE WHOLE CALL	09/01/16	7.25%	TMS
1862	DOLE FOOD CO INC-NTS R/MD 8.75 07/15/2013	07/15/13	8.75%	TMS
1863	DOLE FOOD CO MAKE WHOLE CALL	05/01/09	8.63%	TMS
1864	PILGRIM'S PRIDE CORP	05/01/17	8.38%	TMS
1865	SMITHFIELD FOODS INC SENIOR NOTE R/MD 8.00 10/15/2009	10/15/09	8.00%	TMS
1866	SMITHFIELD FOODS INC	08/01/11	7.00%	TMS
1867	SMITHFIELD FOODS INC SR NT R/MD 7.75 07/01/2017	07/01/17	7.75%	TMS
1868	LEVEL 3 FINANCING INC	11/01/14	9.25%	TMS
1869	GEORGIA GULF CORP SR NT R/MD 9.50 10/15/2014	10/15/14	9.50%	TMS
1870	HUNTSMAN INTL LLC SR SB NT7.875%14 R/MD 7.875 11/15/2014	11/15/14	7.88%	TMS
1871	MOMENTIVE PERFORMANCE MATLS SRNT 9.75%14 R/MD 9.75 12/01/2014	12/01/14	9.75%	TMS
1872	NALCO CO	11/15/11	7.75%	TMS
1873	NOVA CHEMICALS CORP MAKE WHOLE CALL	01/15/12	6.50%	TMS
1874	POLYONE CORP MAKE WHOLE CALL	05/01/12	8.88%	TMS
1875	CCO HOLDINGS LLC / CCO HOLDING	11/15/13	8.75%	TMS
1876	CCH I HLDGS LLC / CCH I HLDGS SR NT ACCRET 14 R/MD 11.125 01/15/2014	01/15/14	11.13%	TMS
1877	CCH I LLC / HLDGS LLC SR SECD NT R/MD 11.00 10/01/2015	10/01/15	11.00%	TMS
1878	CCH I HOLDINGS LLC / CCH I HOL	10/01/15	11.00%	TMS
1879	CCH II LLC / CCH II CAP CORP SR NT-B 10.25%10 R/MD 10.25 09/15/2010	09/15/10	10.25%	TMS
1880	CCH II LLC / II CAP CORP SR NT DTD R/MD 10.25 10/01/2013	10/01/13	10.25%	TMS
1881	CCH II LLC / CCH II CAPITAL CO	10/01/13	10.25%	TMS
1882	CHARTER COMMUNICATIONS OPER LLC / CAP CORP SR SECOND LIEN NT R/MD 10.875 09/15/2014	09/15/14	10.88%	TMS
1883	CHARTER COMMUNICATIONS HOLDING	05/15/11	10.00%	TMS
1884	E*TRADE FINANCIAL CORP	06/15/11	8.00%	TMS
1885	FORD MOTOR COMPANY GLOBAL LANDMARK SECS (GLOBLS) R/MD 7.45 07/16/2031	07/16/31	7.45%	TMS
1886	FORD MOTOR CREDIT CO LLC	10/25/11	7.25%	TMS
1887	FORD MOTOR CREDIT CO LLC	01/15/10	5.70%	TMS
1888	FORD MOTOR CREDIT CO	04/15/12	7.24%	TMS
1889	FORD MOTOR CREDIT CO LLC	12/15/16	8.00%	TMS
1890	FORD MOTOR CREDIT CO LLC	01/13/12	5.54%	TMS
1891	FORD MOTOR CREDIT CO LLC	06/01/12	7.80%	TMS
1892	FORD MOTOR CREDIT CO LLC	05/15/15	12.00%	TMS
1893	GMAC LLC	12/15/11	6.00%	TMS
1894	GMAC LLC	05/15/12	6.63%	TMS
1895	***GENERAL MOTORS CORP SR UNSECD NT R/MD 7.20 01/15/2011	01/15/11	7.20%	TMS
1896	GENERAL MOTORS CORP MAKE WHOLE CALL	07/15/33	8.38%	TMS
1897	GENERAL MOTORS CORP MAKE WHOLE CALL	07/15/23	8.25%	TMS
1898	LEVEL 3 FING INC SR NT 8.75%17R/MD 8.75 02/15/2017	02/15/17	8.75%	TMS
1899	VIRGIN MEDIA FINANCE PLC 9.125% 20160815	08/15/16	9.13%	TMS
1900	AT&T CORP MAKE WHOLE CALL	11/15/31	8.00%	TMS
1901	AT&T INC MAKE WHOLE CALL	01/15/38	6.30%	TMS
1902	COMCAST CORP MAKE WHOLE CALL	03/15/33	7.05%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1847	0	91.63	91.63	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1848	(5,000)	89.50	89.55	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1849	0	103.13	103.16	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1850	(10,827,659)	93.90	93.90	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1851	(9,211,315)	100.94	100.94	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1852	(625,000)	95.00	95.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1853	0	90.55	90.58	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1854	(355,000)	98.25	98.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1855	(105,000)	89.50	89.55	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1856	(350,000)	92.00	92.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1857	(3)	53.50	53.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1858	(575,000)	100.00	100.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1859	(1,000,000)	91.50	91.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1860	(720,000)	102.00	102.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1861	(250,000)	99.25	99.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1862	(796,000)	94.00	94.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1863	(1,000,000)	99.00	99.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1864	(3,806,000)	77.75	77.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1865	(250,000)	100.25	100.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1866	(600,000)	94.00	94.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1867	(1,250,000)	88.50	88.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1868	(4,500,000)	91.00	91.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1869	(1,000,000)	75.50	75.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1870	(1,500,000)	91.00	91.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1871	(2,000,000)	90.00	90.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1872	(350,000)	101.50	101.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1873	(1,155,000)	92.00	92.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1874	(1,645,000)	100.00	100.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1875	(5,512,000)	94.50	94.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1876	(250,000)	52.00	52.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1877	(1,567,003)	74.50	74.55	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1878	(4,750,000)	75.00	75.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1879	(2,000,000)	95.75	95.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1880	(3,200,000)	90.00	90.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1881	(1,262,000)	89.00	89.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1882	(3,275,000)	105.25	105.30	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1883	(100,000)	62.00	62.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1884	(2,000,000)	91.19	91.19	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1885	(7,475,000)	56.50	56.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1886	(7,639,000)	80.50	80.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1887	(10,070,000)	89.00	89.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1888	(500,000)	96.25	96.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1889	(17,608,000)	76.50	76.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1890	0	74.07	74.08	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1891	(1,500,000)	77.00	77.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1892	(9,000,000)	87.50	87.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1893	(3,500,000)	64.50	64.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1894	(4,411,000)	61.00	61.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1895	(10,000,000)	75.50	75.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1896	(348,000)	55.50	55.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1897	(4,867,000)	53.50	53.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1898	(8,797,000)	86.50	86.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1899	(1,725,000)	95.00	95.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1900	(2,469,000)	113.55	113.57	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1901	(5,500,000)	93.36	93.37	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1902	(6,061,000)	100.86	100.86	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
1903	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1904	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1905	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1906	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1907	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1908	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1909	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1910	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1911	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1912	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1913	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1914	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1915	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1916	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1917	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1918	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1919	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1920	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1921	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1922	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1923	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1924	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1925	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1926	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1927	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1928	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1929	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1930	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1931	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1932	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1933	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1934	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1935	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1936	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1937	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1938	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1939	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1940	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1941	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1942	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1943	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1944	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1945	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1946	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1947	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1948	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1949	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1950	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1951	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1952	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1953	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1954	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1955	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1956	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1957	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1958	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1903	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAL5	US20030NAL55	57273110
1904	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAM3	US20030NAM39	57272950
1905	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAP6	US20030NAP69	54452210
1906	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAW1	US20030NAW11	5BDDKF10
1907	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAX9	US20030NAX93	5BDDKF30
1908	HIGH GRADE CREDIT US	HG FLOW TRADING US	205363AJ3	US205363AJ39	5BCTMG80
1909	HIGH GRADE CREDIT US	HG FLOW TRADING US	224044BP1	US224044BP12	50123990
1910	HIGH GRADE CREDIT US	HG FLOW TRADING US	25156PAC7	US25156PAC77	53080970
1911	HIGH GRADE CREDIT US	HG FLOW TRADING US	25156PAK9	US25156PAK93	5BDQYH00
1912	HIGH GRADE CREDIT US	HG FLOW TRADING US	25156PAL7	US25156PAL76	5BDQYG90
1913	HIGH GRADE CREDIT US	HG FLOW TRADING US	29078EAA3	US29078EAA38	57707310
1914	HIGH GRADE CREDIT US	HG FLOW TRADING US	29078EAC9	US29078EAC93	57707320
1915	HIGH GRADE CREDIT US	HG FLOW TRADING US	580645AF6	US580645AF62	5BCGNV10
1916	HIGH GRADE CREDIT US	HG FLOW TRADING US	620076AX7	US620076AX70	54664880
1917	HIGH GRADE CREDIT US	HG FLOW TRADING US	65332VBJ1	US65332VBJ17	52659020
1918	HIGH GRADE CREDIT US	HG FLOW TRADING US	775109AL5	US775109AL51	5BDPVB60
1919	HIGH GRADE CREDIT US	HG FLOW TRADING US	780641AH9	US780641AH94	53558220
1920	HIGH GRADE CREDIT US	HG FLOW TRADING US	852060AG7	US852060AG78	52099800
1921	HIGH GRADE CREDIT US	HG FLOW TRADING US	852060AS1	US852060AS17	54974020
1922	HIGH GRADE CREDIT US	HG FLOW TRADING US	852060AT9	US852060AT99	54925110
1923	HIGH GRADE CREDIT US	HG FLOW TRADING US	852061AE0	US852061AE04	5BBWFH90
1924	HIGH GRADE CREDIT US	HG FLOW TRADING US	872287AC1	US872287AC10	53409270
1925	HIGH GRADE CREDIT US	HG FLOW TRADING US	87927VAR9	US87927VAR96	50566750
1926	HIGH GRADE CREDIT US	HG FLOW TRADING US	87927VAV0	US87927VAV09	5BDGNP00
1927	HIGH GRADE CREDIT US	HG FLOW TRADING US	879385AC6	US879385AC65	53296130
1928	HIGH GRADE CREDIT US	HG FLOW TRADING US	87938WAC7	US87938WAC73	50351350
1929	HIGH GRADE CREDIT US	HG FLOW TRADING US	88732JAL2	US88732JAL26	5BDJHV60
1930	HIGH GRADE CREDIT US	HG FLOW TRADING US	92343VAF1	US92343VAF13	5BBHVH30
1931	HIGH GRADE CREDIT US	HG FLOW TRADING US	92343VAL8	US92343VAL80	5BCZVR20
1932	HIGH GRADE CREDIT US	HG FLOW TRADING US	92343VAM6	US92343VAM63	5BCYQD10
1933	HIGH GRADE CREDIT US	HG FLOW TRADING US	92344GAL0	US92344GAL05	54104760
1934	HIGH GRADE CREDIT US	HG FLOW TRADING US	925524BB5	US925524BB50	59206450
1935	HIGH GRADE CREDIT US	HG FLOW TRADING US	92553PAB8	US92553PAB85	5BCDDS00
1936	HIGH GRADE CREDIT US	HG FLOW TRADING US	984121BL6	US984121BL60	51068830
1937	HIGH YIELD - AME	HY FLOW US	008685AC3	US008685AC35	53004800
1938	HIGH YIELD - AME	HY FLOW US	013104AJ3	US013104AJ31	53599660
1939	HIGH YIELD - AME	HY FLOW US	01958XBD8	US01958XBD84	52178120
1940	HIGH YIELD - AME	HY FLOW US	02378JAS7	US02378JAS78	54586310
1941	HIGH YIELD - AME	HY FLOW US	043353AA9	US043353AA92	54612240
1942	HIGH YIELD - AME	HY FLOW US	058498AF3	US058498AF34	51569370
1943	HIGH YIELD - AME	HY FLOW US	097751AG6	US097751AG66	54720410
1944	HIGH YIELD - AME	HY FLOW US	103304BB6	US103304BB68	50641090
1945	HIGH YIELD - AME	HY FLOW US	125896AX8	US125896AX86	55922880
1946	HIGH YIELD - AME	HY FLOW US	126304AP9	US126304AP98	54193730
1947	HIGH YIELD - AME	HY FLOW US	15101QAB4	US15101QAB41	54272130
1948	HIGH YIELD - AME	HY FLOW US	161175AA2	US161175AA23	53159430
1949	HIGH YIELD - AME	HY FLOW US	165167BC0	US165167BC05	51766390
1950	HIGH YIELD - AME	HY FLOW US	171871AH9	US171871AH97	52910310
1951	HIGH YIELD - AME	HY FLOW US	17453BAP6	US17453BAP67	55536950
1952	HIGH YIELD - AME	HY FLOW US	22025YAH3	US22025YAH36	51006570
1953	HIGH YIELD - AME	HY FLOW US	228188AD0	US228188AD06	54576140
1954	HIGH YIELD - AME	HY FLOW US	23330XAH3	US23330XAH35	56640760
1955	HIGH YIELD - AME	HY FLOW US	23918KAE8	US23918KAE82	50289020
1956	HIGH YIELD - AME	HY FLOW US	245217AM6	US245217AM61	52040670
1957	HIGH YIELD - AME	HY FLOW US	25459HAD7	US25459HAD70	54033530
1958	HIGH YIELD - AME	HY FLOW US	26816LAT9	US26816LAT98	55009940

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1903	COMCAST CORP MAKE WHOLE CALL	03/15/16	5.90%	TMS
1904	COMCAST CORP MAKE WHOLE CALL	03/15/37	6.45%	TMS
1905	COMCAST CORP MAKE WHOLE CALL	01/15/17	6.50%	TMS
1906	COMCAST CORP	05/15/18	5.70%	TMS
1907	COMCAST CORP	05/15/38	6.40%	TMS
1908	COMPUTER SCIENCES CORP MAKE WHOLE CALL	03/15/18	6.50%	TMS
1909	COX COMMUNICATIONS INC MAKE WHOLE CALL	01/15/10	4.63%	TMS
1910	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B STEPPED CPN 8.750% 20300615	06/15/30	8.75%	TMS
1911	***DEUTSCHE TELEKOM INTL FIN BSENIOR NOTES R/MD 5.875 08/20/2013	08/20/13	5.88%	TMS
1912	DEUTSCHE TELEKOM INTL FIN B SENIOR NOTES R/MD 6.75 08/20/2018	08/20/18	6.75%	TMS
1913	EMBARQ CORP MAKE WHOLE CALL	06/01/36	8.00%	TMS
1914	EMBARQ CORP NT R/MD 6.738 06/01/2013	06/01/13	6.74%	TMS
1915	MCGRAW-HILL COS INC/THE MAKE WHOLE CALL	11/15/37	6.55%	TMS
1916	MOTOROLA INC	11/01/11	8.00%	TMS
1917	NEXTEL COMMUNICATIONS INC SENIOR SERIAL REDEEMABLE NT SER F R/MD 5.95 03/15/2014	03/15/14	5.95%	TMS
1918	***ROGERS COMMUNICATIONS INC NOTES R/MD 7.50 08/15/2038	08/15/38	7.50%	TMS
1919	KONINKLIJKE KPN NV 8.375% 20301001	10/01/30	8.38%	TMS
1920	SPRINT CORP-CORP BOND	05/01/19	6.90%	TMS
1921	***SPRINT CAPITAL CORP NOTE R/MD 8.375 03/15/2012	03/15/12	8.38%	TMS
1922	SPRINT CAPITAL CORP MAKE WHOLE CALL	03/15/32	8.75%	TMS
1923	SPRINT NEXTEL CORP SR NT R/MD 3.20063 06/28/2010	06/28/10	3.20%	TMS
1924	TCI COMMUNICATIONS INC-CORP BD	08/01/15	8.75%	TMS
1925	TELECOM ITALIA CAPITAL SA 7.200% 20360718	07/18/36	7.20%	TMS
1926	TELECOM ITALIA CAPITAL SA 7.721% 20380604	06/04/38	7.72%	TMS
1927	***TELEPHONICA EUROPE B V U S NT R/MD 7.75 09/15/2010	09/15/10	7.75%	TMS
1928	TELEFONICA EMISIONES SAU 7.045% 20360620	06/20/36	7.05%	TMS
1929	TIME WARNER CABLE INC MAKE WHOLE CALL	07/01/18	6.75%	TMS
1930	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	04/01/37	6.25%	TMS
1931	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	02/15/18	5.50%	TMS
1932	VERIZON COMMUNICATIONS INC	04/15/18	6.10%	TMS
1933	VERIZON GLOBAL FDG CORP	12/01/10	7.25%	TMS
1934	VIACOM INC SR NT 6.25%16 R/MD 6.25 04/30/2016	04/30/16	6.25%	TMS
1935	VIACOM INC MAKE WHOLE CALL	10/05/17	6.13%	TMS
1936	XEROX CORP MAKE WHOLE CALL	06/15/10	7.13%	TMS
1937	AHOLD FINANCE USA INC MAKE WHOLE CALL	07/15/10	8.25%	TMS
1938	ALBERTSONS LLC MAKE WHOLE CALL	02/15/11	7.50%	TMS
1939	***ALLIED WASTE NORTH AMER INCSR NT R/MD 5.75 02/15/2011	02/15/11	5.75%	TMS
1940	AMERICAN AIRLINES INC	05/23/11	6.82%	TMS
1941	ARVINMERITOR -CORP BOND	03/01/12	8.75%	TMS
1942	BALL CORP	12/15/12	6.88%	TMS
1943	BOMBARDIER INC MAKE WHOLE CALL	05/01/12	6.75%	TMS
1944	BOYD GAMING CORP	12/15/12	7.75%	TMS
1945	CMS ENERGY CORP MAKE WHOLE CALL	02/01/12	6.30%	TMS
1946	CSC HOLDINGS INC	04/01/11	7.63%	TMS
1947	CELESTICA INC	07/01/11	7.88%	TMS
1948	CHARTER COMMUNICATIONS OPERATIMAKE WHOLE CALL	04/30/12	8.00%	TMS
1949	CHESAPEAKE ENERGY CORP	09/15/13	7.50%	TMS
1950	CINCINNATI BELL INC	02/15/15	7.00%	TMS
1951	CITIZENS COMMUNICATIONS CO MAKE WHOLE CALL	01/15/13	6.25%	TMS
1952	CORRECTIONS CORP OF AMERICA	03/15/13	6.25%	TMS
1953	CROWN AMERS LLC / CROWN AMERS GTD SR NT7.75%15 R/MD 7.75 11/15/2015	11/15/15	7.75%	TMS
1954	DRS TECHNOLOGIES INC	02/01/16	6.63%	TMS
1955	DAVITA INC	03/15/13	6.63%	TMS
1956	DEL MONTE CORP	12/15/12	8.63%	TMS
1957	DIRECTV HOLDINGS LLC/DIRECTV F	06/15/15	6.38%	TMS
1958	DYNEGY HOLDINGS INC	05/01/16	8.38%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1903	(1,526,000)	97.77	97.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1904	(204,000)	92.94	92.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1905	(8,478,000)	100.77	100.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1906	(5,000,000)	95.15	95.17	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1907	(1,000,000)	91.64	91.67	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1908	(102,000)	101.57	101.60	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1909	(4,270,000)	99.75	99.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1910	(300,000)	110.12	110.14	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1911	(5,300,000)	99.65	99.66	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1912	(10,050,000)	100.51	100.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1913	(500,000)	88.63	88.65	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1914	(8,265,000)	96.03	96.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1915	(10,000)	97.75	97.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1916	(820,000)	102.03	102.06	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1917	(3,667,000)	79.00	79.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1918	(550,000)	102.70	102.71	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1919	(187,000)	118.80	118.84	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1920	(4,910,000)	89.38	89.40	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1921	(2,980,000)	101.00	101.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1922	(1,483,000)	94.50	94.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1923	(3,635,000)	93.00	93.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1924	(1,325,000)	108.40	108.41	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1925	(210,000)	91.87	91.89	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1926	0	98.22	98.24	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1927	(715,000)	105.80	105.84	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1928	(90,000)	102.06	102.08	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1929	(35,000)	100.85	100.87	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1930	(3,085,000)	91.63	91.66	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1931	(1,000,000)	95.55	95.56	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1932	(5,756,000)	99.08	99.11	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1933	(1,215,000)	105.77	105.79	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1934	(425,000)	95.74	95.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1935	(4,865,000)	94.98	95.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1936	(175,000)	103.13	103.15	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1937	(300,000)	104.33	104.33	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1938	(300,000)	102.00	102.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1939	(300,000)	99.00	99.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1940	(300,000)	76.50	76.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1941	(300,000)	88.00	88.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1942	(300,000)	101.00	101.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1943	(300,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1944	(300,000)	86.00	86.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1945	(300,000)	94.00	94.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1946	(300,000)	101.00	101.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1947	(300,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1948	(300,000)	95.25	95.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1949	(300,000)	101.75	101.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1950	(300,000)	91.50	91.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1951	(300,000)	95.75	95.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1952	(300,000)	97.50	97.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1953	(300,000)	102.25	102.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1954	(300,000)	102.03	102.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1955	(300,000)	97.00	97.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1956	(300,000)	102.50	102.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1957	(300,000)	94.00	94.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1958	(300,000)	96.50	96.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1959	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1960	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1961	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1962	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1963	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1964	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1965	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1966	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1967	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1968	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1969	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1970	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1971	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1972	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1973	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1974	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1975	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1976	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1977	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1978	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1979	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1980	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1981	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1982	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1983	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1984	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1985	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1986	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1987	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1988	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1989	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1990	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1991	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1992	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1993	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1994	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1995	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1996	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1997	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1998	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1999	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2000	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2001	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2002	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2003	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2004	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2005	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2006	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2007	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2008	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2009	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2010	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2011	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2012	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2013	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2014	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1959	HIGH YIELD - AME	HY FLOW US	27876GAQ1	US27876GAQ10	53987140
1960	HIGH YIELD - AME	HY FLOW US	281023AN1	US281023AN10	59081870
1961	HIGH YIELD - AME	HY FLOW US	29255WAG5	US29255WAG50	51640750
1962	HIGH YIELD - AME	HY FLOW US	315292AD4	US315292AD46	54883960
1963	HIGH YIELD - AME	HY FLOW US	33938EAJ6	US33938EAJ64	51846450
1964	HIGH YIELD - AME	HY FLOW US	345397TZ6	US345397TZ65	51793740
1965	HIGH YIELD - AME	HY FLOW US	35914PAH8	US35914PAH82	55447330
1966	HIGH YIELD - AME	HY FLOW US	370425SL5	US370425SL58	55566730
1967	HIGH YIELD - AME	HY FLOW US	373298BV9	US373298BV95	53849700
1968	HIGH YIELD - AME	HY FLOW US	38869PAB0	US38869PAB04	52218830
1969	HIGH YIELD - AME	HY FLOW US	428040BZ1	US428040BZ11	59473320
1970	HIGH YIELD - AME	HY FLOW US	44108EAS7	US44108EAS72	52347850
1971	HIGH YIELD - AME	HY FLOW US	45661TAB7	US45661TAB70	54133130
1972	HIGH YIELD - AME	HY FLOW US	492386AS6	US492386AS68	54129290
1973	HIGH YIELD - AME	HY FLOW US	502413AJ6	US502413AJ62	50461090
1974	HIGH YIELD - AME	HY FLOW US	530718AC9	US530718AC96	51523950
1975	HIGH YIELD - AME	HY FLOW US	532776AJ0	US532776AJ03	52301020
1976	HIGH YIELD - AME	HY FLOW US	552953AG6	US552953AG66	52427380
1977	HIGH YIELD - AME	HY FLOW US	58445MAJ1	US58445MAJ18	54392440
1978	HIGH YIELD - AME	HY FLOW US	60467XAC1	US60467XAC11	55005670
1979	HIGH YIELD - AME	HY FLOW US	608328AP5	US608328AP55	55767270
1980	HIGH YIELD - AME	HY FLOW US	629855AE7	US629855AE71	55134430
1981	HIGH YIELD - AME	HY FLOW US	640204AG8	US640204AG82	50611560
1982	HIGH YIELD - AME	HY FLOW US	66977WAF6	US66977WAF68	53314560
1983	HIGH YIELD - AME	HY FLOW US	681904AK4	US681904AK42	52793480
1984	HIGH YIELD - AME	HY FLOW US	69073TAL7	US69073TAL70	53034250
1985	HIGH YIELD - AME	HY FLOW US	704549AC8	US704549AC84	51532680
1986	HIGH YIELD - AME	HY FLOW US	708130AA7	US708130AA74	51072010
1987	HIGH YIELD - AME	HY FLOW US	74837NAC7	US74837NAC74	55859090
1988	HIGH YIELD - AME	HY FLOW US	74913GAE5	US74913GAE52	55037590
1989	HIGH YIELD - AME	HY FLOW US	76009NAE0	US76009NAE04	51445940
1990	HIGH YIELD - AME	HY FLOW US	761713AD8	US761713AD83	59426210
1991	HIGH YIELD - AME	HY FLOW US	77531QAB4	US77531QAB41	53916950
1992	HIGH YIELD - AME	HY FLOW US	780153AL6	US780153AL64	53526520
1993	HIGH YIELD - AME	HY FLOW US	800907AJ6	US800907AJ63	52435010
1994	HIGH YIELD - AME	HY FLOW US	812141AN9	US812141AN92	55079350
1995	HIGH YIELD - AME	HY FLOW US	832248AH1	US832248AH17	51964270
1996	HIGH YIELD - AME	HY FLOW US	85590AAD6	US85590AAD63	51690390
1997	HIGH YIELD - AME	HY FLOW US	857689AV5	US857689AV53	53332080
1998	HIGH YIELD - AME	HY FLOW US	880349AH8	US880349AH89	56085880
1999	HIGH YIELD - AME	HY FLOW US	909214BJ6	US909214BJ69	53389650
2000	HIGH YIELD - AME	HY FLOW US	983130AD7	US983130AD70	53271860
2001	HIGH YIELD - AME	HY FLOW US	984121BL6	US984121BL60	51068830
2002	HIGH YIELD - AME	HY FLOW US	15671BAB7	US15671BAB71	5BDHMQ00
2003	HIGH YIELD - AME	HY FLOW US	748203AA4	US748203AA49	58248640
2004	HIGH YIELD - AME	HY FLOW US	74820QAA3	US74820QAA31	57276730
2005	HIGH YIELD - AME	HY FLOW US	02406PAF7	US02406PAF71	59197790
2006	HIGH YIELD - AME	HY FLOW US	053773AE7	US053773AE73	5BBHGR90
2007	HIGH YIELD - AME	HY FLOW US	216762AB0	US216762AB07	50474210
2008	HIGH YIELD - AME	HY FLOW US	216831AD9	US216831AD93	52627010
2009	HIGH YIELD - AME	HY FLOW US	382550AX9	US382550AX98	5BCCSG80
2010	HIGH YIELD - AME	HY FLOW US	428040CA5	US428040CA50	59669530
2011	HIGH YIELD - AME	HY FLOW US	521865AQ8	US521865AQ82	59756070
2012	HIGH YIELD - AME	HY FLOW US	87264MAB5	US87264MAB54	59765270
2013	HIGH YIELD - AME	HY FLOW US	880349AK1	US880349AK19	5BDLHS40
2014	HIGH YIELD - AME	HY FLOW US	92839UAB3	US92839UAB35	53028690

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1959	ECHOSTAR DBS CORP SR NOTES R/MD 6.375 10/01/2011	10/01/11	6.38%	TMS
1960	EDISON MISSION ENERGY SR NT 7.5% R/MD 7.50 06/15/2013	06/15/13	7.50%	TMS
1961	ENCORE ACQUISITION CO	07/15/15	6.00%	TMS
1962	FERRELLGAS ESCROW LLC/FERRELLG	05/01/14	6.75%	TMS
1963	FLEXTRONICS INTERNATIONAL LTD 6.500% 20130515	05/15/13	6.50%	TMS
1964	***FORD MOTOR CREDIT CO GLOBAL NOTE R/MD 7.00 10/01/2013	10/01/13	7.00%	TMS
1965	FRONTIER OIL CORP SENIOR NOTE R/MD 6.625 10/01/2011	10/01/11	6.63%	TMS
1966	GENERAL MOTORS ACCEPTANCE CORPNOTE R/MD 6.75 12/01/2014	12/01/14	6.75%	TMS
1967	***GEORGIA PACIFIC CORP BD R/MD 8.125 05/15/2011	05/15/11	8.13%	TMS
1968	GRAPHIC PACKAGING INTL INC SENIOR NOTE R/MD 8.50 08/15/2011	08/15/11	8.50%	TMS
1969	HERTZ CORP/THE	01/01/14	8.88%	TMS
1970	***HOST MARRIOTT L P SR NOTES SER J R/MD 7.125 11/01/2013	11/01/13	7.13%	TMS
1971	INERGY LP/INERGY FINANCE CORP	12/15/14	6.88%	TMS
1972	***KERR MCGEE CORP NOTE R/MD 6.875 09/15/2011	09/15/11	6.88%	TMS
1973	L-3 COMMUNICATIONS CORP	06/15/12	7.63%	TMS
1974	LIBERTY MEDIA LLC MAKE WHOLE CALL	05/15/13	5.70%	TMS
1975	***LIN TELEVISION CORP SR SUB NT R/MD 6.50 05/15/2013	05/15/13	6.50%	TMS
1976	***MGM MIRAGE SR NOTE R/MD 5.875 02/27/2014	02/27/14	5.88%	TMS
1977	MEDIACOM LLC/MEDIACOM CAPITAL	01/15/13	9.50%	TMS
1978	MIRANT NORTH AMERICA LLC	12/31/13	7.38%	TMS
1979	MOHEGAN TRIBAL GAMING AUTHORIT	08/15/14	7.13%	TMS
1980	NALCO CO	11/15/11	7.75%	TMS
1981	NEIMAN-MARCUS GROUP INC	10/15/15	9.00%	TMS
1982	NOVA CHEMICALS CORP MAKE WHOLE CALL	01/15/12	6.50%	TMS
1983	OMNICARE INC	12/15/15	6.88%	TMS
1984	OWENS BROCKWAY GLASS CONTAINER	12/01/14	6.75%	TMS
1985	PEABODY ENERGY CORP	03/15/13	6.88%	TMS
1986	JC PENNEY CORP INC MAKE WHOLE CALL	03/01/10	8.00%	TMS
1987	QUIKSILVER INC	04/15/15	6.88%	TMS
1988	QWEST CORP MAKE WHOLE CALL	09/01/11	7.88%	TMS
1989	***RENT A CENTER INC SENIOR SUB NOTE R/MD 7.50 05/01/2010	05/01/10	7.50%	TMS
1990	REYNOLDS AMERICAN INC SR SC NT7.25%13 R/MD 7.25 06/01/2013	06/01/13	7.25%	TMS
1991	ROGERS WIRELESS INC MAKE WHOLE CALL	05/01/11	9.63%	TMS
1992	ROYAL CARIBBEAN CRUISES LTD 8.750% 20110202	02/02/11	8.75%	TMS
1993	SANMINA-SCI CORP	03/01/13	6.75%	TMS
1994	SEALY MATTRESS CO SR SUB NT R/MD 8.25 06/15/2014	06/15/14	8.25%	TMS
1995	SMITHFIELD FOODS INC SENIOR NOTE R/MD 7.75 05/15/2013	05/15/13	7.75%	TMS
1996	STARWOOD HOTELS RESORTS MULTI COUPON	05/01/12	7.88%	TMS
1997	STATION CASINOS INC SR NOTES R/MD 6.00 04/01/2012	04/01/12	6.00%	TMS
1998	TENNECO AUTOMOTIVE INC	11/15/14	8.63%	TMS
1999	UNISYS CORP MAKE WHOLE CALL	10/15/12	8.00%	TMS
2000	WYNN LAS VEGAS LLC/WYNN LAS VE	12/01/14	6.63%	TMS
2001	XEROX CORP MAKE WHOLE CALL	06/15/10	7.13%	TMS
2002	CENVEO CORP SR NT 144A R/MD 10.50 08/15/2016	08/15/16	10.50%	TMS
2003	QUEBECOR WORLD INC IN DEFAULT	01/15/15	9.75%	TMS
2004	***QUEBECOR WORLD ULC SR NT 144A R/MD 8.75 03/15/2016	03/15/16	8.75%	TMS
2005	AMERICAN AXLE & MANUFACTURING	03/01/17	7.88%	TMS
2006	AVIS BUDGET CAR RENTAL LLC/AVI	05/15/14	7.63%	TMS
2007	COOPER STANDARD AUTO	12/15/12	7.00%	TMS
2008	COOPER TIRE & RUBBER CO MAKE WHOLE CALL	12/15/09	7.75%	TMS
2009	GOODYEAR TIRE & RUBR CO SR SECD NT R/MD 8.625 12/01/2011	12/01/11	8.63%	TMS
2010	HERTZ CORP/THE	01/01/16	10.50%	TMS
2011	LEAR CORP SR NT SER B R/MD 8.75 12/01/2016	12/01/16	8.75%	TMS
2012	TRW AUTOMOTIVE INC SR NT 144A R/MD 7.25 03/15/2017	03/15/17	7.25%	TMS
2013	TENNECO INC SR NT 8.125%15 R/MD 8.125 11/15/2015	11/15/15	8.13%	TMS
2014	VISTEON CORP MAKE WHOLE CALL	08/01/10	8.25%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1959	(300,000)	98.00	98.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1960	(300,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1961	(300,000)	83.75	83.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1962	(300,000)	86.25	86.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1963	(300,000)	94.50	94.50	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1964	(300,000)	75.98	75.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1965	(300,000)	96.25	96.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1966	(300,000)	58.32	58.32	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1967	(300,000)	100.88	100.88	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1968	(300,000)	99.25	99.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1969	(300,000)	94.38	94.38	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1970	(300,000)	94.63	94.63	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1971	(300,000)	90.75	90.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1972	(300,000)	104.12	104.12	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1973	(300,000)	101.75	101.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1974	(300,000)	84.43	84.43	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1975	(300,000)	82.75	82.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1976	(300,000)	77.00	77.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1977	(300,000)	96.25	96.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1978	(300,000)	99.25	99.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1979	(300,000)	74.25	74.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1980	(300,000)	101.25	101.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1981	(300,000)	97.75	97.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1982	(300,000)	92.00	92.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1983	(300,000)	94.00	94.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1984	(300,000)	99.25	99.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1985	(300,000)	100.25	100.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1986	(300,000)	101.00	101.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1987	(300,000)	78.00	78.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1988	(300,000)	99.50	99.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1989	(300,000)	99.50	99.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1990	(300,000)	99.16	99.16	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1991	(300,000)	111.85	111.85	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1992	(300,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
1993	(300,000)	91.50	91.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1994	(300,000)	81.50	81.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1995	(300,000)	92.00	92.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1996	(300,000)	100.45	100.45	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1997	(300,000)	71.00	71.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1998	(300,000)	85.25	85.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
1999	(300,000)	86.75	86.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2000	(300,000)	91.00	91.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2001	(300,000)	99.00	99.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2002	(335,000)	99.00	99.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2003	(4,657,000)	44.50	44.50	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
2004	(3,137,000)	44.50	44.50	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
2005	(134,000)	63.00	63.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2006	(450,000)	73.00	73.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2007	(3,000,000)	82.50	82.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2008	(180,000)	103.00	103.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2009	(2,000,000)	103.50	103.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2010	(3,480,000)	89.01	89.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2011	(8,000,000)	79.50	79.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2012	0	87.50	87.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2013	(2,000,000)	92.00	92.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2014	(3,000,000)	85.50	85.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2015	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2016	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2017	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2018	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2019	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2020	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2021	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2022	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2023	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2024	93117644	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2025	93117697	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2026	93117697	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2027	93117736	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	COMMODITIES
2028	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2029	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2030	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2031	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2032	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2033	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2034	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2035	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2036	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2037	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2038	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2039	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2040	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2041	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2042	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2043	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2044	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2045	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2046	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2047	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2048	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2049	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2050	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2051	93117882	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2052	93117882	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2053	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2054	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2055	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2056	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2057	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2058	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2059	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2060	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2061	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2062	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2063	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2064	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2065	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2066	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2067	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2068	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2069	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2070	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2015	HIGH GRADE CREDIT US	HG FLOW TRADING US	22303QAH3	US22303QAH39	5BDKFM90
2016	HIGH GRADE CREDIT US	HG FLOW TRADING US	26138EAA7	US26138EAA73	5BDKRH20
2017	HIGH GRADE CREDIT US	HG FLOW TRADING US	26138EAC3	US26138EAC30	5BDKRC90
2018	HIGH GRADE CREDIT US	HG FLOW TRADING US	50075NAV6	US50075NAV64	5BDFZQ90
2019	HIGH GRADE CREDIT US	HG FLOW TRADING US	91324PBE1	US91324PBE16	5BDBMG30
2020	HIGH GRADE CREDIT US	HG FLOW TRADING US	94973VAK3	US94973VAK35	53421200
2021	HIGH GRADE CREDIT US	HG FLOW TRADING US	94973VAL1	US94973VAL18	53421110
2022	HIGH GRADE CREDIT US	HG FLOW TRADING US	94973VAN7	US94973VAN73	5BBHHN80
2023	HIGH GRADE CREDIT US	HG FLOW TRADING US	983024AN0	US983024AN02	5BBHBG60
2024	HIGH YIELD - AME	HY FLOW US	55305BAC5	US55305BAC54	51034670
2025	HIGH YIELD - AME	HY DISTRESSED US	12501BAP9	US12501BAP94	56098420
2026	HIGH YIELD - AME	HY DISTRESSED US	12502BAC7	US12502BAC72	57327420
2027	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED		XS0329715394	5BCGRH90
2028	FX AMERICAS	FX-OPTIONS AMERICAS	52520W440	US52520W4400	L0076930
2029	HIGH YIELD - AME	HY FLOW US	071707AN3	US071707AN34	5BCFXJ70
2030	HIGH YIELD - AME	HY FLOW US	090613AC4	US090613AC48	5BDRNK00
2031	HIGH YIELD - AME	HY FLOW US	090613AE0	US090613AE04	5BDRNJ40
2032	HIGH YIELD - AME	HY FLOW US	12543DAF7	US12543DAF78	5BCNDF90
2033	HIGH YIELD - AME	HY FLOW US	23918KAH1	US23918KAH14	50979660
2034	HIGH YIELD - AME	HY FLOW US	421933AH5	US421933AH50	56442500
2035	HIGH YIELD - AME	HY FLOW US	681904AJ7	US681904AJ78	52793490
2036	HIGH YIELD - AME	HY FLOW US	816196AJ8	US816196AJ85	52632320
2037	HIGH YIELD - AME	HY FLOW US	81619QAF2	US81619QAF28	57614140
2038	HIGH YIELD - AME	HY FLOW US	92203PAB2	US92203PAB22	55458730
2039	HIGH YIELD - AME	HY FLOW US	92203RAB8	US92203RAB87	55451060
2040	HIGH YIELD - AME	HY FLOW US	499040AP8	US499040AP80	52893910
2041	HIGH YIELD - AME	HY FLOW US	513075AG6	US513075AG61	50457090
2042	HIGH YIELD - AME	HY FLOW US	65409QAC6	US65409QAC69	5BBXTK10
2043	HIGH YIELD - AME	HY FLOW US	829226AM1	US829226AM12	54973470
2044	HIGH YIELD - AME	HY FLOW US	09689RAA7	US09689RAA77	53857170
2045	HIGH YIELD - AME	HY FLOW US	103304BB6	US103304BB68	50641090
2046	HIGH YIELD - AME	HY FLOW US	464592AG9	US464592AG95	54254110
2047	HIGH YIELD - AME	HY FLOW US	608328AK6	US608328AK68	54929410
2048	HIGH YIELD - AME	HY FLOW US	608328AR1	US608328AR12	52632490
2049	HIGH YIELD - AME	HY FLOW US	707569AH2	US707569AH20	54982550
2050	HIGH YIELD - AME	HY FLOW US	983130AD7	US983130AD70	53271860
2051	HIGH YIELD - AME	HY FLOW US	001669AT7	US001669AT72	52095290
2052	HIGH YIELD - AME	HY FLOW US	001669AZ3	US001669AZ33	50377550
2053	HIGH YIELD - AME	HY FLOW US	01958XBH9	US01958XBH98	54282000
2054	HIGH YIELD - AME	HY FLOW US	01958XBR7	US01958XBR70	57608890
2055	HIGH YIELD - AME	HY FLOW US	01958XBS5	US01958XBS53	59440280
2056	HIGH YIELD - AME	HY FLOW US	471109AB4	US471109AB42	59876730
2057	HIGH YIELD - AME	HY FLOW US	502413AJ6	US502413AJ62	50461090
2058	HIGH YIELD - AME	HY FLOW US	94107UAB4	US94107UAB44	51680400
2059	HIGH YIELD - AME	HY FLOW US	055381AQ0	US055381AQ03	5BDLGH10
2060	HIGH YIELD - AME	HY FLOW US	22025YAH3	US22025YAH36	51006570
2061	HIGH YIELD - AME	HY FLOW US	233707AA6	US233707AA68	5BCBVW90
2062	HIGH YIELD - AME	HY FLOW US	367905AD8	US367905AD87	53246070
2063	HIGH YIELD - AME	HY FLOW US	44107TAD8	US44107TAD81	59837380
2064	HIGH YIELD - AME	HY FLOW US	44108EAS7	US44108EAS72	52347850
2065	HIGH YIELD - AME	HY FLOW US	44108EAW8	US44108EAW84	56324970
2066	HIGH YIELD - AME	HY FLOW US	779273AE1	US779273AE11	52099230
2067	HIGH YIELD - AME	HY FLOW US	779282AA0	US779282AA06	56743540
2068	HIGH YIELD - AME	HY FLOW US	085790AP8	US085790AP89	5BDHPL60
2069	HIGH YIELD - AME	HY FLOW US	085791AD3	US085791AD33	59883260
2070	HIGH YIELD - AME	HY FLOW US	38470RAC5	US38470RAC51	55287430

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
2015	***COVIDIEN INTL FIN S A SR NT6.55%37 R/MD 6.55 10/15/2037	10/15/37	6.55%	TMS
2016	DR PEPPER SNAPPLE INC 144A R/MD 6.12 05/01/2013	05/01/13	6.12%	TMS
2017	DR PEPPER SNAPPLE INC 144A R/MD 6.82 05/01/2018	05/01/18	6.82%	TMS
2018	KRAFT FOODS INC	08/23/18	6.13%	TMS
2019	UNITEDHEALTH GROUP INC MAKE WHOLE CALL	11/15/37	6.63%	TMS
2020	WELLPOINT INC MAKE WHOLE CALL	01/15/16	5.25%	TMS
2021	WELLPOINT INC MAKE WHOLE CALL	01/15/36	5.85%	TMS
2022	WELLPOINT INC MAKE WHOLE CALL	06/15/37	6.38%	TMS
2023	WYETH MAKE WHOLE CALL	04/01/37	5.95%	TMS
2024	M/I HOMES INC MAKE WHOLE CALL	04/01/12	6.88%	TMS
2025	CCH I HOLDINGS LLC	04/01/14	9.92%	TMS
2026	CCH I LLC / HLDGS LLC SR SECD NT R/MD 11.00 10/01/2015	10/01/15	11.00%	TMS
2027	LEHMAN BROS TREASURY CO BV 0.000% 20091113	11/13/09	0.00%	TMS
2028	LEHMAN BROS HLDGS INC PRIN PROTECTED NT LKD GLOBAL BASKET DUE 06/01/2009 R/MD0000 05/29/2009	05/29/09	0.00%	TMS
2029	BAUSCH & LOMB INC SR NT 144A R/MD 9.875 11/01/2015	11/01/15	9.88%	TMS
2030	BIOMET INC	10/15/17	10.00%	TMS
2031	BIOMET INC SR NT R/MD 11.625 10/15/2017	10/15/17	11.63%	TMS
2032	CHS / CMNTY HEALTH SYS INC SR NT 8.875%15 R/MD 8.875 07/15/2015	07/15/15	8.88%	TMS
2033	DAVITA INC	03/15/15	7.25%	TMS
2034	HEALTH MGMT ASSOC INC SR NT R/MD 6.125 04/15/2016	04/15/16	6.13%	TMS
2035	OMNICARE INC	12/15/13	6.75%	TMS
2036	SELECT MEDICAL CORP	02/01/15	7.63%	TMS
2037	SELECT MEDICAL CORP	09/15/15	11.26%	TMS
2038	VANGUARD HEALTH HOLDING CO II	10/01/14	9.00%	TMS
2039	VANGUARD HEALTH HLDG CO I LLC / INC SENIOR DISCOUNT NOTE 0%-10/09, 11.25% THEREAFTER R/MD .001 10/01/2015	10/01/15	0.00%	TMS
2040	KNIGHT RIDDER INC MAKE WHOLE CALL	09/01/17	5.75%	TMS
2041	LAMAR MEDIA CORP	01/01/13	7.25%	TMS
2042	NIELSEN FINANCE LLC / NIELSEN FINANCE CO 10.000% 20140801	08/01/14	10.00%	TMS
2043	SINCLAIR TELEVISION GROUP INC	03/15/12	8.00%	TMS
2044	BOYD GAMING CORP	02/01/16	7.13%	TMS
2045	BOYD GAMING CORP	12/15/12	7.75%	TMS
2046	ISLE CAPRI CASINOS INC SR SUB NT R/MD 7.00 03/01/2014	03/01/14	7.00%	TMS
2047	MOHEGAN TRIBAL GAMING AUTHORIT	04/01/12	8.00%	TMS
2048	MOHEGAN TRIBAL GAMING AUTH SR SUB NT R/MD 6.875 02/15/2015	02/15/15	6.88%	TMS
2049	PENN NATL GAMING INC SR SUB NT R/MD 6.875 12/01/2011	12/01/11	6.88%	TMS
2050	WYNN LAS VEGAS LLC/WYNN LAS VE	12/01/14	6.63%	TMS
2051	AMC ENTERTAINMENT INC SENIOR NOTE R/MD 8.625 08/15/2012	08/15/12	8.63%	TMS
2052	AMC ENTMT INC SR SB NT 11%16 R/MD 11.00 02/01/2016	02/01/16	11.00%	TMS
2053	ALLIED WASTE NORTH AMER INC SR NOTE SER B R/MD 7.375 04/15/2014	04/15/14	7.38%	TMS
2054	ALLIED WASTE NORTH AMER INC SR NT R/MD 7.125 05/15/2016	05/15/16	7.13%	TMS
2055	ALLIED WASTE NORTH AMERICA INC	06/01/17	6.88%	TMS
2056	JARDEN CORP	05/01/17	7.50%	TMS
2057	L-3 COMMUNICATIONS CORP	06/15/12	7.63%	TMS
2058	WASTE SVCS INC SR SB NT 9.5%14R/MD 9.50 04/15/2014	04/15/14	9.50%	TMS
2059	BE AEROSPACE INC	07/01/18	8.50%	TMS
2060	CORRECTIONS CORP OF AMERICA	03/15/13	6.25%	TMS
2061	DAE AVIATION HOLDINGS INC	08/01/15	11.25%	TMS
2062	GAYLORD ENTERTAINMENT CO	11/15/14	6.75%	TMS
2063	HOST HOTELS & RESORTS LP	11/01/14	6.88%	TMS
2064	***HOST MARRIOTT L P SR NOTES SER J R/MD 7.125 11/01/2013	11/01/13	7.13%	TMS
2065	HOST MARRIOTT LP	08/15/12	7.00%	TMS
2066	ROUSE COMPANY-CORP BD	04/30/09	8.00%	TMS
2067	ROUSE CO LP / TRC CO-ISSUER INC SR NT 144A R/MD 6.75 05/01/2013	05/01/13	6.75%	TMS
2068	BERRY PLASTICS CORP SR NT FLT 15 R/MD 7.54063 02/15/2015	02/15/15	7.54%	TMS
2069	BERRY PLASTICS HLDG CORP 2ND PRIORITY SR SECD NT R/MD 8.875 09/15/2014	09/15/14	8.88%	TMS
2070	GRAHAM PACKAGING CO INC	10/15/12	8.50%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2015	(11,000,000)	100.56	100.59	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
2016	(1,000,000)	101.73	101.73	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2017	(1,500,000)	101.84	101.84	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2018	(3,750,000)	98.47	98.49	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2019	(1,000,000)	89.40	89.42	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2020	(5,542,000)	93.00	93.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2021	(870,000)	83.61	83.62	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2022	(605,000)	90.22	90.24	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2023	0	97.57	97.60	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2024	0	88.00	88.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2025	(5,000,000)	50.00	50.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2026	(5,000,000)	74.50	74.55	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2027	(20,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
2028	(1,000)	9.17	9.17	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2029	(7,000,000)	103.25	103.29	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2030	(801,000)	108.00	108.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2031	(272,000)	106.00	106.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2032	(11,025,000)	101.25	101.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2033	(304,000)	99.00	99.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2034	0	83.00	83.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2035	(3,800,000)	95.50	95.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2036	(250,000)	86.50	86.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2037	(1,000,000)	86.50	86.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2038	(520,000)	98.75	98.79	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2039	(200,000)	89.00	89.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2040	(243,000)	52.00	52.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2041	(4,939,000)	95.50	95.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2042	(1,300,000)	102.25	102.26	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
2043	(10,405,000)	98.00	98.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2044	(1,000,000)	77.00	77.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2045	(8,950,000)	92.00	92.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2046	(3,445,000)	74.50	74.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2047	(1,000,000)	85.00	85.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2048	(263,000)	71.00	71.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2049	(6,340,000)	96.00	96.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2050	(5,700,000)	90.75	90.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2051	(1,000,000)	103.00	103.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2052	(1,650,000)	101.00	101.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2053	(1,940,000)	100.75	100.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2054	(2,074,000)	100.75	100.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2055	(1,700,000)	99.50	99.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2056	(261,000)	90.50	90.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2057	(300,000)	102.00	102.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2058	(575,000)	102.50	102.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2059	(2,710,000)	104.50	104.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2060	(1,562,000)	98.00	98.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2061	(750,000)	100.00	100.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2062	(913,000)	88.25	88.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2063	(30,000)	92.25	92.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2064	(1,550,000)	94.75	94.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2065	(1,765,000)	95.88	95.88	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2066	(1,850,000)	99.00	99.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2067	(1,845,000)	83.00	83.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2068	(400,000)	94.50	94.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2069	(1,825,000)	83.00	83.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2070	(300,000)	95.00	95.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

	A	B	C	D	E	F
2071	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2072	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2073	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2074	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2075	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2076	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2077	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2078	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2079	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2080	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2081	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2082	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2083	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2084	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2085	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2086	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2087	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2088	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2089	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2090	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2091	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2092	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2093	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2094	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2095	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2096	93118154	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2097	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2098	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2099	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2100	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2101	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2102	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2103	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2104	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2105	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2106	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2107	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2108	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2109	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2110	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2111	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2112	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2113	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2114	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2115	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2116	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2117	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2118	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2119	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2120	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2121	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2122	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2123	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2124	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2125	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2126	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2071	HIGH YIELD - AME	HY FLOW US	38470RAD3	US38470RAD35	55287420
2072	HIGH YIELD - AME	HY FLOW US	69073TAL7	US69073TAL70	53034250
2073	HIGH GRADE CREDIT US	HG FLOW TRADING US	06050TKN1	US06050TKN18	59696720
2074	HIGH GRADE CREDIT US	HG FLOW TRADING US	369604BC6	US369604BC61	5BCSKN70
2075	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962G3P7	US36962G3P70	5BCNCH30
2076	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962G3U6	US36962G3U65	5BDCRF80
2077	HIGH GRADE CREDIT US	HG FLOW TRADING US	38141GDQ4	US38141GDQ47	51721390
2078	HIGH GRADE CREDIT US	HG FLOW TRADING US	38141GFG4	US38141GFG47	5BCNJL10
2079	HIGH GRADE CREDIT US	HG FLOW TRADING US	46625HGY0	US46625HGY09	5BCTVY50
2080	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R44	US524908R440	5BBQTF60
2081	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P4C2	US52517P4C27	5BBQTG20
2082	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5X5	US52517P5X54	5BCCHJ70
2083	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PD57	US52517PD572	56345850
2084	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PE23	US52517PE232	53813140
2085	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PSC6	US52517PSC67	54613100
2086	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVV0	US52517PVV02	52276690
2087	HIGH GRADE CREDIT US	HG FLOW TRADING US	5252M0FD4	US5252M0FD44	5BDJVQ30
2088	HIGH GRADE CREDIT US	HG FLOW TRADING US	93933WAA4	US93933WAA45	53993440
2089	HIGH GRADE CREDIT US	HG FLOW TRADING US	949746JE2	US949746JE28	55035330
2090	HIGH GRADE CREDIT US	HG FLOW TRADING US	949746NX5	US949746NX52	5BCKYV40
2091	HIGH GRADE CREDIT US	HG FLOW TRADING US	94980VAE8	US94980VAE83	57296210
2092	HIGH YIELD - AME	HY FLOW US	38869PAB0	US38869PAB04	52218830
2093	HIGH YIELD - AME	HY FLOW US	38869PAD6	US38869PAD69	52212390
2094	HIGH YIELD - AME	HY FLOW US	651715AD6	US651715AD68	51327940
2095	HIGH YIELD - AME	HY FLOW US	92531XAC6	US92531XAC65	5BBZMF10
2096	HIGH YIELD - AME	HY LOANS US	12543DAF7	US12543DAF78	5BCNDF90
2097	HIGH YIELD - AME	HY FLOW US	019645AE0	US019645AE05	59877070
2098	HIGH YIELD - AME	HY FLOW US	03073KAF8	US03073KAF84	53515040
2099	HIGH YIELD - AME	HY FLOW US	030981AD6	US030981AD62	56181100
2100	HIGH YIELD - AME	HY FLOW US	04939MAD1	US04939MAD11	5BDLCD10
2101	HIGH YIELD - AME	HY FLOW US	06985PAB6	US06985PAB67	57629260
2102	HIGH YIELD - AME	HY FLOW US	077447AE0	US077447AE03	54353210
2103	HIGH YIELD - AME	HY FLOW US	15941RAF7	US15941RAF73	5BDBHY60
2104	HIGH YIELD - AME	HY FLOW US	165167BJ5	US165167BJ57	55245960
2105	HIGH YIELD - AME	HY FLOW US	165167BN6	US165167BN69	53460780
2106	HIGH YIELD - AME	HY FLOW US	165167BS5	US165167BS56	53024870
2107	HIGH YIELD - AME	HY FLOW US	165167BY2	US165167BY25	54934060
2108	HIGH YIELD - AME	HY FLOW US	165167CC9	US165167CC95	5BDGBJ00
2109	HIGH YIELD - AME	HY FLOW US	20453EAC3	US20453EAC30	5BBZRK20
2110	HIGH YIELD - AME	HY FLOW US	24823UAE8	US24823UAE82	51217220
2111	HIGH YIELD - AME	HY FLOW US	24823UAF5	US24823UAF57	56289600
2112	HIGH YIELD - AME	HY FLOW US	29255WAH3	US29255WAH34	55856160
2113	HIGH YIELD - AME	HY FLOW US	29270UAG0	US29270UAG04	5BCGCJ40
2114	HIGH YIELD - AME	HY FLOW US	315292AE2	US315292AE29	5BDPVX00
2115	HIGH YIELD - AME	HY FLOW US	346091AS0	US346091AS05	54672220
2116	HIGH YIELD - AME	HY FLOW US	35914PAH8	US35914PAH82	55447330
2117	HIGH YIELD - AME	HY FLOW US	402629AE9	US402629AE94	53230280
2118	HIGH YIELD - AME	HY FLOW US	440543AB2	US440543AB25	55557390
2119	HIGH YIELD - AME	HY FLOW US	45661TAC5	US45661TAC53	56501560
2120	HIGH YIELD - AME	HY FLOW US	536020AA8	US536020AA80	5BDKVM80
2121	HIGH YIELD - AME	HY FLOW US	56845TAE7	US56845TAE73	59046930
2122	HIGH YIELD - AME	HY FLOW US	570506AE5	US570506AE54	59189310
2123	HIGH YIELD - AME	HY FLOW US	651290AH1	US651290AH18	55046530
2124	HIGH YIELD - AME	HY FLOW US	651290AJ7	US651290AJ73	57433030
2125	HIGH YIELD - AME	HY FLOW US	716495AB2	US716495AB26	59010430
2126	HIGH YIELD - AME	HY FLOW US	716495AC0	US716495AC09	5BDDQY30

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2071	GRAHAM PACKAGING CO INC	10/15/14	9.88%	TMS
2072	OWENS BROCKWAY GLASS CONTAINER	12/01/14	6.75%	TMS
2073	BANK AMER N A CHARLOTTE N C MEDIUM TERM BK NTS R/MD 5.30 03/15/2017	03/15/17	5.30%	TMS
2074	GENERAL ELECTRIC CO	12/06/17	5.25%	TMS
2075	GENERAL ELECTRIC CAPITAL CORP	01/14/38	5.88%	TMS
2076	GENERAL ELECTRIC CAPITAL CORP	05/01/18	5.63%	TMS
2077	GOLDMAN SACHS GROUP INC/THE	10/15/13	5.25%	TMS
2078	GOLDMAN SACHS GROUP INC/THE	01/18/18	5.95%	TMS
2079	JPMORGAN CHASE & CO R/MD 6.00 01/15/2018	01/15/18	6.00%	TMS
2080	LEHMAN BROTHERS HOLDINGS INC MAKE WHOLE CALL	07/17/37	6.88%	TMS
2081	LEHMAN BROTHERS HOLDINGS INC	07/19/12	6.00%	TMS
2082	***LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 6.20 09/26/2014	09/26/14	6.20%	TMS
2083	LEHMAN BROTHERS HOLDINGS INC	01/14/11	5.00%	TMS
2084	LEHMAN BROTHERS HOLDINGS INC	01/23/09	2.89%	TMS
2085	LEHMAN BROTHERS HOLDINGS-MTN	01/18/12	6.63%	TMS
2086	LEHMAN BROTHERS HOLDINGS INC	03/13/14	4.80%	TMS
2087	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 6.875 05/02/2018	05/02/18	6.88%	TMS
2088	WASHINGTON MUT BK CHATSWORTH CA MEDIUM TERM SUB BK NTS R/MD 6.875 06/15/2011	06/15/11	6.88%	TMS
2089	WELLS FARGO & CO	09/15/16	5.13%	TMS
2090	WELLS FARGO & CO	12/11/17	5.63%	TMS
2091	WELLS FARGO BANK NA	05/16/16	5.75%	TMS
2092	GRAPHIC PACKAGING INTL INC SENIOR NOTE R/MD 8.50 08/15/2011	08/15/11	8.50%	TMS
2093	GRAPHIC PACKAGING INTL INC SENIOR SUB NOTE R/MD 9.50 08/15/2013	08/15/13	9.50%	TMS
2094	NEWPAGE CORP	05/01/12	10.00%	TMS
2095	VERSO PAPER HOLDINGS LLC AND V	08/01/14	9.13%	TMS
2096	CHS / CMNTY HEALTH SYS INC SR NT 8.875%15 R/MD 8.875 07/15/2015	07/15/15	8.88%	TMS
2097	ALLIS CHALMERS CORP SR NT R/MD 8.50 03/01/2017	03/01/17	8.50%	TMS
2098	AMERIGAS PARTNERS L P / AP EAGLE FIN CORP SR NT R/MD 7.125 05/20/2016	05/20/16	7.13%	TMS
2099	AMERIGAS PARTNERS L P / AMERIGAS FIN CORP SR NT R/MD 7.25 05/20/2015	05/20/15	7.25%	TMS
2100	ATLAS PIPELINE PARTNERS LP	06/15/18	8.75%	TMS
2101	BASIC ENERGY SVCS INC SR NT R/MD 7.125 04/15/2016	04/15/16	7.13%	TMS
2102	BELDEN & BLAKE CORP SR SECD NT R/MD 8.75 07/15/2012	07/15/12	8.75%	TMS
2103	CHAPARRAL ENERGY INC SR NT R/MD 8.875 02/01/2017	02/01/17	8.88%	TMS
2104	CHESAPEAKE ENERGY CORP SENIOR NOTE R/MD 7.00 08/15/2014	08/15/14	7.00%	TMS
2105	CHESAPEAKE ENERGY CORP SR NT R/MD 6.625 01/15/2016	01/15/16	6.63%	TMS
2106	CHESAPEAKE ENERGY CORP MAKE WHOLE CALL	08/15/17	6.50%	TMS
2107	CHESAPEAKE ENERGY CORP SR NT R/MD 7.625 07/15/2013	07/15/13	7.63%	TMS
2108	CHESAPEAKE ENERGY CORP	12/15/18	7.25%	TMS
2109	COMPLETE PRODTN SVCS INC SR NT R/MD 8.00 12/15/2016	12/15/16	8.00%	TMS
2110	DENBURY RESOURCES INC DEL SR SUB NT R/MD 7.50 04/01/2013	04/01/13	7.50%	TMS
2111	DENBURY RESOURCES INC	12/15/15	7.50%	TMS
2112	ENCORE ACQUISITION CO	12/01/17	7.25%	TMS
2113	ENERGY PARTNERS LTD SR NT R/MD 7.91563 04/15/2013	04/15/13	7.92%	TMS
2114	FERRELLGAS L P / FERRELLGAS FIN CORP SR NT 144A R/MD 6.75 05/01/2014	05/01/14	6.75%	TMS
2115	FOREST OIL CORPORATION	12/15/11	8.00%	TMS
2116	FRONTIER OIL CORP SENIOR NOTE R/MD 6.625 10/01/2011	10/01/11	6.63%	TMS
2117	GULFMARK OFFSHORE INC	07/15/14	7.75%	TMS
2118	HORNBECK OFFSHORE SERVICES INC	12/01/14	6.13%	TMS
2119	INERGY L P & INERGY FIN CORP SR NT R/MD 8.25 03/01/2016	03/01/16	8.25%	TMS
2120	LINN ENERGY LLC SR NT 144A R/MD 9.875 07/01/2018	07/01/18	9.88%	TMS
2121	MARINER ENERGY INC SR NT R/MD 7.50 04/15/2013	04/15/13	7.50%	TMS
2122	MARKWEST ENERGY PARTNERS LP / MARKWEST ENERGY FINANCE CORP SR NT R/MD 8.50 07/15/2016	07/15/16	8.50%	TMS
2123	NEWFIELD EXPLORATION CO	09/01/14	6.63%	TMS
2124	NEWFIELD EXPL CO R/MD 6.625 04/15/2016	04/15/16	6.63%	TMS
2125	PETROHAWK ENERGY CORP SR NT R/MD 9.125 07/15/2013	07/15/13	9.13%	TMS
2126	PETROHAWK ENERGY CORP	06/01/15	7.88%	TMS

	P	Q	R	S	T	U	V
2071	0	90.50	90.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2072	(525,000)	99.50	99.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2073	(11,500,000)	92.40	92.42	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2074	(13,105,000)	97.30	97.31	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2075	(24,360,000)	91.53	91.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2076	(7,413,000)	97.65	97.67	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2077	(17,905,000)	99.09	99.11	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2078	(847,000)	95.32	95.33	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2079	(26,965,000)	98.39	98.40	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2080	0	72.24	72.24	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2081	0	77.75	77.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2082	0	78.00	78.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2083	0	77.00	77.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2084	0	95.50	95.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2085	0	84.00	84.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2086	0	69.83	69.83	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2087	0	83.66	83.66	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2088	(4,500,000)	63.00	63.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2089	(250,000)	94.71	94.74	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2090	(28,000,000)	97.17	97.18	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2091	(750,000)	99.61	99.63	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2092	(1,638,000)	99.25	99.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2093	(1,275,000)	96.00	96.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2094	(935,000)	97.00	97.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2095	(740,000)	92.25	92.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2096	0	100.00	100.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2097	(1,239,000)	90.50	90.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2098	(30,000)	93.50	93.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2099	(2,129,000)	95.25	95.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2100	(3,475,000)	96.75	96.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2101	(4,075,000)	94.00	94.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2102	(375,000)	99.00	99.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2103	(250,000)	86.50	86.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2104	(4,375,000)	98.50	98.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2105	(750,000)	95.00	95.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2106	(4,005,000)	94.25	94.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2107	(3,750,000)	101.50	101.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2108	(1,450,000)	97.00	97.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2109	(2,595,000)	98.25	98.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2110	(2,607,000)	97.75	97.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2111	(2,054,000)	97.25	97.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2112	(3,490,000)	88.00	88.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2113	(100,000)	85.00	85.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2114	(700,000)	87.00	87.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2115	(4,923,000)	102.25	102.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2116	(5,380,000)	97.00	97.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2117	(160,000)	98.50	98.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2118	(915,000)	92.00	92.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2119	(1,065,000)	95.50	95.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2120	(790,000)	98.50	98.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2121	(2,575,000)	92.75	92.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2122	(3,050,000)	99.50	99.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2123	(225,000)	94.25	94.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2124	(4,155,000)	92.50	92.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2125	(20,000)	99.75	99.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2126	0	92.75	92.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2127	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2128	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2129	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2130	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2131	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2132	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2133	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2134	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2135	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2136	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2137	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2138	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2139	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2140	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2141	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2142	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2143	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2144	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2145	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2146	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2147	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2148	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2149	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2150	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2151	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2152	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2153	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2154	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2155	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2156	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2157	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2158	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2159	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2160	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2161	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2162	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2163	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2164	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2165	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2166	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2167	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2168	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2169	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2170	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2171	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2172	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2173	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2174	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2175	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2176	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2177	93118261	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2178	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2179	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2180	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2181	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2182	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2127	HIGH YIELD - AME	HY FLOW US	726505AC4	US726505AC48	59696410
2128	HIGH YIELD - AME	HY FLOW US	726505AD2	US726505AD21	5BBMCV40
2129	HIGH YIELD - AME	HY FLOW US	726505AF7	US726505AF78	5BDGBH60
2130	HIGH YIELD - AME	HY FLOW US	74837RAC8	US74837RAC88	56097240
2131	HIGH YIELD - AME	HY FLOW US	75281AAB5	US75281AAB52	51935520
2132	HIGH YIELD - AME	HY FLOW US	75281AAF6	US75281AAF66	53005450
2133	HIGH YIELD - AME	HY FLOW US	75281AAG4	US75281AAG40	50031190
2134	HIGH YIELD - AME	HY FLOW US	75281AAJ8	US75281AAJ88	5BDDCG80
2135	HIGH YIELD - AME	HY FLOW US	785583AF2	US785583AF20	5BCBVT70
2136	HIGH YIELD - AME	HY FLOW US	861642AE6	US861642AE60	54729950
2137	HIGH YIELD - AME	HY FLOW US	861642AG1	US861642AG19	55616650
2138	HIGH YIELD - AME	HY FLOW US	881609AT8	US881609AT88	5BCNYH70
2139	HIGH YIELD - AME	HY FLOW US	92275PAB5	US92275PAB58	50944020
2140	HIGH YIELD - AME	HY FLOW US	92922PAA4	US92922PAA49	5BBJQZ90
2141	HIGH YIELD - AME	HY FLOW US	966387AC6	US966387AC68	56548180
2142	HIGH GRADE CREDIT US	HG FLOW TRADING US	060505DG6	US060505DG60	5BBTSJ20
2143	HIGH GRADE CREDIT US	HG FLOW TRADING US	06051GDW6	US06051GDW69	5BDKZB00
2144	HIGH GRADE CREDIT US	HG FLOW TRADING US	22237LHE5	US22237LHE56	52045650
2145	HIGH GRADE CREDIT US	HG FLOW TRADING US	22238HGQ7	US22238HGQ74	5BBGCK10
2146	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962G3K8	US36962G3K83	5BCFQT60
2147	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962G3T9	US36962G3T92	5BDCRF70
2148	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962GXS8	US36962GXS82	54605660
2149	HIGH GRADE CREDIT US	HG FLOW TRADING US	46625HHB9	US46625HHB96	5BDCDW70
2150	HIGH GRADE CREDIT US	HG FLOW TRADING US	93933WAA4	US93933WAA45	53993440
2151	HIGH YIELD - AME	HY FLOW US	35671DAQ8	US35671DAQ88	54266860
2152	HIGH YIELD - AME	HY FLOW US	35671DAT2	US35671DAT28	59765520
2153	HIGH YIELD - AME	HY FLOW US	470355AA6	US470355AA61	50527000
2154	HIGH YIELD - AME	HY FLOW US	576203AH6	US576203AH62	53310560
2155	HIGH YIELD - AME	HY FLOW US	704549AD6	US704549AD67	52813910
2156	HIGH YIELD - AME	HY FLOW US	704549AE4	US704549AE41	57627960
2157	HIGH YIELD - AME	HY DISTRESSED US	4585069J3	US4585069J35	53207180
2158	HIGH YIELD - AME	HY DISTRESSED US	003669AC2	US003669AC28	50140410
2159	HIGH YIELD - AME	HY DISTRESSED US	003669AK4	US003669AK44	5BCYQL90
2160	HIGH YIELD - AME	HY DISTRESSED US	003669AL2	US003669AL27	5BCXWM60
2161	HIGH YIELD - AME	HY DISTRESSED US	07556QAE5	US07556QAE52	53794140
2162	HIGH YIELD - AME	HY DISTRESSED US	442488AM4	US442488AM41	50364080
2163	HIGH YIELD - AME	HY DISTRESSED US	442488AQ5	US442488AQ54	51782300
2164	HIGH YIELD - AME	HY DISTRESSED US	442488AW2	US442488AW23	55818070
2165	HIGH YIELD - AME	HY DISTRESSED US	442488BB7	US442488BB76	5BDMTV10
2166	HIGH YIELD - AME	HY DISTRESSED US	552075AA1	US552075AA16	51412240
2167	HIGH YIELD - AME	HY DISTRESSED US	85375CAN1	US85375CAN11	51853960
2168	HIGH YIELD - AME	HY DISTRESSED US	85375CAS0	US85375CAS08	52644570
2169	HIGH YIELD - AME	HY DISTRESSED US	92923CAM6	US92923CAM64	52143130
2170	HIGH YIELD - AME	HY DISTRESSED US	92923CAP9	US92923CAP95	53377350
2171	HIGH YIELD - AME	HY FLOW US	26816LAD4	US26816LAD47	53604510
2172	HIGH YIELD - AME	HY FLOW US	26816LAT9	US26816LAT98	55009940
2173	HIGH YIELD - AME	HY FLOW US	26816LAX0	US26816LAX01	5BCKKT40
2174	HIGH YIELD - AME	HY FLOW US	292680AA3	US292680AA32	5BCNSP00
2175	HIGH YIELD - AME	HY FLOW US	629377AX0	US629377AX02	59098070
2176	HIGH YIELD - AME	HY FLOW US	75952BAN5	US75952BAN55	5BBHXY90
2177	HIGH YIELD - AME	HY FLOW US	87999AJY4	US87999AJY47	5BCVRY10
2178	HIGH YIELD - AME	HY DISTRESSED US	030210AD0	US030210AD08	52690660
2179	HIGH YIELD - AME	HY DISTRESSED US	235ESCAH3	US235ESCAH36	5BDCMV40
2180	HIGH YIELD - AME	HY DISTRESSED US	235ESCAL4	US235ESCAL48	5BDCMV70
2181	HIGH YIELD - AME	HY DISTRESSED US	247126AE5	US247126AE59	51091290
2182	HIGH YIELD - AME	HY DISTRESSED US	266ESC995	US266ESC9956	5BDLLF90

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2127	PLAINS EXPL & PRODTN CO SR NT R/MD 7.00 03/15/2017	03/15/17	7.00%	TMS
2128	PLAINS EXPL & PRODTN CO R/MD 7.75 06/15/2015	06/15/15	7.75%	TMS
2129	PLAINS EXPL & PRODTN CO SR NT R/MD 7.625 06/01/2018	06/01/18	7.63%	TMS
2130	QUICKSILVER RES INC SR SUB NT R/MD 7.125 04/01/2016	04/01/16	7.13%	TMS
2131	RANGE RESOURCES CORP SR SUB NOTE R/MD 7.375 07/15/2013	07/15/13	7.38%	TMS
2132	RANGE RES CORP SR SUB NT R/MD 6.375 03/15/2015	03/15/15	6.38%	TMS
2133	RANGE RESOURCES CORP	05/15/16	7.50%	TMS
2134	RANGE RES CORP SR SUB NT R/MD 7.25 05/01/2018	05/01/18	7.25%	TMS
2135	SABINE PASS LNG LP R/MD 7.50 11/30/2016	11/30/16	7.50%	TMS
2136	STONE ENERGY CORP	12/15/11	8.25%	TMS
2137	STONE ENERGY CORP SR SUB NT R/MD 6.75 12/15/2014	12/15/14	6.75%	TMS
2138	TESORO CORP SUB DEB R/MD 6.50 06/01/2017	06/01/17	6.50%	TMS
2139	VENOCO INC SENIOR NOTE R/MD 8.75 12/15/2011	12/15/11	8.75%	TMS
2140	W & T OFFSHORE INC SR NT R/MD 8.25 06/15/2014	06/15/14	8.25%	TMS
2141	WHITING PETROLEUM CORP	05/01/13	7.25%	TMS
2142	BANK AMER CORP R/MD 2.97375 08/13/2010	08/13/10	2.97%	TMS
2143	BANK OF AMERICA NA	05/01/13	4.90%	TMS
2144	COUNTRYWIDE HOME LOAN-MTN	04/15/09	6.25%	TMS
2145	COUNTRYWIDE FINANCIAL CORP	06/07/12	5.80%	TMS
2146	GENERAL ELEC CAP CORP MEDIUM TERM NTS R/MD 5.25 10/19/2012	10/19/12	5.25%	TMS
2147	GENERAL ELECTRIC CAPITAL CORP	05/01/13	4.80%	TMS
2148	GENERAL ELECTRIC CAPITAL CORP	02/15/12	5.88%	TMS
2149	JPMORGAN CHASE & CO	05/01/13	4.75%	TMS
2150	WASHINGTON MUT BK CHATSWORTH CA MEDIUM TERM SUB BK NTS R/MD 6.875 06/15/2011	06/15/11	6.88%	TMS
2151	FREEPORT-MCMORAN COPPER & GOLD	02/01/14	6.88%	TMS
2152	FREEPORT-MCMORAN COPPER & GOLD	04/01/15	5.88%	TMS
2153	JAMES RIV COAL CO SR NT R/MD 9.375 06/01/2012	06/01/12	9.38%	TMS
2154	MASSEY ENERGY CO	12/15/13	6.88%	TMS
2155	PEABODY ENERGY CORP	04/15/16	5.88%	TMS
2156	PEABODY ENERGY CORP SR NT R/MD 7.375 11/01/2016	11/01/16	7.38%	TMS
2157	CTS INTERCO INC R/MD 14.00 02/15/2049	02/15/49	14.00%	TMS
2158	ABITIBI-CONSOLIDATED CO OF CANMAKE WHOLE CALL	06/20/13	6.00%	TMS
2159	ABITIBI-CONSOLIDATED CO OF CAN	07/15/10	15.50%	TMS
2160	ABITIBI-CONSOLIDATED CO CDA SR SECD NT R/MD 13.75 04/01/2011	04/01/11	13.75%	TMS
2161	BEAZER HOMES USA INC	05/15/11	8.63%	TMS
2162	HOVNANIAN K ENTERPRISES INC SENIOR SUB NOTE R/MD 8.875 04/01/2012	04/01/12	8.88%	TMS
2163	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	01/15/14	6.50%	TMS
2164	HOVNANIAN K ENTERPRISES INC GTD SR SUB NOTE R/MD 6.00 01/15/2010	01/15/10	6.00%	TMS
2165	K HOVNANIAN ENTERPRISES INC	05/01/13	11.50%	TMS
2166	***WILLIAM LYON HOMES INC SR NOTE R/MD 10.75 04/01/2013	04/01/13	10.75%	TMS
2167	STANDARD-PACIFIC CORP MAKE WHOLE CALL	05/15/11	6.88%	TMS
2168	STANDARD-PACIFIC CORP MAKE WHOLE CALL	08/15/10	6.50%	TMS
2169	WCI COMMUNITIES INC CONV SENIOR SUB NOTE R/MD 7.875 10/01/2013	10/01/13	7.88%	TMS
2170	WCI COMMUNITIES INC	03/15/15	6.63%	TMS
2171	DYNEGY CAPITAL INC-CP BD	04/01/11	6.88%	TMS
2172	DYNEGY HOLDINGS INC	05/01/16	8.38%	TMS
2173	DYNEGY INC SR NT 7.5%15 R/MD 7.50 06/01/2015	06/01/15	7.50%	TMS
2174	ENERGY FUTURE HOLDINGS CORP	11/01/17	10.88%	TMS
2175	NRG ENERGY INC	01/15/17	7.38%	TMS
2176	RELIANT ENERGY INC MAKE WHOLE CALL	06/15/14	7.63%	TMS
2177	TEMBEC INDUSTRIES INC	06/30/09	8.63%	TMS
2178	AMERICAN TIRE DISTRIBUTORS INC	04/01/13	10.75%	TMS
2179	DANA CORPORATION ESCROW CUSIP EXTD MAT 12/31/49R/MD 6.50 12/31/2049	12/31/49	6.50%	TMS
2180	DANA CORPORATION -ESCROW CUSIP- R/MD 7.00 03/01/2029	03/01/29	7.00%	TMS
2181	DELPHI CORP MAKE WHOLE CALL	08/15/13	6.50%	TMS
2182	ESC CB DURA OPERATING - ESCROW CUSIP - R/MD 8.625 04/15/2012	04/15/12	8.63%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2127	(4,675,000)	90.50	90.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2128	(2,688,000)	95.00	95.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2129	(750,000)	91.50	91.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2130	0	84.00	84.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2131	(50,000)	99.75	99.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2132	(2,950,000)	94.25	94.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2133	(225,000)	99.25	99.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2134	(3,504,000)	98.00	98.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2135	(420,000)	86.25	86.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2136	(3,060,000)	95.25	95.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2137	(195,000)	84.50	84.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2138	(1,730,000)	86.00	86.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2139	(150,000)	98.00	98.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2140	(965,000)	93.00	93.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2141	(3,095,000)	96.50	96.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2142	(10,000,000)	99.21	99.21	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2143	(245,000)	98.44	98.46	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2144	(2,300,000)	99.40	99.43	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2145	(2,801,000)	93.42	93.44	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2146	(1,500,000)	101.44	101.44	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2147	(24,250,000)	99.64	99.66	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2148	(3,420,000)	104.12	104.12	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2149	(350,000)	97.66	97.68	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2150	(2,000,000)	63.00	63.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2151	(707,000)	101.50	101.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2152	(1,323,000)	99.25	99.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2153	(300,000)	98.00	98.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2154	(1,730,000)	95.00	95.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2155	(3,050,000)	94.25	94.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2156	(1,000,000)	101.50	101.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2157	(126)	0.00	0.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2158	(1,184,000)	38.54	38.56	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
2159	(500,000)	77.00	77.03	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
2160	(1,000,000)	105.00	105.06	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
2161	(6,950,000)	81.00	81.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2162	(533,000)	68.50	68.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2163	(7,625,000)	61.50	61.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2164	(500,000)	89.00	89.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2165	(3,500,000)	103.00	103.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2166	(317,000)	41.00	41.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2167	(2,000,000)	88.50	88.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2168	(56,000)	93.00	93.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2169	(1,000,000)	40.50	40.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2170	(875,000)	41.00	41.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2171	(5,000,000)	98.25	98.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2172	(850,000)	97.50	97.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2173	(7,300,000)	93.00	93.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2174	(6,190,000)	103.00	103.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2175	0	96.13	96.14	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2176	(3,000,000)	96.50	96.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2177	(2,581,500)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
2178	(1,450,000)	85.00	85.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2179	(1,750,000)	3.50	3.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2180	(350,000)	3.50	3.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2181	(600)	13.50	13.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2182	(122,535)	4.00	4.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
2183	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2184	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2185	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2186	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2187	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2188	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2189	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2190	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2191	93118269	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2192	93118269	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2193	93118269	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2194	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2195	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2196	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2197	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2198	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2199	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2200	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2201	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2202	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2203	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2204	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2205	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2206	G10B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2207	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2208	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2209	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2210	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2211	GA3V	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2212	GAAP	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	STRUCTURED TRANSACTIONS
2213	GAAP	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	STRUCTURED TRANSACTIONS
2214	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2215	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2216	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2217	93117831	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2218	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2219	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2220	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2221	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2222	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2223	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2224	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2225	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2226	93118072	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2227	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2228	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2229	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2230	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2231	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2232	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2233	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2234	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2235	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2236	93113066	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2237	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2238	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
2183	HIGH YIELD - AME	HY DISTRESSED US	179584AC1	US179584AC10	5BCRHZ00
2184	HIGH YIELD - AME	HY DISTRESSED US	75605EAV2	US75605EAV20	5BCZNY00
2185	HIGH YIELD - AME	HY DISTRESSED US	84762LAB1	US84762LAB18	5BBBRH60
2186	HIGH YIELD - AME	HY DISTRESSED US	008674AB9	US008674AB96	53878020
2187	HIGH YIELD - AME	HY DISTRESSED US	373200AT1	US373200AT14	5BBVRL50
2188	HIGH YIELD - AME	HY DISTRESSED US	640094AF5	US640094AF52	5BBXWL30
2189	HIGH YIELD - AME	HY DISTRESSED US	83001LAB4	US83001LAB45	5BDHZS00
2190	HIGH YIELD - AME	HY DISTRESSED US	83001PAD1	US83001PAD15	54981000
2191	HIGH YIELD - AME	HY DISTRESSED US	729136AF8	US729136AF87	51936180
2192	HIGH YIELD - AME	HY DISTRESSED US	87910PAF7	US87910PAF71	53270660
2193	HIGH YIELD - AME	HY DISTRESSED US	87910PAH3	US87910PAH38	5BBFRL40
2194	HIGH YIELD - AME	HY FLOW US	057741AA8	US057741AA85	59804520
2195	HIGH YIELD - AME	HY FLOW US	097751AH4	US097751AH40	52833790
2196	HIGH YIELD - AME	HY FLOW US	097751AL5	US097751AL51	52833410
2197	HIGH YIELD - AME	HY FLOW US	097751AM3	US097751AM35	59120520
2198	HIGH YIELD - AME	HY FLOW US	420122AB9	US420122AB91	5BCPQX70
2199	HIGH YIELD - AME	HY FLOW US	428291AL2	US428291AL22	53238250
2200	HIGH YIELD - AME	HY FLOW US	502413AQ0	US502413AQ06	54197380
2201	HIGH YIELD - AME	HY FLOW US	502413AU1	US502413AU18	56570650
2202	HIGH YIELD - AME	HY FLOW US	893647AJ6	US893647AJ63	58246970
2203	HIGH YIELD - AME	HY DISTRESSED US	55305BAC5	US55305BAC54	51034670
2204	HIGH YIELD - AME	HY DISTRESSED US	62941EAB7	US62941EAB74	53075210
2205	HIGH YIELD - AME	HY DISTRESSED US	729416AG2	US729416AG20	55198330
2206	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	345397VF7	US345397VF73	345397VF7
2207	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	2084649S8	US2084649S88	208464958
2208	CDO AMERICAS	CDO LIQUID ARB US	92344GAM8	US92344GAM87	92344GAM8
2209	MUNICIPALS AMERICA	MUNIS DERIVATIVES	2177M6AC0		2177M6AC0
2210	HIGH GRADE CREDIT US	HG FLOW TRADING US	1730T0FV6	US1730T0FV61	1730T0FV6
2211	HIGH GRADE CREDIT US	HG FLOW TRADING US	101137AE7	US101137AE71	101137AE7
2212	FID STRUCTURED TRANS AMER	FINANCIAL ENG.-AMERICAS			NYLIFEPO1
2213	FID STRUCTURED TRANS AMER	FINANCIAL ENG.-AMERICAS	208831123		208831123
2214	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	36962GF66	US36962GF666	36962GF66
2215	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	78442FBU1	US78442FBU12	78442FBU1
2216	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	90331HKQ5	US90331HKQ55	90331HKQ5
2217	EMG AMERICAS	M/B EMG AMERICA		XS0334249223	5BCSBP20
2218	HIGH YIELD - AME	HY DISTRESSED US	75605EAT7	US75605EAT73	5BCZLQ70
2219	HIGH YIELD - AME	HY DISTRESSED US	527298AM5	US527298AM56	5BBLHS80
2220	HIGH YIELD - AME	HY FLOW US	681904AK4	US681904AK42	52793480
2221	HIGH YIELD - AME	HY FLOW US	373298BV9	US373298BV95	53849700
2222	HIGH YIELD - AME	HY DISTRESSED US	83001PAH2	US83001PAH29	54521710
2223	HIGH YIELD - AME	HY DISTRESSED US	12501BAP9	US12501BAP94	56098420
2224	HIGH YIELD - AME	HY FLOW US	502413AJ6	US502413AJ62	50461090
2225	HIGH YIELD - AME	HY FLOW US	245217AM6	US245217AM61	52040670
2226	HIGH YIELD - AME	HY FLOW US	38869PAB0	US38869PAB04	52218830
2227	HIGH YIELD - AME	HY FLOW US	76009NAE0	US76009NAE04	51445940
2228	HIGH GRADE CREDIT US	HG FLOW TRADING US	013104AJ3	US013104AJ31	53599660
2229	HIGH GRADE CREDIT US	HG FLOW TRADING US	85590AAD6	US85590AAD63	51690390
2230	HIGH GRADE CREDIT US	HG FLOW TRADING US	708130AA7	US708130AA74	51072010
2231	HIGH GRADE CREDIT US	HG FLOW TRADING US	281023AN1	US281023AN10	59081870
2232	HIGH YIELD - AME	HY FLOW US	23918KAE8	US23918KAE82	50289020
2233	HIGH GRADE CREDIT US	HG FLOW TRADING US	780153AL6	US780153AL64	53526520
2234	HIGH GRADE CREDIT US	HG FLOW TRADING US	125896AX8	US125896AX86	55922880
2235	HIGH GRADE LATAM US	HG LATIN MARKETS	84265VAB1	US84265VAB18	1US845332
2236	HIGH YIELD - AME	HY FLOW US	857689AV5	US857689AV53	53332080
2237	HIGH YIELD - AME	HY DISTRESSED US	24799AKC5	US24799AKC52	5BBNNQ50
2238	HIGH GRADE LATAM US	HG LATIN MARKETS	003669AK4	US003669AK44	1CA417826

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2183	CLAIRE'S STORES INC	06/01/15	9.25%	TMS
2184	REALOGY CORP SR TOGGLE 11%14 R/MD 11.00 04/15/2014	04/15/14	11.00%	TMS
2185	SPECTRUM BRANDS INC SR SUB PIK NT R/MD 12.00 10/02/2013	10/02/13	12.00%	TMS
2186	AHERN RENTALS INC	08/15/13	9.25%	TMS
2187	GEORGIA GULF CORP SR SUB NT R/MD 10.75 10/15/2016	10/15/16	10.75%	TMS
2188	NEFF CORP	06/01/15	10.00%	TMS
2189	SIX FLAGS OPERATIONS INC	07/15/16	12.25%	TMS
2190	SIX FLAGS INC	02/01/10	8.88%	TMS
2191	PLIANT CORP	09/01/09	11.13%	TMS
2192	TEKNI-PLEX INC IN DEFAULT	06/15/10	12.75%	TMS
2193	TEKNI-PLEX INC SR SEC 8.75%13 R/MD 8.75 11/15/2013	11/15/13	8.75%	TMS
2194	BALDOR ELECTRIC CO R/MD 8.625 02/15/2017	02/15/17	8.63%	TMS
2195	BOMBARDIER INC MAKE WHOLE CALL	05/01/14	6.30%	TMS
2196	BOMBARDIER INC MAKE WHOLE CALL	05/01/34	7.45%	TMS
2197	BOMBARDIER INC	11/15/14	8.00%	TMS
2198	HAWKER BEECHCRAFT ACQUISITION	04/01/15	8.50%	TMS
2199	HEXCEL CORP NEW SR SB NT R/MD 6.75 02/01/2015	02/01/15	6.75%	TMS
2200	L-3 COMMUNICATIONS CORP	01/15/14	6.13%	TMS
2201	L-3 COMMUNICATIONS CORP	10/15/15	6.38%	TMS
2202	TRANSDIGM INC SR SB NT 7.75%14R/MD 7.75 07/15/2014	07/15/14	7.75%	TMS
2203	M/I HOMES INC MAKE WHOLE CALL	04/01/12	6.88%	TMS
2204	NTK HOLDINGS INC	03/01/14	0.00%	TMS
2205	PLY GEM INDUSTRIES INC SR SUB NT R/MD 9.00 02/15/2012	02/15/12	9.00%	TMS
2206	FORD MOTOR CREDIT CO LLC	06/15/11	8.07%	MTS
2207	CONSECO INCIN IN DEFAULT	02/09/49	8.75%	MTS
2208	VERIZON GLOBAL FUNDING CORP MAKE WHOLE CALL	12/01/30	7.75%	MTS
2209	CORAL CP TRUST	03/02/07	5.62%	MTS
2210	CITIGROUP FUNDING INC	05/07/10	3.82%	MTS
2211	BOSTON SCIENTIFIC CORP MAKE WHOLE CALL	11/15/35	7.00%	MTS
2212	RESIDUAL STRIP RECEIPTS	06/10/19	0.00%	MTS
2213	AIM SHORT TERM INVESTMENTPO	12/31/18	0.00%	MTS
2214	GENERAL ELECT CAPITAL CORP (BLIB3 +15BPS)	02/02/09	2.94%	MTS
2215	SLM CORP FRN (BLIB3 + 20BPS)	01/26/09	3.12%	MTS
2216	US BANK NA	10/14/14	3.07%	MTS
2217	BARCLAYS BANK PLC 6.050% 20171204 SERIES# REGS EMTN	12/04/17	6.05%	TMS
2218	REALOGY CORP SR NT 10.5%14 R/MD 10.50 04/15/2014	04/15/14	10.50%	TMS
2219	LEVEL 3 FINANCING INC	11/01/14	9.25%	TMS
2220	OMNICARE INC	12/15/15	6.88%	TMS
2221	***GEORGIA PACIFIC CORP BD R/MD 8.125 05/15/2011	05/15/11	8.13%	TMS
2222	SIX FLAGS INC SR NT R/MD 9.625 06/01/2014	06/01/14	9.63%	TMS
2223	CCH I HOLDINGS LLC	04/01/14	9.92%	TMS
2224	L-3 COMMUNICATIONS CORP	06/15/12	7.63%	TMS
2225	DEL MONTE CORP	12/15/12	8.63%	TMS
2226	GRAPHIC PACKAGING INTL INC SENIOR NOTE R/MD 8.50 08/15/2011	08/15/11	8.50%	TMS
2227	***RENT A CENTER INC SENIOR SUB NOTE R/MD 7.50 05/01/2010	05/01/10	7.50%	TMS
2228	ALBERTSONS LLC MAKE WHOLE CALL	02/15/11	7.50%	TMS
2229	STARWOOD HOTELS RESORTS MULTI COUPON	05/01/12	7.88%	TMS
2230	JC PENNEY CORP INC MAKE WHOLE CALL	03/01/10	8.00%	TMS
2231	EDISON MISSION ENERGY SR NT 7.5% R/MD 7.50 06/15/2013	06/15/13	7.50%	TMS
2232	DAVITA INC	03/15/13	6.63%	TMS
2233	ROYAL CARIBBEAN CRUISES LTD 8.750% 20110202	02/02/11	8.75%	TMS
2234	CMS ENERGY CORP MAKE WHOLE CALL	02/01/12	6.30%	TMS
2235	SOUTHERN COPPER CORP MAKE WHOLE CALL	07/27/15	6.38%	ITS
2236	STATION CASINOS INC SR NOTES R/MD 6.00 04/01/2012	04/01/12	6.00%	TMS
2237	DELTA AIR LINES INC/OLD	12/15/29	8.30%	TMS
2238	ABITIBI-CONSOLIDATED CO OF CAN	07/15/10	15.50%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2183	(5,138,000)	46.75	46.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2184	(3,500,000)	49.00	49.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2185	(3,224,000)	69.50	69.55	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2186	(2,140,000)	65.00	65.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2187	(5,829,000)	50.00	50.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2188	(3,800,000)	40.00	40.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2189	(1,650,000)	95.50	95.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2190	(45,000)	83.50	83.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2191	(4,837,000)	72.50	72.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2192	(95,000)	55.00	55.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2193	(6,500,000)	75.50	75.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2194	(170,000)	101.75	101.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2195	(2,270,000)	97.25	97.27	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
2196	(1,000,000)	97.25	97.28	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
2197	(1,360,000)	103.50	103.53	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
2198	(6,125,000)	100.00	100.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2199	(1,000,000)	97.50	97.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2200	(5,615,000)	96.75	96.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2201	(41,000)	96.50	96.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2202	(750,000)	97.75	97.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2203	(1,000,000)	87.50	87.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2204	(30,000)	45.50	45.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2205	0	56.50	56.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2206	(2,002,000)	0.80	0.82	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2207	(3,750,000)	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2208	(13,500,000)	1.08	1.10	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2209	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2210	(8,000,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2211	0	0.89	0.89	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2212	(91,500,000)	0.62	0.62	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2213	(82,907,818)	0.64	0.64	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2214	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2215	0	0.98	0.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2216	(2,000,000)	1.00	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
2217	13,400,000	98.52	98.53	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2218	1,900,000	59.50	59.54	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2219	1,104,000	91.00	91.03	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2220	1,044,000	94.00	94.02	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2221	650,000	100.00	100.03	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2222	652,000	64.50	64.53	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2223	660,000	50.00	50.05	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2224	300,000	102.00	102.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2225	300,000	101.00	101.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2226	300,000	99.25	99.25	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2227	300,000	98.50	98.50	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2228	300,000	98.00	98.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2229	300,000	98.00	98.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2230	300,000	97.70	97.70	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2231	300,000	97.00	97.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2232	300,000	97.00	97.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2233	300,000	96.00	96.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2234	300,000	94.00	94.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2235	245,000	0.99	0.99	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2236	300,000	69.50	69.50	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2237	7,330,000	2.66	2.66	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2238	165,000	0.77	0.80	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

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	A	B	C	D	E	F
2239	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2240	93117831	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2241	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2242	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2243	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2244	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2245	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2246	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2247	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2248	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2249	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2250	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2251	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2252	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2253	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2254	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2255	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2256	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2257	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2258	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2259	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2260	93117256	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2261	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2262	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2263	056631898	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
2264	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2265	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2266	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2267	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2268	073004715	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	FIRM FINANCING
2269	073004715	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	FIRM FINANCING
2270	073004715	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	FIRM FINANCING
2271	0730047H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2272	0730047H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2273	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2274	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2275	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2276	074006057	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2277	0740063G0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2278	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2279	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
2280	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
2281	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
2282	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
2283	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
2284	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
2285	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2286	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2287	93114401	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2288	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2289	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2290	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2291	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2292	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2293	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2294	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
2239	CREDIT FINANCING AMERICAS	M/B CORPORATES	85375CAK7	US85375CAK71	54824930
2240	EMG AMERICAS	M/B EMG AMERICA		USG23491AA40	58237380
2241	HIGH YIELD - AME	HY FLOW US	165167BC0	US165167BC05	51766390
2242	HIGH GRADE LATAM US	HG LATIN MARKETS	984121BL6	US984121BL60	1US084817
2243	HIGH YIELD - AME	HY FLOW US	003669AC2	US003669AC28	50140410
2244	HIGH YIELD - AME	HY FLOW US	640204AG8	US640204AG82	50611560
2245	CREDIT FINANCING AMERICAS	M/B CORPORATES	442488AM4	US442488AM41	50364080
2246	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PYN5	US52517PYN58	1US274640
2247	HIGH GRADE LATAM US	HG LATIN MARKETS	78387GAK9	US78387GAK94	1US050651
2248	HIGH GRADE LATAM US	HG LATIN MARKETS	832248AM0	US832248AM02	1US257512
2249	HIGH GRADE LATAM US	HG LATIN MARKETS	438516AN6	US438516AN69	1US011166
2250	HIGH GRADE LATAM US	HG LATIN MARKETS	524908CM0	US524908CM04	524908CM0
2251	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PH61	US52517PH615	1US552532
2252	HIGH GRADE LATAM US	HG LATIN MARKETS	38141GDQ4	US38141GDQ47	1US104532
2253	HIGH GRADE LATAM US	HG LATIN MARKETS	499040AP8	US499040AP80	1US892268
2254	HIGH YIELD - AME	HY DISTRESSED US	13199ADC2	US13199ADC27	5BCZNJ50
2255	HIGH GRADE CREDIT US	HG FLOW TRADING US	5252M0BZ9	US5252M0BZ91	1US330079
2256	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDY4	US52519FDY43	1US547573
2257	HIGH YIELD - AME	HY FLOW US	23330XAH3	US23330XAH35	56640760
2258	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PXT3	US52517PXT38	1US244528
2259	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PH61	US52517PH615	1US552532
2260	HIGH YIELD - AME	HY FLOW US	25459HAD7	US25459HAD70	54033530
2261	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908CM0	US524908CM04	524908CM0
2262	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	24799AKC5	US24799AKC52	5BBNNQ50
2263	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	30033RAC2	US30033RAC25	1US531569
2264	HIGH GRADE LATAM US	HG LATIN MARKETS	7800876N7	US7800876N73	1CA184905
2265	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USM8222MAA01	1US365919
2266	FX AMERICAS	FX-OPTIONS AMERICAS	00254ECN0	US00254ECN04	1US926330
2267	FX AMERICAS	FX-OPTIONS AMERICAS	00254ECP5	US00254ECP51	1US926322
2268	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	298785ES1	US298785ES13	1SN581648
2269	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	4581X0AH1	US4581X0AH11	1SN865850
2270	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	500769CR3	US500769CR31	1DE377826
2271	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	48632FAC5	US48632FAC59	1US691736
2272	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	48632GAC3	US48632GAC33	1IS692301
2273	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AR2	US013817AR21	1US541097
2274	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136385AJ0	US136385AJ06	1CA666042
2275	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	656531AJ9	US656531AJ97	1NO829989
2276	HIGH YIELD - AME	HY FLOW US	552953AE1	US552953AE19	579995200
2277	HIGH YIELD - AME	HY DISTRESSED US	76114EAF9	US76114EAF97	1US501216
2278	CREDIT FINANCING AMERICAS	M/B CORPORATES	46205AAC7	US46205AAC71	5BCDRM90
2279	MAP AMERICAS	3RD PARTY RELATIONSHIPS	012348AC2	US012348AC28	50317990
2280	MAP AMERICAS	3RD PARTY RELATIONSHIPS	019589AD2	US019589AD20	53319420
2281	MAP AMERICAS	3RD PARTY RELATIONSHIPS	02744MAA6	US02744MAA62	50607000
2282	MAP AMERICAS	3RD PARTY RELATIONSHIPS	192108AQ1	US192108AQ14	52231620
2283	MAP AMERICAS	3RD PARTY RELATIONSHIPS	681904AL2	US681904AL25	52793610
2284	MAP AMERICAS	3RD PARTY RELATIONSHIPS	902973AQ9	US902973AQ91	59654780
2285	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	74437CAD3	US74437CAD39	52009000
2286	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	74437CAG6	US74437CAG69	52739790
2287	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	63935KAB9	US63935KAB98	52737520
2288	HIGH YIELD - AME	HY DISTRESSED US	9092799S2	US9092799S25	54086650
2289	HIGH YIELD - AME	HY DISTRESSED US	9092799T0	US9092799T08	54086740
2290	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	00922KAC4	US00922KAC45	52528900
2291	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	00922KAD2	US00922KAD28	52528810
2292	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	477122AW5	US477122AW54	55764330
2293	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	720101CQ5	US720101CQ58	54624510
2294	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	9092799W3	US9092799W37	54086910

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	L	M	N	O
2239	STANDARD-PACIFIC CORP MAKE WHOLE CALL	04/15/12	9.25%	TMS
2240	CEMEX SAB DE CV VARIABLE RATE BOND PERP SERIES# REGS	12/31/49	6.72%	TMS
2241	CHESAPEAKE ENERGY CORP	09/15/13	7.50%	TMS
2242	XEROX CORP MAKE WHOLE CALL	06/15/10	7.13%	ITS
2243	ABITIBI-CONSOLIDATED CO OF CANMAKE WHOLE CALL	06/20/13	6.00%	TMS
2244	NEIMAN-MARCUS GROUP INC	10/15/15	9.00%	TMS
2245	HOVNANIAN K ENTERPRISES INC SENIOR SUB NOTE R/MD 8.875 04/01/2012	04/01/12	8.88%	TMS
2246	LEHMAN BROTHERS HOLDINGS INC	01/27/10	4.25%	ITS
2247	SBC COMMUNICATIONS CORP BOND	08/15/12	5.88%	ITS
2248	SMITHFIELD FOODS INC	08/01/11	7.00%	ITS
2249	HONEYWELL INTERNATIONAL INC	11/01/11	6.13%	ITS
2250	LEHMAN BROTHERS HOLDINGS INC 7.875% 20100815	08/15/10	7.88%	ITS
2251	LEHMAN BROTHERS HOLDINGS INC	05/17/13	5.75%	ITS
2252	GOLDMAN SACHS GROUP INC/THE	10/15/13	5.25%	ITS
2253	KNIGHT RIDDER INC MAKE WHOLE CALL	09/01/17	5.75%	ITS
2254	CALPINE CORP CONV SR CONTINGENT NT - ESCROW CUSIP - R/MD 4.75 11/15/2023	01/01/00	4.75%	TMS
2255	LEHMAN BROTHERS HOLDINGS INC 5.625% 20130124 SERIES# MTN	01/24/13	5.63%	ITS
2256	LEHMAN BROS HLDGS INC LEHMAN NOTES R/MD 5.45 07/19/2030	07/19/30	5.45%	ITS
2257	DRS TECHNOLOGIES INC	02/01/16	6.63%	TMS
2258	LEHMAN BROTHERS HOLDINGS INC	11/10/09	3.95%	ITS
2259	LEHMAN BROTHERS HOLDINGS INC	05/17/13	5.75%	ITS
2260	DIRECTV HOLDINGS LLC/DIRECTV F	06/15/15	6.38%	TMS
2261	LEHMAN BROTHERS HOLDINGS INC 7.875% 20100815	08/15/10	7.88%	ITS
2262	DELTA AIR LINES INC/OLD	12/15/29	8.30%	TMS
2263	EVERGREEN SOLAR INC SR NT CONV R/MD 4.00 07/15/2013	07/15/13	4.00%	ITS
2264	***ROYAL BANK OF CANADA U$ PAY GLOBAL NOTES R/MD 3.875 05/04/2009	05/04/09	3.88%	ITS
2265	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.838% 20270930 SERIES# REGS	09/30/27	5.84%	ITS
2266	SVENSK EXPORTKREDIT AB 0.000% 20081218 SERIES# bskt MTN	12/18/08	0.00%	ITS
2267	SVENSK EXPORTKREDIT AB 0.000% 20081218 SERIES# BSKT MTN	12/18/08	0.00%	ITS
2268	EUROPEAN INVESTMENT BANK 3.250% 20111014	10/14/11	3.25%	ITS
2269	INTER-AMERICAN DEVELOPMENT BANK 4.250% 20150914	09/14/15	4.25%	ITS
2270	KFW INTERNATIONAL FINANCE 4.375% 20180315 SERIES# GMTN	03/15/18	4.38%	ITS
2271	KAUPTHING BANK HF FRN 20100115 SERIES# 144A	01/15/10	3.49%	ITS
2272	KAUPTHING BANK HF FRN 20100115 SERIES# REGS	01/15/10	3.49%	ITS
2273	ALCOA INC NOTES R/MD 6.00 07/15/2013	07/15/13	6.00%	ITS
2274	***CANADIAN NAT RES LTD NT R/MD 6.50 02/15/2037	02/15/37	6.50%	ITS
2275	***NORSK HYDRO A S DEBS R/MD 7.15 01/15/2029	01/15/29	7.15%	ITS
2276	MGM MIRAGE MAKE WHOLE CALL	02/01/11	8.38%	ITS
2277	RESIDENTIAL CAPITAL LLC	05/15/15	9.63%	ITS
2278	ION MEDIA NETWORKS INC MANDATORILY CONV SR SUB NT SER A R/MD 11.00 07/31/2013	07/31/13	11.00%	TMS
2279	ALBANY INTL CORP SR NT CONV R/MD 2.25 03/15/2026	03/15/26	2.25%	TMS
2280	***ALLIED WASTE INDUSTRIES INCCONV SR SUB DEB R/MD 4.25 04/15/2034	04/15/34	4.25%	TMS
2281	AMERICAN MED SYS HLDGS INC SR SUB NT CONV R/MD 3.25 07/01/2036	07/01/36	3.25%	TMS
2282	COEUR D ALENE MINES CORP IDAHOSR NT CONV R/MD 1.25 01/15/2024	01/15/24	1.25%	TMS
2283	OMNICARE INC SR DEB CONV R/MD 3.25 12/15/2035	12/15/35	3.25%	TMS
2284	US BANCORP DEL SR DEB CONV FLTG RATE R/MD 1.0525 09/20/2036	09/20/36	1.05%	TMS
2285	PSINET INC	11/01/08	11.50%	TMS
2286	PSINET INC IN DEFAULT	12/01/06	10.50%	TMS
2287	NAVIGATOR GAS TRANSPORT PLC FRN 20070630 SERIES# 144A DFLT	06/30/07	0.00%	TMS
2288	UNITED AIR LINES INC IN DEFAULT	12/15/49	9.00%	TMS
2289	UNITED AIR LINES INC ESCROW CUSIP R/MD 9.125 01/15/2012	01/15/12	9.13%	TMS
2290	AIR 2 US-CORP SINK FUND	10/01/20	10.13%	TMS
2291	AIR 2 US-CORP SINK FUND IN DEFAULT-COUPON WAS 12.266%	10/01/20	0.00%	TMS
2292	JET EQUIPMENT TRUST	08/15/13	0.00%	TMS
2293	PIEDMONT AVIATION INC EQUIP TR CTF SER C R/MD 10.25 01/12/2008	01/12/08	10.25%	TMS
2294	UNITED AIR LINES INC IN DEFAULT	05/01/49	10.67%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2239	121,000	85.00	85.04	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2240	100,000	92.19	92.20	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2241	82,000	101.25	101.29	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2242	75,000	1.03	1.05	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2243	154,000	38.54	38.56	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2244	0	97.75	97.77	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2245	60,000	68.50	68.54	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2246	20,000	0.80	0.80	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2247	15,000	1.07	1.08	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2248	15,000	0.94	0.95	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2249	13,000	1.06	1.09	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2250	10,000	0.82	0.83	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2251	0	0.83	0.83	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2252	5,000	0.99	1.01	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2253	5,000	0.52	0.52	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2254	23,000	11.00	11.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2255	0	0.82	0.82	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2256	4,000	0.34	0.35	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2257	0	102.03	102.04	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2258	0	0.84	0.84	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2259	0	0.83	0.85	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2260	0	94.00	94.02	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2261	0	0.82	0.82	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2262	43,750,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2263	10,000,000	0.77	0.77	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2264	0	1.01	1.02	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2265	0	0.87	0.90	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2266	0	1.04	1.04	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2267	0	1.08	1.08	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2268	0	1.01	1.01	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2269	0	1.02	1.02	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2270	0	1.02	1.02	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2271	0	0.90	0.91	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2272	0	0.90	0.91	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2273	0	1.00	1.01	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2274	0	0.92	0.93	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2275	0	1.11	1.12	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2276	0	0.90	0.90	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2277	0	0.33	0.35	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2278	1,000	0.00	0.01	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2279	0	90.00	90.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2280	0	95.00	95.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2281	0	106.70	106.70	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2282	0	74.00	74.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2283	0	73.00	73.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2284	0	99.38	99.38	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2285	2,733,509	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2286	3,497,137	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2287	36	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2288	3,368,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2289	1,147,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2290	585	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2291	1,012,301	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2292	1,740,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2293	100,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2294	2,851,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2295	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2296	93116393	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2297	93117079	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2298	93117079	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2299	93117079	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2300	93117079	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2301	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2302	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2303	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2304	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2305	93117557	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2306	93117571	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2307	93117733	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
2308	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2309	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2310	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2311	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2312	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2313	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2314	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2315	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2316	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2317	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2318	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2319	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2320	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2321	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2322	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2323	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2324	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2325	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2326	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2327	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2328	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2329	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2330	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2331	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2332	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2333	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2334	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2335	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2336	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2337	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2338	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2339	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2340	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2341	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2342	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2343	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2344	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2345	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2346	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2347	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2348	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2349	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2350	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
2295	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	911546ES4	US911546ES45	56153270
2296	HIGH GRADE CREDIT US	HG FLOW TRADING US	247367AE5	US247367AE57	52394850
2297	HIGH GRADE CREDIT US	HG FLOW TRADING US	12189TBA1	US12189TBA16	5BCWGT40
2298	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P4C2	US52517P4C27	5BBQTG20
2299	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5X5	US52517P5X54	5BCCHJ70
2300	HIGH GRADE CREDIT US	HG FLOW TRADING US	913017BP3	US913017BP39	5BDDZJ20
2301	HIGH YIELD - AME	HY FLOW US	700690AL4	US700690AL47	54032310
2302	HIGH GRADE CREDIT US	HG ESOTERIC US			9L420120
2303	HIGH YIELD - AME	HY DISTRESSED US	624ESC992	US624ESC9920	5BDGQT20
2304	HIGH YIELD - AME	HY DISTRESSED US	00104AAB8	US00104AAB89	53700180
2305	PRIME BROKER US	TRAD PRIME BROKER AMERICA	U37042EY7	XS0200959970	55102680
2306	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	268789AA2	US268789AA24	5BDCLF80
2307	LATIN AMERICA	PIM MIAMI		ARARGE032573	52620090
2308	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087N4	US5249087N47	5BDDFC70
2309	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908CM0	US524908CM04	53043010
2310	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R36	US524908R366	5BBQTF70
2311	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908UB4	US524908UB47	59259040
2312	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5Y3	US52517P5Y38	5BCCHJ90
2313	HIGH YIELD - AME	HY DISTRESSED US			5L000820
2314	HIGH YIELD - AME	HY DISTRESSED US			5L000960
2315	HIGH YIELD - AME	HY DISTRESSED US			5L001160
2316	HIGH YIELD - AME	HY DISTRESSED US			9L420120
2317	HIGH YIELD - AME	HY DISTRESSED US			9L447520
2318	HIGH YIELD - AME	HY DISTRESSED US		XS0107120841	52703370
2319	HIGH YIELD - AME	HY DISTRESSED US		XS0107121575	52703110
2320	HIGH YIELD - AME	HY DISTRESSED US		XS0119117736	53441900
2321	HIGH YIELD - AME	HY DISTRESSED US		XS0119118387	53511170
2322	HIGH YIELD - AME	HY DISTRESSED US	00104AAB8	US00104AAB89	53700180
2323	HIGH YIELD - AME	HY DISTRESSED US	002030AC8	US002030AC89	50182230
2324	HIGH YIELD - AME	HY DISTRESSED US	004724AE0	US004724AE01	51213500
2325	HIGH YIELD - AME	HY DISTRESSED US	006ESCAK3	US006ESCAK38	59908200
2326	HIGH YIELD - AME	HY DISTRESSED US	00922KAD2	US00922KAD28	52528810
2327	HIGH YIELD - AME	HY DISTRESSED US	02553GAD3	CA02553GAD30	51643540
2328	HIGH YIELD - AME	HY DISTRESSED US	042476AJ0	US042476AJ06	50787960
2329	HIGH YIELD - AME	HY DISTRESSED US	04248HAN6	US04248HAN61	52230440
2330	HIGH YIELD - AME	HY DISTRESSED US	12045QAC8	US12045QAC87	50736700
2331	HIGH YIELD - AME	HY DISTRESSED US	12045QAD6	US12045QAD60	50736710
2332	HIGH YIELD - AME	HY DISTRESSED US	15133CAC5	US15133CAC55	51505570
2333	HIGH YIELD - AME	HY DISTRESSED US	155560AA3	US155560AA36	50460160
2334	HIGH YIELD - AME	HY DISTRESSED US	195204AA0	US195204AA00	52730660
2335	HIGH YIELD - AME	HY DISTRESSED US	2003369N7		51306670
2336	HIGH YIELD - AME	HY DISTRESSED US	2003369S6	US2003369S60	50280440
2337	HIGH YIELD - AME	HY DISTRESSED US	2003369T4		50309000
2338	HIGH YIELD - AME	HY DISTRESSED US	2003369U1		50311100
2339	HIGH YIELD - AME	HY DISTRESSED US	2003369W7	US2003369W72	50311110
2340	HIGH YIELD - AME	HY DISTRESSED US	2084649S8	US2084649S88	51770430
2341	HIGH YIELD - AME	HY DISTRESSED US	210575AC0	US210575AC06	51565340
2342	HIGH YIELD - AME	HY DISTRESSED US	22161GAA1	US22161GAA13	50280840
2343	HIGH YIELD - AME	HY DISTRESSED US	22161GAD5	US22161GAD51	51429640
2344	HIGH YIELD - AME	HY DISTRESSED US	227901AF2	US227901AF28	50605360
2345	HIGH YIELD - AME	HY DISTRESSED US	2284499A4	US2284499A44	5BBKJQ70
2346	HIGH YIELD - AME	HY DISTRESSED US	232503AG7	US232503AG78	52665270
2347	HIGH YIELD - AME	HY DISTRESSED US	239623AJ0		51392660
2348	HIGH YIELD - AME	HY DISTRESSED US	29255UAC8	US29255UAC80	54629400
2349	HIGH YIELD - AME	HY DISTRESSED US	29665WAF1	US29665WAF14	51672660
2350	HIGH YIELD - AME	HY DISTRESSED US	297862AA2	US297862AA23	52614270

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
2295	US AIR INC EQUIP TR CTF 1987 SER D R/MD 10.70 01/11/2008	01/11/08	10.70%	TMS
2296	DELTA AIR LINES INC PASS THRU CTF SER 1993-A CL A1R/MD 9.875 04/30/2008	04/30/08	9.88%	TMS
2297	BURLINGTON NORTHERN AND SANTA MAKE WHOLE CALL	03/15/18	5.75%	TMS
2298	LEHMAN BROTHERS HOLDINGS INC	07/19/12	6.00%	TMS
2299	***LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 6.20 09/26/2014	09/26/14	6.20%	TMS
2300	UNITED TECHNOLOGIES CORP	07/15/38	6.13%	TMS
2301	CAESARS ENTERTAINMENT INC MAKE WHOLE CALL	05/15/11	8.13%	TMS
2302	MARLIN WATER TRUST CERT R/MD 7.56 07/15/2049	07/15/49	7.56%	TMS
2303	MOVIE GALLERY INC/OLD IN DEFAULT	05/01/12	11.00%	TMS
2304	AES DRAX ENERGY LTD 11.500% 20100830 SERIES# B DFLT	08/30/10	0.00%	TMS
2305	GMAC LLC 4.750% 20090914 EMTN	09/14/09	4.75%	TMS
2306	E.ON INTERNATIONAL FINANCE BV 5.800% 20180430 SERIES# 144A	04/30/18	5.80%	TMS
2307	***BONOS DEL TESORO SER BT08 REP OF ARGENTINA ORGNL MAT DT 05/21/2003 R/MD 11.75 05/21/2049	05/21/49	11.75%	TMS
2308	LEHMAN BROTHERS HOLDINGS INC SUBORDINATED NOTE R/MD 7.50 05/11/2038	05/11/38	7.50%	TMS
2309	LEHMAN BROS HLDGS INC R/MD 7.875 08/15/2010	08/15/10	7.88%	TMS
2310	LEHMAN BROTHERS HOLDINGS INC MAKE WHOLE CALL	07/19/17	6.50%	TMS
2311	LEHMAN BROTHERS HOLDINGS INC	01/03/17	5.75%	TMS
2312	LEHMAN BROTHERS HOLDINGS INC	09/27/27	7.00%	TMS
2313	WARREC CO CONV SUB PROM NOTES R/MD 10.00 06/01/2049	06/01/49	10.00%	TMS
2314	U S LEISURE INC PRIVATE PLACEMENT R/MD 13.625 06/15/1998	06/15/98	13.63%	TMS
2315	CAROLINA STEEL HLDGS INC DELA DEB VRBLE RATE R/MD 10/01/2049	10/01/49	0.00%	TMS
2316	MARLIN WATER TRUST CERT R/MD 7.56 07/15/2049	07/15/49	7.56%	TMS
2317	ARAN SHIPPING AND TRADING SA 8.3% PROMISSORY NOTE DUE 1/31/2004 RSTD R/MD 8.30 01/31/2004	01/31/04	8.30%	TMS
2318	***ATLANTIC TELECOM GRP PLC SERIES REGS R/MD 13.00 01/15/2010	01/15/10	13.00%	TMS
2319	***ATLANTIC TELECOM GRP PLC SERIES REGS R/MD 13.25 01/15/2010	01/15/10	13.25%	TMS
2320	***ATLANTIC TELECOM R/MD 13.25 01/15/2010	01/15/10	13.25%	TMS
2321	***ATLANTIC TELECOM GROUP PLC EURO BD R/MD 13.00 01/15/2010	01/15/10	13.00%	TMS
2322	AES DRAX ENERGY LTD 11.500% 20100830 SERIES# B DFLT	08/30/10	0.00%	TMS
2323	APS INC GTD SR SUB NOTE R/MD 11.875 01/15/2006	01/15/06	11.88%	TMS
2324	ACME METALS INC SENIOR NOTES R/MD 10.875 12/15/2007	12/15/07	10.88%	TMS
2325	ADELPHIA COMMUNICATIONS CORP SR PIK NT -B- - ESCROW CUSIP -R/MD 9.50 02/15/2024	02/15/24	9.50%	TMS
2326	AIR 2 US-CORP SINK FUND IN DEFAULT-COUPON WAS 12.266%	10/01/20	0.00%	TMS
2327	AMERICAN ECO CORP SR NOTE R/MD 9.625 05/15/2008	05/15/08	9.63%	TMS
2328	ARMSTRONG WORLD INDUSTRIES INCIN DEFAULT - MATURED 6/15/04	06/15/49	9.00%	TMS
2329	***ARMSTRONG WORLD INDS INC MEDIUM TERM NOTE R/MD 9.00 03/06/2001	03/06/01	9.00%	TMS
2330	BULONG OPERATIONS PTY LTD TIER 1 NOTE R/MD 12.50 03/31/2012	03/31/12	12.50%	TMS
2331	BULONG OPERATIONS PTY LTD TIER 2 NOTE R/MD 12.50 03/31/2012	03/31/12	12.50%	TMS
2332	CENTAUR MINING & EXPLORATION LTD 11.000% 20071201 DFLT	12/01/07	0.00%	TMS
2333	CENTRAL TRACTOR FARM & COUNTRYINC SR NOTE R/MD 10.625 04/01/2007	04/01/07	10.63%	TMS
2334	COLO.COM SR NOTE 144A R/MD 13.875 03/15/2010	03/15/10	13.88%	TMS
2335	COMDISCO INC - ESCROW - R/MD 6.65 12/31/2049	12/31/49	6.65%	TMS
2336	COMDISCO INC ESCROW R/MD 6.13 12/31/2049	12/31/49	6.13%	TMS
2337	COMDISCO INC NOTE ESCROW R/MD 6.00 01/30/2049	01/30/49	6.00%	TMS
2338	COMDISCO INC -ESCROW- R/MD 5.95 12/31/2049	12/31/49	5.95%	TMS
2339	COMDISCO INC	08/15/49	9.50%	TMS
2340	CONSECO INCIN IN DEFAULT	02/09/49	8.75%	TMS
2341	CONSUMERS INTL INC SR SECD NOTE R/MD 10.25 04/01/2005	04/01/05	10.25%	TMS
2342	COSTILLA ENERGY INC SR SUB NOTE R/MD 10.25 10/01/2006	10/01/06	10.25%	TMS
2343	COSTILLA ENERGY INC SR NTS R/MD 10.25 10/01/2006	10/01/06	10.25%	TMS
2344	CROSSLAND SVGS FEDL SVGS BK SR SUB CAP NT R/MD 11.25 09/15/1998	09/15/98	11.25%	TMS
2345	CROWN PAPER CO SR SUB NOTES -ESCROW CUSIP- R/MD 11.00 09/01/2049	09/01/49	11.00%	TMS
2346	***CYBERNET INTERNET SVCS INTLINC SR SUB NTS 144A R/MD 13.00 08/15/2009	08/15/09	13.00%	TMS
2347	DAYS INNS OF AMERICA INC SR S/NOTE-REG- R/MD 11.25 11/01/1993	11/01/93	11.25%	TMS
2348	ENCOMPASS SERVICES CORP REG R/MD 10.50 05/01/2009	05/01/09	10.50%	TMS
2349	***ESPRIT TELECOM GROUP PLC SENIOR NOTE R/MD 10.875 06/15/2008	06/15/08	10.88%	TMS
2350	ETOYS INC SUB NT CONV 144A R/MD 6.25 12/01/2049	12/01/49	6.25%	TMS

	P	Q	R	S	T	U	V
2295	210,521	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2296	(154)	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2297	0	99.79	99.79	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2298	0	77.75	77.75	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2299	0	91.97	91.97	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2300	0	102.14	102.14	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2301	0	71.00	71.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2302	16,250,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2303	3,005,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2304	6,325,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2305	0	117.72	117.72	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2306	0	98.48	98.48	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2307	5,500	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2308	0	70.00	70.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2309	0	82.00	82.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2310	0	72.33	72.33	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2311	0	67.02	67.02	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2312	0	73.00	73.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2313	100,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2314	20,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2315	1	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2316	16,250,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2317	1,146,082	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2318	1,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2319	4,100,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2320	11,373,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2321	46,223,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2322	6,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2323	15,535,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2324	2,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2325	10	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2326	9,640,958	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2327	2,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2328	2,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2329	1,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2330	1,867,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2331	3,133,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2332	13,857,112	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2333	2,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2334	284,544	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2335	1,300,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2336	2,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2337	8,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2338	3,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2339	1,500,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2340	572,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2341	100,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2342	6,891,897	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2343	6,295,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2344	5,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2345	2,250,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2346	37,230,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2347	1,500,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2348	993,064	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2349	23,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2350	3,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

	A	B	C	D	E	F
2351	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2352	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2353	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2354	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2355	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2356	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2357	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2358	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2359	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2360	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2361	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2362	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2363	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2364	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2365	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2366	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2367	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2368	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2369	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2370	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2371	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2372	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2373	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2374	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2375	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2376	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2377	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2378	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2379	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2380	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2381	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2382	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2383	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2384	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2385	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2386	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2387	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2388	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2389	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2390	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2391	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2392	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2393	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2394	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2395	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2396	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2397	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2398	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2399	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2400	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2401	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2402	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2403	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2404	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2405	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2406	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2351	HIGH YIELD - AME	HY DISTRESSED US	361942AC9	US361942AC94	50979510
2352	HIGH YIELD - AME	HY DISTRESSED US	36228XAB3	US36228XAB38	50131410
2353	HIGH YIELD - AME	HY DISTRESSED US	36228YAC9	US36228YAC93	52464470
2354	HIGH YIELD - AME	HY DISTRESSED US	36229JAC1	US36229JAC18	50978100
2355	HIGH YIELD - AME	HY DISTRESSED US	362359AC5	US362359AC56	53299210
2356	HIGH YIELD - AME	HY DISTRESSED US	370054AA6		52135040
2357	HIGH YIELD - AME	HY DISTRESSED US	370054AB4		52135050
2358	HIGH YIELD - AME	HY DISTRESSED US	373654AH5	US373654AH50	50139770
2359	HIGH YIELD - AME	HY DISTRESSED US	383413AA9	US383413AA90	52603480
2360	HIGH YIELD - AME	HY DISTRESSED US	39958EAB5	US39958EAB56	51729560
2361	HIGH YIELD - AME	HY DISTRESSED US	402548AC5	US402548AC52	55989880
2362	HIGH YIELD - AME	HY DISTRESSED US	422660AB6	US422660AB61	52414950
2363	HIGH YIELD - AME	HY DISTRESSED US	431DEF9C8	US431DEF9C81	51641170
2364	HIGH YIELD - AME	HY DISTRESSED US	46031KAA9	US46031KAA97	52437540
2365	HIGH YIELD - AME	HY DISTRESSED US	465266AC8	US465266AC83	52491690
2366	HIGH YIELD - AME	HY DISTRESSED US	47758RAD7	US47758RAD70	51233460
2367	HIGH YIELD - AME	HY DISTRESSED US	5438688C0	US5438688C00	56309770
2368	HIGH YIELD - AME	HY DISTRESSED US	568459AA9	US568459AA91	51559580
2369	HIGH YIELD - AME	HY DISTRESSED US	568459AB7	US568459AB74	51560750
2370	HIGH YIELD - AME	HY DISTRESSED US	56845JAC3	US56845JAC36	50182240
2371	HIGH YIELD - AME	HY DISTRESSED US	579865AH9	US579865AH99	53682390
2372	HIGH YIELD - AME	HY DISTRESSED US	59159PAA7	US59159PAA75	52510180
2373	HIGH YIELD - AME	HY DISTRESSED US	606198LG2	US606198LG21	54012560
2374	HIGH YIELD - AME	HY DISTRESSED US	62543VAF2	US62543VAF22	51248430
2375	HIGH YIELD - AME	HY DISTRESSED US	629377AE2	US629377AE21	52196660
2376	HIGH YIELD - AME	HY DISTRESSED US	629377AK8	US629377AK80	53683950
2377	HIGH YIELD - AME	HY DISTRESSED US	63935KAB9	US63935KAB98	52737520
2378	HIGH YIELD - AME	HY DISTRESSED US	67104RAF1	US67104RAF10	52603050
2379	HIGH YIELD - AME	HY DISTRESSED US	693344AC7	US693344AC78	50023470
2380	HIGH YIELD - AME	HY DISTRESSED US	698057AR7	US698057AR77	54970470
2381	HIGH YIELD - AME	HY DISTRESSED US	7215019B2	US7215019B27	50093390
2382	HIGH YIELD - AME	HY DISTRESSED US	7215019E6	US7215019E65	50093410
2383	HIGH YIELD - AME	HY DISTRESSED US	74050WAC7	US74050WAC73	52245570
2384	HIGH YIELD - AME	HY DISTRESSED US	759677AC1	US759677AC17	56167890
2385	HIGH YIELD - AME	HY DISTRESSED US	762430AC0	US762430AC01	51730580
2386	HIGH YIELD - AME	HY DISTRESSED US	762430AE6	US762430AE66	52504310
2387	HIGH YIELD - AME	HY DISTRESSED US	762430AG1	US762430AG15	53116850
2388	HIGH YIELD - AME	HY DISTRESSED US	783895AD7		55657300
2389	HIGH YIELD - AME	HY DISTRESSED US	78649QAA3	US78649QAA31	51733740
2390	HIGH YIELD - AME	HY DISTRESSED US	79377WAM0	US79377WAM01	54181130
2391	HIGH YIELD - AME	HY DISTRESSED US	81662EAA6	US81662EAA64	52775800
2392	HIGH YIELD - AME	HY DISTRESSED US	841338AC0	US841338AC06	54954500
2393	HIGH YIELD - AME	HY DISTRESSED US	848325AB2	US848325AB23	56087200
2394	HIGH YIELD - AME	HY DISTRESSED US	858127AB9	US858127AB97	51583380
2395	HIGH YIELD - AME	HY DISTRESSED US	866933AA2	US866933AA20	53955170
2396	HIGH YIELD - AME	HY DISTRESSED US	909870AC1	US909870AC13	50674070
2397	HIGH YIELD - AME	HY DISTRESSED US	9108589E1	US9108589E11	50763800
2398	HIGH YIELD - AME	HY DISTRESSED US	910858AF6	US910858AF63	50633250
2399	HIGH YIELD - AME	HY DISTRESSED US	912325AG2	US912325AG22	51751860
2400	HIGH YIELD - AME	HY DISTRESSED US	961238AG7	US961238AG74	51318750
2401	HIGH YIELD - AME	HY DISTRESSED US	975515AZ0	US975515AZ00	53152490
2402	HIGH YIELD - AME	HY DISTRESSED US	98878WAA0	US98878WAA09	52541600
2403	CDO AMERICAS	CDO LIQUID ARB US			PPLUSVZ02
2404	CDO AMERICAS	CDO LIQUID ARB US	21988K362	US21988K3620	21988K362
2405	CREDIT FINANCING AMERICAS	M/B CORPORATES			WE399
2406	CREDIT FINANCING AMERICAS	M/B CORPORATES	002546AD1		002546AD1

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
2351	GST TELECOMMUNICAIONS IND SR SUB NOTE R/MD 12.75 11/15/2049	11/15/49	12.75%	TMS
2352	GST USA INC SENIOR DISC NOTE 0% 12/15/00 13.875% THEREAFTERR/MD 13.875 12/15/2049	12/15/49	13.88%	TMS
2353	GST NETWORK FUNDING INC SENIOR DISC NOTE 0% 05/01/03 10.5% THEREAFTER R/MD 10.50 05/01/2008	05/01/08	10.50%	TMS
2354	GST EQUIPMENT FUNDING INC SR SECD EXCHANGE NOTE R/MD 13.25 05/01/2007	05/01/07	13.25%	TMS
2355	GT GROUP TELECOM INC SENIOR DISC EXCH NOTES 0.0% 2/1/05 13.25% THEREAFTER R/MD 13.25 02/01/2010	02/01/10	13.25%	TMS
2356	GENERAL HOMES CORP S/NOTES-REGR/MD 15.50 01/15/2049	01/15/49	15.50%	TMS
2357	GENERAL HOMES CORP S/NOTES-REGCALLABLE R/MD 12.75 05/01/2049	05/01/49	12.75%	TMS
2358	GEOTEK COMMUNICATION INC CONV SR SUB NTE ACCREDITED INVTS R/MD 12.00 02/15/2001	02/15/01	12.00%	TMS
2359	GOSS HLDGS INC SUB NT R/MD 12.25 11/19/2005	11/19/05	12.25%	TMS
2360	GROVE HLDGS LLC SENIOR DISC NOTE 0% 05/01/03 11.625% THEREAFTERR/MD 11.625 05/01/2009	05/01/09	11.63%	TMS
2361	GULF STATES STEEL-ALABAMA CORP BOND/CALLABLE 4/15/99	04/15/03	13.50%	TMS
2362	HECHINGER CO CV S/D -REG- R/MD 5.50 04/01/2012	04/01/12	5.50%	TMS
2363	HILLS STORES COMPANY DEFERRED CONTINGENT CASH RIGHTR/MD 07/01/2003	07/01/03	0.00%	TMS
2364	INTERNATIONAL SEMI TECH MICROELEC INC SR SECD DISC NTE0% 8/15/00 11.5% THEREAFTER R/MD 11.50 08/15/2003	08/15/03	11.50%	TMS
2365	IT GROUP INC SENIOR SUB NOTE SER B R/MD 11.25 04/01/2009	04/01/09	11.25%	TMS
2366	***JITNEY JUNGLE STORES SR SUB NTS R/MD 10.375 09/15/2007	09/15/07	10.38%	TMS
2367	LORAL CYBERSTAR INC SR NT ESCROW CUSIP R/MD 10.00 07/15/2006	07/15/06	10.00%	TMS
2368	MARINER POST ACUTE NETWWORK INC SENIOR SUB NOTE R/MD 9.50 11/01/2007	11/01/07	9.50%	TMS
2369	MARINER POST ACUTE NETWORK INCSR SUB DISC NTS SER-B 0% CPN 2IL 11/01/02 10.50% THEREAFTERR/MD 10.50 11/01/2007	11/01/07	10.50%	TMS
2370	MARINER HEALTH GROUP INC IN DEFAULT	04/01/06	9.50%	TMS
2371	MCCRORY CORP SF S/D-REG- CALLABLE R/MD 7.75 09/15/1995	09/15/95	7.75%	TMS
2372	METRICOM INC/METRICOM FINANCE IN DEFAULT	02/15/10	13.00%	TMS
2373	MISSOURI PACIFIC RR GENL MTG INCM SER B -REG FLAT TRADING R/MD 4.75 01/01/2030	01/01/30	4.75%	TMS
2374	MULTICARE COMPANIES INC SENIOR SUB NOTE R/MD 9.00 08/01/2049	08/01/49	9.00%	TMS
2375	***NRG ENERGY INC SR NOTE R/MD 7.50 06/01/2009	06/01/09	7.50%	TMS
2376	NRG ENERGY INC/OLD MAKE WHOLE CALL	04/01/11	7.75%	TMS
2377	NAVIGATOR GAS TRANSPORT PLC FRN 20070630 SERIES# 144A DFLT	06/30/07	0.00%	TMS
2378	O'SULLIVAN INDS INC SR SECD NOTE R/MD 10.63 10/01/2008	10/01/08	10.63%	TMS
2379	PHP HEALTHCARE CORPORATION SUB DEB CV R/MD 6.50 12/15/2049	12/15/49	6.50%	TMS
2380	PAN AMERICAN WORLD AIRWAYS SR DEBS-REGD R/MD 15.00 04/15/2049	04/15/49	15.00%	TMS
2381	PILLOWTEX CORP -ESCROW- R/MD 10.00 11/15/2006	11/15/06	10.00%	TMS
2382	PILLOWTEX CORP SENIOR SUB NOTES SER B -ESCROW- R/MD 9.00 12/15/2049	12/15/49	9.00%	TMS
2383	***PREMIER GRAPHICS INC GTD SR NT R/MD 11.50 12/01/2005	12/01/05	11.50%	TMS
2384	RENCO METALS INC SR NTS R/MD 11.50 07/01/2049	07/01/49	11.50%	TMS
2385	RHYTHYMS NETCOMMUNICATIONS INCSENIOR DISC NOTE 0% 05/15/03 13.50% THEREAFTER R/MD 13.50 05/15/2008	05/15/08	0.00%	TMS
2386	RHYTHMS NETCONNECTIONS IN DEFAULT	04/15/09	12.75%	TMS
2387	RHYTHMS NETCONNECTIONS INC IN DEFAULT	02/15/10	14.00%	TMS
2388	SCI TELEVISION INC SUB DEB R/MD 17.50 10/15/1999	10/15/99	17.50%	TMS
2389	SAFETY KLEEN SERVICES INC SR SUB NOTE R/MD 9.25 06/01/2008	06/01/08	9.25%	TMS
2390	SAKS INC MAKE WHOLE CALL	12/01/13	7.00%	TMS
2391	SEMI-TECH CORP 11.500% 20030815 DFLT	08/15/03	0.00%	TMS
2392	SOUTHEAST BANKING CORP NOTES- REG R/MD 11.25 04/15/2049	04/15/49	11.25%	TMS
2393	SPENDTHRIFT FARM INC SR S/D REG R/MD 12.50 03/15/2049	03/15/49	12.50%	TMS
2394	STEEL HEDDLE MANUFACTURER CO SR SUB NOTE R/MD 10.625 06/01/2008	06/01/08	10.63%	TMS
2395	SUN HEALTHCARE GROUP INC SUB DEB CONV RULE 144A R/MD 6.00 03/01/2004	03/01/04	6.00%	TMS
2396	UNITED COS FINANCIAL CORP SUB NOTE R/MD 8.375 07/01/2005	07/01/05	8.38%	TMS
2397	ESCROW UTD MERCHANTS & MFR SR SUB DEB R/MD 3.50 07/01/2009	07/01/09	3.50%	TMS
2398	UNITED MERCHANT & MFGRS INC SUB DEB R/MD 3.50 03/31/2022	03/31/22	3.50%	TMS
2399	U S OFFICE PRODUCTS CO SR SUB NTS R/MD 9.75 06/15/2008	06/15/08	9.75%	TMS
2400	WESTPOINT STEVENS INC MAKE WHOLE CALL	06/15/05	7.88%	TMS
2401	WINSTAR COMMUNICATIONS INC SENIOR DISC NOTE 0% 05/15/05 14.75% THEREAFTER R/MD 14.75 04/15/2010	04/15/10	0.00%	TMS
2402	ZSFH LLC EARN OUT NT SER I R/MD0000 08/01/2010	08/01/10	0.00%	TMS
2403	PREFERRED PLUS TRUST-VZ-B CALLABLE 7/24/07 WARRANT=$25	12/01/30	0.00%	MTS
2404	CORPORATE-BACKED TRU 04-4-gs-a WTS,AC K=25.0 31Dec49	12/31/49	0.00%	MTS
2405	QWEST COMMUNICATIONS CORP	05/31/16	5.56%	MTS
2406	SVENSK EXPORTKREDIT AB	12/29/49	6.38%	MTS

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	P	Q	R	S	T	U	V
2351	1,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2352	5,673,781	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2353	51,293,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2354	40,505,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2355	6,825,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2356	6,290,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2357	28,984,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2358	17,700,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2359	3,006,863	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2360	9,080,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2361	30,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2362	84,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2363	(578,000)	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2364	100,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2365	4,052,138	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2366	10,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2367	(4,075,000)	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2368	25,655,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2369	9,250,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2370	450,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2371	22,400	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2372	42,202,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2373	3,600	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2374	1,132,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2375	3,535,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2376	3,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2377	(36)	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2378	1,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2379	1,146,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2380	143,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2381	12,823,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2382	24,325,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2383	47,200,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2384	14,175,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2385	35,600,613	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2386	39,140,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2387	110,213,961	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2388	(8,276)	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2389	6,625,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2390	809	0.00	0.02	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2391	44,507,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2392	1,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2393	10,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2394	250,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2395	25,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2396	7,760,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2397	10,309,034	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2398	8,870,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2399	1,380,456	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2400	2,750,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2401	850,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2402	15,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2403	1,800,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2404	17,202	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2405	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2406	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2407	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2408	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2409	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2410	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2411	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2412	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2413	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2414	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2415	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2416	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2417	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2418	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2419	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2420	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2421	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2422	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2423	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2424	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2425	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2426	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2427	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2428	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2429	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2430	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2431	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2432	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2433	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2434	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2435	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2436	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2437	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2438	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2439	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2440	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2441	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2442	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2443	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2444	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2445	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2446	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2447	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2448	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2449	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2450	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2451	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2452	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2453	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2454	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2455	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2456	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2457	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2458	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2459	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2460	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2461	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2462	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

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	G	H	I	J	K
2407	CREDIT FINANCING AMERICAS	M/B CORPORATES	00845WAB4		00845WAB4
2408	CREDIT FINANCING AMERICAS	M/B CORPORATES	013817AH4	US013817AH49	013817AH4
2409	CREDIT FINANCING AMERICAS	M/B CORPORATES	013817AK7	US013817AK77	013817AK7
2410	CREDIT FINANCING AMERICAS	M/B CORPORATES	019736AA5		019736AA5
2411	CREDIT FINANCING AMERICAS	M/B CORPORATES	020002AU5	US020002AU59	020002AU5
2412	CREDIT FINANCING AMERICAS	M/B CORPORATES	03840PAC6	US03840PAC68	03840PAC6
2413	CREDIT FINANCING AMERICAS	M/B CORPORATES	054536AB3	US054536AB31	054536AB3
2414	CREDIT FINANCING AMERICAS	M/B CORPORATES	05565AAB9	US05565AAB98	05565AAB9
2415	CREDIT FINANCING AMERICAS	M/B CORPORATES	05566HCB1	US05566HCB15	05566HCB1
2416	CREDIT FINANCING AMERICAS	M/B CORPORATES	06738C828		06738C828
2417	CREDIT FINANCING AMERICAS	M/B CORPORATES	085790AP8		085790AP8
2418	CREDIT FINANCING AMERICAS	M/B CORPORATES	126650BD1	US126650BD18	126650BD1
2419	CREDIT FINANCING AMERICAS	M/B CORPORATES	15133VAG4	US15133VAG41	15133VAG4
2420	CREDIT FINANCING AMERICAS	M/B CORPORATES	165167BE6	US165167BE60	165167BE6
2421	CREDIT FINANCING AMERICAS	M/B CORPORATES	19075QAB8	US19075QAB86	19075QAB8
2422	CREDIT FINANCING AMERICAS	M/B CORPORATES	20030NAE1	US20030NAE13	20030NAE1
2423	CREDIT FINANCING AMERICAS	M/B CORPORATES	225313AA3	US225313AA37	225313AA3
2424	CREDIT FINANCING AMERICAS	M/B CORPORATES	226566AE7	US226566AE76	226566AE7
2425	CREDIT FINANCING AMERICAS	M/B CORPORATES	316773CH1	US316773CH12	316773CH1
2426	CREDIT FINANCING AMERICAS	M/B CORPORATES	373298BE7	US373298BE70	373298BE7
2427	CREDIT FINANCING AMERICAS	M/B CORPORATES	38141GEV2		38141GEV2
2428	CREDIT FINANCING AMERICAS	M/B CORPORATES	38869PAB0		38869PAB0
2429	CREDIT FINANCING AMERICAS	M/B CORPORATES	398186AA4		398186AA4
2430	CREDIT FINANCING AMERICAS	M/B CORPORATES	404119AX7		404119AX7
2431	CREDIT FINANCING AMERICAS	M/B CORPORATES	40411EAA6		40411EAA6
2432	CREDIT FINANCING AMERICAS	M/B CORPORATES	420122AB9	US420122AB91	420122AB9
2433	CREDIT FINANCING AMERICAS	M/B CORPORATES	420122AH6		420122AH6
2434	CREDIT FINANCING AMERICAS	M/B CORPORATES	428303AG6	US428303AG66	428303AG6
2435	CREDIT FINANCING AMERICAS	M/B CORPORATES	440543AB2	US440543AB25	440543AB2
2436	CREDIT FINANCING AMERICAS	M/B CORPORATES	44332LAC4	US44332LAC46	44332LAC4
2437	CREDIT FINANCING AMERICAS	M/B CORPORATES	45031UAZ4	US45031UAZ49	45031UAZ4
2438	CREDIT FINANCING AMERICAS	M/B CORPORATES	45104GAB0	US45104GAB05	45104GAB0
2439	CREDIT FINANCING AMERICAS	M/B CORPORATES	460146CB7	US460146CB71	460146CB7
2440	CREDIT FINANCING AMERICAS	M/B CORPORATES	466313AD5		466313AD5
2441	CREDIT FINANCING AMERICAS	M/B CORPORATES	49306SAA4	US49306SAA42	49306SAA4
2442	CREDIT FINANCING AMERICAS	M/B CORPORATES	49326QAA4	US49326QAA40	49326QAA4
2443	CREDIT FINANCING AMERICAS	M/B CORPORATES	502413AS6	US502413AS61	502413AS6
2444	CREDIT FINANCING AMERICAS	M/B CORPORATES	527288BD5		527288BD5
2445	CREDIT FINANCING AMERICAS	M/B CORPORATES	539439AA7		539439AA7
2446	CREDIT FINANCING AMERICAS	M/B CORPORATES	571748AE2	US571748AE27	571748AE2
2447	CREDIT FINANCING AMERICAS	M/B CORPORATES	571748AM4	US571748AM43	571748AM4
2448	CREDIT FINANCING AMERICAS	M/B CORPORATES	58551TAA5		58551TAA5
2449	CREDIT FINANCING AMERICAS	M/B CORPORATES	591560AA5		591560AA5
2450	CREDIT FINANCING AMERICAS	M/B CORPORATES	59156CAB7		59156CAB7
2451	CREDIT FINANCING AMERICAS	M/B CORPORATES	62941EAB7	US62941EAB74	62941EAB7
2452	CREDIT FINANCING AMERICAS	M/B CORPORATES	651715AD6	US651715AD68	651715AD6
2453	CREDIT FINANCING AMERICAS	M/B CORPORATES	652478AL2	US652478AL22	652478AL2
2454	CREDIT FINANCING AMERICAS	M/B CORPORATES	652478AV0	US652478AV04	652478AV0
2455	CREDIT FINANCING AMERICAS	M/B CORPORATES	65332VBH5		65332VBH5
2456	CREDIT FINANCING AMERICAS	M/B CORPORATES	656559BH3	US656559BH38	656559BH3
2457	CREDIT FINANCING AMERICAS	M/B CORPORATES	66644PAA5		66644PAA5
2458	CREDIT FINANCING AMERICAS	M/B CORPORATES	67000XAB2	US67000XAB29	67000XAB2
2459	CREDIT FINANCING AMERICAS	M/B CORPORATES	681936AM2	US681936AM26	681936AM2
2460	CREDIT FINANCING AMERICAS	M/B CORPORATES	691497AC5		691497AC5
2461	CREDIT FINANCING AMERICAS	M/B CORPORATES	693320AF0	US693320AF08	693320AF0
2462	CREDIT FINANCING AMERICAS	M/B CORPORATES	69336TAB2		69336TAB2

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2407	AGFIRST FARM CREDIT BANK	12/31/49	7.30%	MTS
2408	ALCOA INC	01/15/13	5.38%	MTS
2409	ALCOA INC MAKE WHOLE CALL	02/01/37	5.95%	MTS
2410	ALLISON TRANSMISSION	11/01/15	11.00%	MTS
2411	ALLSTATE CORP/THE	05/15/67	6.50%	MTS
2412	AQUILA INC MAKE WHOLE CALL	07/01/12	14.88%	MTS
2413	AXA ADVISORS LLC VARIABLE RATE BOND PERP SERIES# 144A	12/14/49	6.63%	MTS
2414	BNP PARIBAS VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	7.20%	MTS
2415	BNP PARIBAS US MEDIUM-TERM NOT	03/16/15	2.06%	MTS
2416	***BARCLAYS BK PLC ADR SER 1 REPSTG PREF SHS SER 1 PERPETUAL R/MD 6.278 12/15/2099	12/15/99	6.28%	MTS
2417	BERRY PLASTICS CORP	02/15/15	7.57%	MTS
2418	CVS CORP MAKE WHOLE CALL	08/15/11	5.75%	MTS
2419	CENTENNIAL COMMUNICATIONS CORP	01/01/13	10.00%	MTS
2420	CHESAPEAKE ENERGY CORP	01/15/16	6.88%	MTS
2421	COBANK ACB	04/16/18	7.88%	MTS
2422	COMCAST CORP MAKE WHOLE CALL	01/15/14	5.30%	MTS
2423	CREDIT AGRICOLE SA/LONDON VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	6.64%	MTS
2424	CRICKET COMMUNICATIONS INC	11/01/14	9.38%	MTS
2425	FIFTH THIRD BANCORP	03/01/38	8.25%	MTS
2426	GEORGIA-PACIFIC LLC	12/01/11	9.50%	MTS
2427	GOLDMAN SACHS GROUP INC/THE	02/14/12	5.30%	MTS
2428	GRAPHIC PACKAGING INTERNATIONA	08/15/11	8.50%	MTS
2429	GRIFFIN COAL MINING CO PTY LTDMAKE WHOLE CALL	12/01/16	9.50%	MTS
2430	HCA INC/DE	11/15/16	9.25%	MTS
2431	BANK OF SCOTLAND PLC	11/21/11	5.00%	MTS
2432	HAWKER BEECHCRAFT ACQUISITION	04/01/15	8.50%	MTS
2433	HAWKER BEECHCRAFT ACQUISITION	04/01/17	9.75%	MTS
2434	HEXION US FINANCE CORP/HEXION	11/15/14	7.30%	MTS
2435	HORNBECK OFFSHORE SERVICES INC	12/01/14	6.13%	MTS
2436	HUB INTERNATIONAL HOLDINGS INC	06/15/15	10.25%	MTS
2437	ISTAR FINANCIAL INC MAKE WHOLE CALL	10/15/13	5.95%	MTS
2438	ICICI BANK LTD VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	7.25%	MTS
2439	INTERNATIONAL PAPER CO	06/15/14	7.40%	MTS
2440	JABIL CIRCUIT INC MAKE WHOLE CALL	03/15/18	8.25%	MTS
2441	KEYBANK NA	05/06/15	7.41%	MTS
2442	KEYCORP CAPITAL III CORP BOND	07/15/29	7.75%	MTS
2443	L-3 COMMUNICATIONS CORP	01/15/15	5.88%	MTS
2444	LEUCADIA NATIONAL CORP	09/15/15	8.13%	MTS
2445	LLOYDS TSB GROUP PLC	11/13/49	6.27%	MTS
2446	MARSH & MCLENNAN COS INC	03/15/12	6.25%	MTS
2447	MARSH & MCLENNAN COS INC MAKE WHOLE CALL	07/15/14	5.38%	MTS
2448	MELLON CAPITAL IV	06/20/43	6.24%	MTS
2449	METLIFE CAPITAL TRUST IV	12/15/37	7.88%	MTS
2450	METLIFE CAPITAL TRUST X	04/08/38	9.25%	MTS
2451	NTK HOLDINGS INC	03/01/14	0.00%	MTS
2452	NEWPAGE CORP	05/01/12	10.00%	MTS
2453	NEWS AMERICA HOLDINGS-CORP BD	04/26/23	8.88%	MTS
2454	NEWS AMER HLDGS-CORP BOND	07/15/24	9.50%	MTS
2455	NEXTEL COMMUNICATIONS INC	10/31/13	6.88%	MTS
2456	NORTEK INC/OLD	12/01/13	10.00%	MTS
2457	NORTHGROUP PREFERRED CAPITAL C	05/17/49	6.38%	MTS
2458	NOVELIS INC	02/15/15	7.25%	MTS
2459	OMEGA HEALTHCARE INVESTORS INC	04/01/14	7.00%	MTS
2460	OXFORD INDUSTRIES INC	06/01/11	8.88%	MTS
2461	PHH CORP MAKE WHOLE CALL	03/01/13	7.13%	MTS
2462	PHI INC	04/15/13	7.13%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2407	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2408	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2409	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2410	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2411	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2412	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2413	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2414	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2415	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2416	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2417	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2418	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2419	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2420	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2421	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2422	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2423	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2424	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2425	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2426	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2427	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2428	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2429	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2430	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2431	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2432	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2433	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2434	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2435	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2436	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2437	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2438	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2439	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2440	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2441	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2442	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2443	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2444	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2445	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2446	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2447	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2448	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2449	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2450	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2451	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2452	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2453	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2454	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2455	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2456	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2457	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2458	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2459	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2460	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2461	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2462	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2463	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2464	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2465	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2466	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2467	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2468	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2469	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2470	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2471	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2472	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2473	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2474	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2475	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2476	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2477	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2478	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2479	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2480	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2481	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2482	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2483	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2484	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2485	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2486	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2487	G4EI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2488	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2489	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2490	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2491	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2492	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2493	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2494	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2495	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2496	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2497	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2498	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2499	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2500	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2501	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2502	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2503	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2504	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2505	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2506	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2507	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2508	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2509	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2510	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2511	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2512	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2513	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2514	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2515	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2516	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2517	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2518	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2463	CREDIT FINANCING AMERICAS	M/B CORPORATES	69349DAA4		69349DAA4
2464	CREDIT FINANCING AMERICAS	M/B CORPORATES	704379AB2	US704379AB23	704379AB2
2465	CREDIT FINANCING AMERICAS	M/B CORPORATES	743315AM5	US743315AM58	743315AM5
2466	CREDIT FINANCING AMERICAS	M/B CORPORATES	744320AK8	US744320AK85	744320AK8
2467	CREDIT FINANCING AMERICAS	M/B CORPORATES	780097AU5		780097AU5
2468	CREDIT FINANCING AMERICAS	M/B CORPORATES	78375PAJ6		78375PAJ6
2469	CREDIT FINANCING AMERICAS	M/B CORPORATES	78442FDP0		78442FDP0
2470	CREDIT FINANCING AMERICAS	M/B CORPORATES	803111AK9	US803111AK90	803111AK9
2471	CREDIT FINANCING AMERICAS	M/B CORPORATES	808510AA9	US808510AA98	808510AA9
2472	CREDIT FINANCING AMERICAS	M/B CORPORATES	85748DAA7		85748DAA7
2473	CREDIT FINANCING AMERICAS	M/B CORPORATES	858119AH3		858119AH3
2474	CREDIT FINANCING AMERICAS	M/B CORPORATES	87089AAA6	US87089AAA60	87089AAA6
2475	CREDIT FINANCING AMERICAS	M/B CORPORATES	882491AK9	US882491AK94	882491AK9
2476	CREDIT FINANCING AMERICAS	M/B CORPORATES	897053AB0	US897053AB02	897053AB0
2477	CREDIT FINANCING AMERICAS	M/B CORPORATES	89816WAA4	US89816WAA45	89816WAA4
2478	CREDIT FINANCING AMERICAS	M/B CORPORATES	90342YAA1	US90342YAA10	90342YAA1
2479	CREDIT FINANCING AMERICAS	M/B CORPORATES	909317AF6	US909317AF60	909317AF6
2480	CREDIT FINANCING AMERICAS	M/B CORPORATES	909317AG4	US909317AG44	909317AG4
2481	CREDIT FINANCING AMERICAS	M/B CORPORATES	91324PAP7		91324PAP7
2482	CREDIT FINANCING AMERICAS	M/B CORPORATES	92025RAB4	US92025RAB42	92025RAB4
2483	CREDIT FINANCING AMERICAS	M/B CORPORATES	92531XAC6	US92531XAC65	92531XAC6
2484	CREDIT FINANCING AMERICAS	M/B CORPORATES	928457AC4	US928457AC48	928457AC4
2485	CREDIT FINANCING AMERICAS	M/B CORPORATES	94986EAA8	US94986EAA82	94986EAA8
2486	CREDIT FINANCING AMERICAS	M/B CORPORATES	98876YAA8	US98876YAA82	98876YAA8
2487	CREDIT FINANCING AMERICAS	M/B CORPORATES	060505AD6	US060505AD66	060505AD6
2488	CREDIT FINANCING AMERICAS	M/B CORPORATES	023551AM6	US023551AM66	023551AM6
2489	CREDIT FINANCING AMERICAS	M/B CORPORATES	02364WAF2	US02364WAF23	02364WAF2
2490	CREDIT FINANCING AMERICAS	M/B CORPORATES	02364WAH8	US02364WAH88	02364WAH8
2491	CREDIT FINANCING AMERICAS	M/B CORPORATES	03060NAC4		03060NAC4
2492	CREDIT FINANCING AMERICAS	M/B CORPORATES	032511AY3		032511AY3
2493	CREDIT FINANCING AMERICAS	M/B CORPORATES	037389AS2	US037389AS27	037389AS2
2494	CREDIT FINANCING AMERICAS	M/B CORPORATES	040555CE2	US040555CE23	040555CE2
2495	CREDIT FINANCING AMERICAS	M/B CORPORATES	045488AA1	US045488AA12	045488AA1
2496	CREDIT FINANCING AMERICAS	M/B CORPORATES	05565AAA1	US05565AAA16	05565AAA1
2497	CREDIT FINANCING AMERICAS	M/B CORPORATES	060505BG8	US060505BG88	060505BG8
2498	CREDIT FINANCING AMERICAS	M/B CORPORATES	060505CR3	US060505CR35	060505CR3
2499	CREDIT FINANCING AMERICAS	M/B CORPORATES	105340AF0	US105340AF09	105340AF0
2500	CREDIT FINANCING AMERICAS	M/B CORPORATES	12189PAG7		12189PAG7
2501	CREDIT FINANCING AMERICAS	M/B CORPORATES	12626PAE3	US12626PAE34	12626PAE3
2502	CREDIT FINANCING AMERICAS	M/B CORPORATES	133131AK8	US133131AK80	133131AK8
2503	CREDIT FINANCING AMERICAS	M/B CORPORATES	139859AB8	US139859AB88	139859AB8
2504	CREDIT FINANCING AMERICAS	M/B CORPORATES	15189TAQ0	US15189TAQ04	15189TAQ0
2505	CREDIT FINANCING AMERICAS	M/B CORPORATES	15189WAD2		15189WAD2
2506	CREDIT FINANCING AMERICAS	M/B CORPORATES	156700AG1		156700AG1
2507	CREDIT FINANCING AMERICAS	M/B CORPORATES	161480AA6		161480AA6
2508	CREDIT FINANCING AMERICAS	M/B CORPORATES	171232AM3	US171232AM37	171232AM3
2509	CREDIT FINANCING AMERICAS	M/B CORPORATES	20030NAC5	US20030NAC56	20030NAC5
2510	CREDIT FINANCING AMERICAS	M/B CORPORATES	20035CAB6	US20035CAB63	20035CAB6
2511	CREDIT FINANCING AMERICAS	M/B CORPORATES	202218AG8	US202218AG85	202218AG8
2512	CREDIT FINANCING AMERICAS	M/B CORPORATES	209111EA7		209111EA7
2513	CREDIT FINANCING AMERICAS	M/B CORPORATES	224044AG2		224044AG2
2514	CREDIT FINANCING AMERICAS	M/B CORPORATES	23330JAA9		23330JAA9
2515	CREDIT FINANCING AMERICAS	M/B CORPORATES	250847EA4		250847EA4
2516	CREDIT FINANCING AMERICAS	M/B CORPORATES	250847EB2		250847EB2
2517	CREDIT FINANCING AMERICAS	M/B CORPORATES	25156PAC7	US25156PAC77	25156PAC7
2518	CREDIT FINANCING AMERICAS	M/B CORPORATES	26138EAC3		26138EAC3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2463	PNC PREFERRED FUNDING TRUST I	06/15/49	8.70%	MTS
2464	COLLECTIVE BRANDS INC	08/01/13	8.25%	MTS
2465	PROGRESSIVE CORP/THE	06/15/37	4.79%	MTS
2466	PRUDENTIAL FINANCIAL INC	06/15/38	8.88%	MTS
2467	ROYAL BANK OF SCOTLAND GROUP P	09/29/49	7.64%	MTS
2468	RYERSON INC	11/01/15	12.00%	MTS
2469	SLM CORP	07/26/10	4.50%	MTS
2470	SARA LEE CORP	09/15/11	6.25%	MTS
2471	SCHWAB CAPITAL TRUST I	11/15/37	5.18%	MTS
2472	STATE STREET CAPITAL TRUST I	06/15/37	3.78%	MTS
2473	STEEL DYNAMICS INC	04/01/15	6.75%	MTS
2474	SWISS RE CAPITAL I LP VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	6.85%	MTS
2475	TEXAS INDUSTRIES INC	07/15/13	7.25%	MTS
2476	TRONOX WORLDWIDE LLC/TRONOX FI	12/01/12	9.50%	MTS
2477	TRUMP ENTERTAINMENT RESORTS IN	06/01/15	8.50%	MTS
2478	US AGBANK FCB	03/20/49	6.11%	MTS
2479	UNITED AIR LINES CRP SINKING	04/19/12	9.02%	MTS
2480	UNITED AIR LINES-SINKING FUND	10/19/18	9.56%	MTS
2481	UNITEDHEALTH GROUP INC MAKE WHOLE CALL	03/15/11	5.25%	MTS
2482	VALOR TELECOMMUNICATIONS ENTER	02/15/15	7.75%	MTS
2483	VERSO PAPER HOLDINGS LLC AND V	08/01/14	9.13%	MTS
2484	VITA CAPITAL LTD FRN 20100101 SERIES# I44A 144A	01/01/10	4.69%	MTS
2485	WELLS FARGO CAPITAL XIII	05/19/49	7.70%	MTS
2486	ZFS FINANCE USA TRUST II	12/15/65	6.45%	MTS
2487	BANK OF AMERICA-CORP BD	02/15/10	7.80%	MTS
2488	HESS CORP MAKE WHOLE CALL	03/15/33	7.13%	MTS
2489	AMERICA MOVIL SAB DE CV 5.500% 20140301	03/01/14	5.50%	MTS
2490	AMERICA MOVIL SAB DE CV 5.750% 20150115	01/15/15	5.75%	MTS
2491	AMERICO LIFE INC MAKE WHOLE CALL	05/01/13	7.88%	MTS
2492	ANADARKO PETROLEUM CORP MAKE WHOLE CALL	09/15/36	6.45%	MTS
2493	AON CORP	12/14/12	7.38%	MTS
2494	ARIZONA PUBLIC SERVICE CO MAKE WHOLE CALL	05/15/15	4.65%	MTS
2495	ASSOCIATED BANC-CORP	08/15/11	6.75%	MTS
2496	BNP PARIBAS VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	5.19%	MTS
2497	BANK OF AMERICA CORP	12/01/15	5.25%	MTS
2498	BANK OF AMERICA CORP	10/14/16	3.05%	MTS
2499	BRANDYWINE OPERATING PARTNERSHMAKE WHOLE CALL	04/01/16	6.00%	MTS
2500	BURLINGTON NORTHERN AND SANTA MAKE WHOLE CALL	01/15/21	8.25%	MTS
2501	CRH AMERICA INC MAKE WHOLE CALL	10/15/13	5.30%	MTS
2502	CAMDEN PROPERTY TRUST MAKE WHOLE CALL	11/30/12	5.88%	MTS
2503	CAP CITIES COMM-CORP BOND	08/15/21	8.75%	MTS
2504	CENTERPOINT ENERGY INC MAKE WHOLE CALL	05/01/18	6.50%	MTS
2505	CENTERPOINT ENERGY RESOURCES CMAKE WHOLE CALL	11/01/37	6.63%	MTS
2506	CENTURYTEL INC MAKE WHOLE CALL	08/15/12	7.88%	MTS
2507	CHASE CAPITAL II CORP BD FR GLOBAL SEC CALLABLE 2/1/07	02/01/27	3.30%	MTS
2508	CHUBB CORP MAKE WHOLE CALL	04/01/13	5.20%	MTS
2509	COMCAST CORP MAKE WHOLE CALL	03/15/33	7.05%	MTS
2510	COMERICA BANK	08/22/17	5.20%	MTS
2511	NATIONAL RETAIL PROPERTIES INCMAKE WHOLE CALL	06/15/14	6.25%	MTS
2512	CONSOLIDATED EDISON CO OF NEW MAKE WHOLE CALL	02/01/13	4.88%	MTS
2513	COX COMMUNICATIONS INC	06/15/25	7.63%	MTS
2514	DP WORLD LTD	07/02/37	6.85%	MTS
2515	DETROIT EDISON CO/THE MAKE WHOLE CALL	10/01/37	5.70%	MTS
2516	DETROIT EDISON CO/THE MAKE WHOLE CALL	06/01/36	6.63%	MTS
2517	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B STEPPED CPN 8.750% 20300615	06/15/30	8.75%	MTS
2518	DR PEPPER SNAPPLE GROUP INC MAKE WHOLE CALL	05/01/18	6.82%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2463	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2464	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2465	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2466	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2467	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2468	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2469	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2470	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2471	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2472	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2473	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2474	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2475	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2476	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2477	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2478	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2479	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2480	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2481	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2482	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2483	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2484	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2485	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2486	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2487	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2488	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2489	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2490	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2491	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2492	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2493	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2494	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2495	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2496	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2497	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2498	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2499	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2500	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2501	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2502	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2503	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2504	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2505	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2506	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2507	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2508	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2509	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2510	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2511	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2512	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2513	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2514	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2515	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2516	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2517	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2518	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2519	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2520	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2521	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2522	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2523	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2524	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2525	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2526	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2527	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2528	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2529	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2530	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2531	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2532	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2533	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2534	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2535	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2536	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2537	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2538	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2539	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2540	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2541	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2542	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2543	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2544	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2545	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2546	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2547	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2548	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2549	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2550	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2551	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2552	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2553	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2554	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2555	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2556	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2557	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2558	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2559	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2560	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2561	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2562	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2563	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2564	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2565	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2566	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2567	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2568	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2569	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2570	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2571	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2572	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2573	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2574	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2519	CREDIT FINANCING AMERICAS	M/B CORPORATES	26439XAB9	US26439XAB91	26439XAB9
2520	CREDIT FINANCING AMERICAS	M/B CORPORATES	271790AD9	US271790AD97	271790AD9
2521	CREDIT FINANCING AMERICAS	M/B CORPORATES	277432AD2	US277432AD23	277432AD2
2522	CREDIT FINANCING AMERICAS	M/B CORPORATES	309588AE1		309588AE1
2523	CREDIT FINANCING AMERICAS	M/B CORPORATES	32007YAA9	US32007YAA91	32007YAA9
2524	CREDIT FINANCING AMERICAS	M/B CORPORATES	35177PAL1	US35177PAL13	35177PAL1
2525	CREDIT FINANCING AMERICAS	M/B CORPORATES	38238QAM8	US38238QAM87	38238QAM8
2526	CREDIT FINANCING AMERICAS	M/B CORPORATES	40049JAT4		40049JAT4
2527	CREDIT FINANCING AMERICAS	M/B CORPORATES	40427GAC9	US40427GAC96	40427GAC9
2528	CREDIT FINANCING AMERICAS	M/B CORPORATES	40429Q200	US40429Q2003	40429Q200
2529	CREDIT FINANCING AMERICAS	M/B CORPORATES	40430LAA7	US40430LAA70	40430LAA7
2530	CREDIT FINANCING AMERICAS	M/B CORPORATES	416515AV6	US416515AV66	416515AV6
2531	CREDIT FINANCING AMERICAS	M/B CORPORATES	42217KAM8	US42217KAM80	42217KAM8
2532	CREDIT FINANCING AMERICAS	M/B CORPORATES	45031UAH4		45031UAH4
2533	CREDIT FINANCING AMERICAS	M/B CORPORATES	472319AA0	US472319AA05	472319AA0
2534	CREDIT FINANCING AMERICAS	M/B CORPORATES	48123UAA2	US48123UAA25	48123UAA2
2535	CREDIT FINANCING AMERICAS	M/B CORPORATES	49446QBF7	US49446QBF72	49446QBF7
2536	CREDIT FINANCING AMERICAS	M/B CORPORATES	501044BV2		501044BV2
2537	CREDIT FINANCING AMERICAS	M/B CORPORATES	501044BZ3	US501044BZ37	501044BZ3
2538	CREDIT FINANCING AMERICAS	M/B CORPORATES	5150X0AB7		5150X0AB7
2539	CREDIT FINANCING AMERICAS	M/B CORPORATES	53117CAG7	US53117CAG78	53117CAG7
2540	CREDIT FINANCING AMERICAS	M/B CORPORATES	534187AM1	US534187AM15	534187AM1
2541	CREDIT FINANCING AMERICAS	M/B CORPORATES	554783AK6	US554783AK62	554783AK6
2542	CREDIT FINANCING AMERICAS	M/B CORPORATES	56460EAA2		56460EAA2
2543	CREDIT FINANCING AMERICAS	M/B CORPORATES	565849AF3	US565849AF34	565849AF3
2544	CREDIT FINANCING AMERICAS	M/B CORPORATES	57978XAC9		57978XAC9
2545	CREDIT FINANCING AMERICAS	M/B CORPORATES	617446GM5	US617446GM50	617446GM5
2546	CREDIT FINANCING AMERICAS	M/B CORPORATES	61746BDC7	US61746BDC72	61746BDC7
2547	CREDIT FINANCING AMERICAS	M/B CORPORATES	61945AAD9	US61945AAD90	61945AAD9
2548	CREDIT FINANCING AMERICAS	M/B CORPORATES	61980AAA1		61980AAA1
2549	CREDIT FINANCING AMERICAS	M/B CORPORATES	635192AA5		635192AA5
2550	CREDIT FINANCING AMERICAS	M/B CORPORATES	652478AR9	US652478AR91	652478AR9
2551	CREDIT FINANCING AMERICAS	M/B CORPORATES	652478AX6	US652478AX69	652478AX6
2552	CREDIT FINANCING AMERICAS	M/B CORPORATES	652478BC1	US652478BC14	652478BC1
2553	CREDIT FINANCING AMERICAS	M/B CORPORATES	655844AF5	US655844AF53	655844AF5
2554	CREDIT FINANCING AMERICAS	M/B CORPORATES	655855FB5		655855FB5
2555	CREDIT FINANCING AMERICAS	M/B CORPORATES	678858AZ4	US678858AZ47	678858AZ4
2556	CREDIT FINANCING AMERICAS	M/B CORPORATES	68233DAS6	US68233DAS62	68233DAS6
2557	CREDIT FINANCING AMERICAS	M/B CORPORATES	693627AX9	US693627AX97	693627AX9
2558	CREDIT FINANCING AMERICAS	M/B CORPORATES	69362BAM4	US69362BAM46	69362BAM4
2559	CREDIT FINANCING AMERICAS	M/B CORPORATES	694308GE1	US694308GE15	694308GE1
2560	CREDIT FINANCING AMERICAS	M/B CORPORATES	699490AA6		699490AA6
2561	CREDIT FINANCING AMERICAS	M/B CORPORATES	73318EAK9	US73318EAK91	73318EAK9
2562	CREDIT FINANCING AMERICAS	M/B CORPORATES	74153WAS8		74153WAS8
2563	CREDIT FINANCING AMERICAS	M/B CORPORATES	74254PPF3		74254PPF3
2564	CREDIT FINANCING AMERICAS	M/B CORPORATES	743263AD7	US743263AD77	743263AD7
2565	CREDIT FINANCING AMERICAS	M/B CORPORATES	755111AU5	US755111AU58	755111AU5
2566	CREDIT FINANCING AMERICAS	M/B CORPORATES	7591EPAD2		7591EPAD2
2567	CREDIT FINANCING AMERICAS	M/B CORPORATES	77531QAB4	US77531QAB41	77531QAB4
2568	CREDIT FINANCING AMERICAS	M/B CORPORATES	775371AU1	US775371AU10	775371AU1
2569	CREDIT FINANCING AMERICAS	M/B CORPORATES	78442FEF1		78442FEF1
2570	CREDIT FINANCING AMERICAS	M/B CORPORATES	86722TAA0		86722TAA0
2571	CREDIT FINANCING AMERICAS	M/B CORPORATES	86765BAB5	US86765BAB53	86765BAB5
2572	CREDIT FINANCING AMERICAS	M/B CORPORATES	86787GAB8	US86787GAB86	86787GAB8
2573	CREDIT FINANCING AMERICAS	M/B CORPORATES	87612EAU0	US87612EAU01	87612EAU0
2574	CREDIT FINANCING AMERICAS	M/B CORPORATES	87927VAE8		87927VAE8

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2519	DUKE ENERGY FIELD SRVCS	08/16/10	7.88%	MTS
2520	EAST COAST POWER LLC SINKING FUND	03/31/12	7.07%	MTS
2521	EASTMAN CHEMICAL-CORP BD	02/01/27	7.60%	MTS
2522	FARMERS EXCHANGE CAPITAL	07/15/48	7.20%	MTS
2523	FIRST EMPIRE CAP MTB	02/01/27	8.23%	MTS
2524	FRANCE TELECOM SA 8.500% 20310301	03/01/31	8.50%	MTS
2525	GOODRICH CORP	02/01/18	6.80%	MTS
2526	GRUPO TELEVISA SA	03/11/32	8.50%	MTS
2527	TRANSELEC SA 7.875% 20110415	04/15/11	7.88%	MTS
2528	HSBC CAPITAL FUNDING LP/JERSEY CHANNEL I VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	4.61%	MTS
2529	HSBC FINANCE CAPITAL TRUST IX	11/30/35	5.91%	MTS
2530	HARTFORD FINANCIAL SERVICES GRMAKE WHOLE CALL	01/15/19	6.00%	MTS
2531	HEALTH CARE REIT INC MAKE WHOLE CALL	05/15/15	5.88%	MTS
2532	ISTAR FINANCIAL INC MAKE WHOLE CALL	03/01/14	5.70%	MTS
2533	JEFFERIES GROUP INC	03/15/12	7.75%	MTS
2534	JP MORGAN CHASE CAPITAL XXIII	05/15/47	3.80%	MTS
2535	KIMCO REALTY CORP MAKE WHOLE CALL	03/15/16	5.78%	MTS
2536	KROGER CO/THE MAKE WHOLE CALL	09/15/29	8.00%	MTS
2537	KROGER CO-CORP BOND	04/01/31	7.50%	MTS
2538	LANDSBANKI ISLANDS HF	08/25/09	0.00%	MTS
2539	LIBERTY PROPERTY LP MAKE WHOLE CALL	08/15/12	6.38%	MTS
2540	LINCOLN NATIONAL CORP MAKE WHOLE CALL	12/15/11	6.20%	MTS
2541	MACMILLAN BLOEDEL PEMBROKE LP	02/15/26	7.70%	MTS
2542	MANTIS REEF LTD MAKE WHOLE CALL	11/14/08	4.69%	MTS
2543	MARATHON OIL CORP MAKE WHOLE CALL	03/15/18	5.90%	MTS
2544	MCCORMICK & CO INC/MD MAKE WHOLE CALL	04/15/09	3.35%	MTS
2545	MORGAN STANLEY DEAN WITTER	04/15/11	6.75%	MTS
2546	MORGAN STANLEY	10/18/16	3.24%	MTS
2547	MOSAIC CO/THE	12/01/16	7.63%	MTS
2548	MOTIVA ENTERPRISES LLC MAKE WHOLE CALL	09/15/12	5.20%	MTS
2549	NATIONAL CAPITAL TRUST II	12/31/49	5.49%	MTS
2550	NEWS AMER HLDGS-CORP BOND	01/20/24	7.75%	MTS
2551	NEWS AMER HLDGS-CORP BOND	02/23/25	8.50%	MTS
2552	NEWS AMERICA HOLDINGS-CORP	10/01/26	7.43%	MTS
2553	NORFOLK SOUTHERN CORP MAKE WHOLE CALL	05/01/37	7.05%	MTS
2554	NORFOLK SOUTHERN CORP	05/15/43	7.88%	MTS
2555	OKLAHOMA GAS & ELECTRIC CO MAKE WHOLE CALL	07/15/27	6.65%	MTS
2556	ONCOR ELECTRIC DELIVERY CO MAKE WHOLE CALL	05/01/12	6.38%	MTS
2557	DUKE ENERGY INDIANA INC MAKE WHOLE CALL	09/15/13	5.00%	MTS
2558	PSEG POWER LLC MAKE WHOLE CALL	06/01/12	6.95%	MTS
2559	PACIFIC GAS & ELECTRIC CO MAKE WHOLE CALL	03/01/34	6.05%	MTS
2560	BANQUE NATIONALE DE PARIBAS/NY	07/22/13	6.95%	MTS
2561	POPULAR NORTH AMERICA INC	10/01/08	3.88%	MTS
2562	PRICOA GLOBAL FUNDING I	06/25/12	4.63%	MTS
2563	PRINCIPAL LIFE INCOME FUNDING	11/08/13	2.98%	MTS
2564	PROGRESS ENERGY INC	03/01/11	7.10%	MTS
2565	RAYTHEON CO - CORP BOND	12/15/18	6.40%	MTS
2566	REGIONS FINANCIAL CORP	06/26/12	5.37%	MTS
2567	ROGERS WIRELESS INC MAKE WHOLE CALL	05/01/11	9.63%	MTS
2568	ROHM & HAAS CO-CORP BD	07/15/29	7.85%	MTS
2569	SLM CORP	01/27/14	3.10%	MTS
2570	SUNCOR ENERGY INC MAKE WHOLE CALL	06/01/18	6.10%	MTS
2571	SUNOCO LOGISTICS PARTNERS OPERMAKE WHOLE CALL	02/15/12	7.25%	MTS
2572	SUNTRUST BANK-CORP BOND	04/01/11	6.38%	MTS
2573	TARGET CORP MAKE WHOLE CALL	01/15/38	7.00%	MTS
2574	TELECOM ITALIA CAPITAL SA MAKE WHOLE CALL	11/15/13	5.25%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2519	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2520	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2521	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2522	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2523	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2524	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2525	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2526	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2527	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2528	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2529	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2530	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2531	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2532	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2533	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2534	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2535	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2536	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2537	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2538	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2539	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2540	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2541	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2542	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2543	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2544	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2545	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2546	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2547	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2548	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2549	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2550	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2551	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2552	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2553	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2554	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2555	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2556	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2557	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2558	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2559	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2560	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2561	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2562	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2563	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2564	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2565	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2566	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2567	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2568	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2569	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2570	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2571	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2572	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2573	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2574	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2575	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2576	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2577	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2578	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2579	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2580	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2581	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2582	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2583	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2584	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2585	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2586	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2587	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2588	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2589	G4OR	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2590	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2591	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2592	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2593	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2594	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2595	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2596	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2597	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2598	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2599	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2600	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2601	LIARB	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
2602	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2603	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2604	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2605	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2606	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2607	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2608	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2609	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2610	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2611	PECDOAM0000	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
2612	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2613	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2614	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2615	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2616	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2617	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2618	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2619	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2620	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2621	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2622	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2623	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2624	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2625	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2626	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2627	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2628	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2629	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2630	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

	G	H	I	J	K
2575	CREDIT FINANCING AMERICAS	M/B CORPORATES	87927VAF5		87927VAF5
2576	CREDIT FINANCING AMERICAS	M/B CORPORATES	879385AC6		879385AC6
2577	CREDIT FINANCING AMERICAS	M/B CORPORATES	88732JAL2	US88732JAL26	88732JAL2
2578	CREDIT FINANCING AMERICAS	M/B CORPORATES	88947EAG5	US88947EAG52	88947EAG5
2579	CREDIT FINANCING AMERICAS	M/B CORPORATES	89346DAB3	US89346DAB38	89346DAB3
2580	CREDIT FINANCING AMERICAS	M/B CORPORATES	89417EAE9		89417EAE9
2581	CREDIT FINANCING AMERICAS	M/B CORPORATES	910197AH5		910197AH5
2582	CREDIT FINANCING AMERICAS	M/B CORPORATES	91911TAE3	US91911TAE38	91911TAE3
2583	CREDIT FINANCING AMERICAS	M/B CORPORATES	925524AX8	US925524AX89	925524AX8
2584	CREDIT FINANCING AMERICAS	M/B CORPORATES	929160AK5		929160AK5
2585	CREDIT FINANCING AMERICAS	M/B CORPORATES	92929QAQ0	US92929QAQ01	92929QAQ0
2586	CREDIT FINANCING AMERICAS	M/B CORPORATES	93933VBC1	US93933VBC19	93933VBC1
2587	CREDIT FINANCING AMERICAS	M/B CORPORATES	93933WAD8		93933WAD8
2588	CREDIT FINANCING AMERICAS	M/B CORPORATES	984121BQ5	US984121BQ57	984121BQ5
2589	CREDIT FINANCING AMERICAS	M/B CORPORATES	90343VAB4	US90343VAB45	90343VAB4
2590	CDO AMERICAS	CDO STRUCTURED PRODUCTS US			RACER0122
2591	CDO AMERICAS	CDO STRUCTURED PRODUCTS US			RACERCER1
2592	CDO AMERICAS	CDO STRUCTURED PRODUCTS US			RACERPAM9
2593	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	76099TU55		76099TU55
2594	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	867058AA7		867058AA7
2595	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GBT2	US21988GBT22	21988GBT2
2596	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GCK0	US21988GCK04	21988GCK0
2597	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988KAC1		21988KAC1
2598	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988KAD9		21988KAD9
2599	CREDIT FINANCING AMERICAS	M/B CORPORATES	03955RAF6	US03955RAF64	03955RAF6
2600	CREDIT FINANCING AMERICAS	M/B CORPORATES	854234AA9	US854234AA97	854234AA9
2601	Equity Finance Trading Europe	Equity Finance Trading Europe	69363VAD9	XS0101929940	199928102
2602	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PD57	US52517PD572	1US430036
2603	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PA35	US52517PA354	1US353022
2604	FX AMERICAS	FX-OPTIONS AMERICAS	52517P5M9	US52517P5M99	5BCCNY30
2605	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDC2	US52519FDC23	1US542244
2606	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PXT3	US52517PXT38	1US244528
2607	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDY4	US52519FDY43	1US547573
2608	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDN8	US52519FDN87	1US295801
2609	HIGH GRADE CREDIT US	HG FLOW TRADING US	5252M0BZ9	US5252M0BZ91	1US330079
2610	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PR60	US52517PR606	1US791114
2611	CREDIT RELATED AMERICAS	CDO PE AMERICAS			PECORPDEBT2
2612	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FBK6	US52519FBK66	1US512122
2613	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BT3	US5252M0BT32	1US359292
2614	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAX9	US52519FAX96	1US072895
2615	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCU3	US52519FCU30	1US542210
2616	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BK2	US5252M0BK23	5BCWKK50
2617	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAV3	US52519FAV31	1US547599
2618	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FFF3	US52519FFF36	1US361967
2619	FX AMERICAS	FX-OPTIONS AMERICAS		XS0329905417	1NL236212
2620	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087M6	US5249087M63	5BCLKP70
2621	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0FZ5	US5252M0FZ55	5BDKVN40
2622	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FED9	US52519FED96	1US542970
2623	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAP6	US52519FAP62	1US542236
2624	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK59	US52517PK593	1US650120
2625	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCV1	US52519FCV13	1US542202
2626	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AR8	US5252M0AR84	1US265879
2627	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAM3	US52519FAM32	1US548530
2628	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PC66	US52517PC665	1US396005
2629	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P3H2	US52517P3H23	1US975295
2630	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FEH0	US52519FEH01	1US542103

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2575	TELECOM ITALIA CAPITAL SA MAKE WHOLE CALL	11/15/33	6.38%	MTS
2576	TELEFONCIA EUROPE B V	09/15/10	7.75%	MTS
2577	TIME WARNER CABLE INC MAKE WHOLE CALL	07/01/18	6.75%	MTS
2578	TOLL BROTHERS FINANCE CORP MAKE WHOLE CALL	05/15/15	5.15%	MTS
2579	TRANSALTA CORP MAKE WHOLE CALL	12/15/13	5.75%	MTS
2580	TRAVELERS COS INC/THE MAKE WHOLE CALL	05/15/18	5.80%	MTS
2581	UDR INC MAKE WHOLE CALL	06/15/09	6.50%	MTS
2582	VALE OVERSEAS LTD 8.250% 20340117	01/17/34	8.25%	MTS
2583	VIACOM INC MAKE WHOLE CALL	04/30/36	6.88%	MTS
2584	VULCAN MATERIALS CO	06/15/18	7.00%	MTS
2585	WASTE MANAGEMENT INC-CORP BOND	08/01/26	7.10%	MTS
2586	WASHINGTON MUTUAL BANK/HENDERS	05/20/36	6.75%	MTS
2587	WASHINGTON MUTUAL BANK FA	01/15/15	3.44%	MTS
2588	XEROX CORP MAKE WHOLE CALL	02/01/17	6.75%	MTS
2589	US INVESTIGATIONS SERVICES INC	05/01/16	11.75%	MTS
2590	RACERS SER 2001-21-E (NOTE PHYSICAL)	10/10/16	0.00%	MTS
2591	RACERS TRUST SERIES 2001-09-P7CERTIFICATE	03/15/14	0.00%	MTS
2592	RACERS TRUST SERIES 2001-10-E CERTIFICATE	05/01/10	0.00%	MTS
2593	RACER	08/06/09	0.00%	MTS
2594	BRIARWOOD COMMERERCIAL PAPER	05/29/43	0.00%	MTS
2595	CORPORATE BACKED TRUST CTFS R/MD 7.75 12/01/2045	12/01/45	0.00%	MTS
2596	CORPORATE-BACKED TRUST CERTIFI	07/16/31	0.00%	MTS
2597	CORPORATE BOND BACKED CERTIFIC	11/15/28	0.00%	MTS
2598	CORPORATE-BACKED TRUST CERTIFI	02/15/38	0.00%	MTS
2599	ARCHIMEDES FUNDING III LTD/ARC	11/29/11	9.57%	MTS
2600	STANFIELD CARRERA CLO LTD FRN 20150315 SERIES# 1A 144A	03/15/15	11.03%	MTS
2601	PSINET INC 11.000% 20090801 SERIES# EUR DFLT	08/01/09	0.00%	GL1
2602	Adjustment for the extinguishment of Lehman Paper	01/14/11	5.00%	ITS
2603	Adjustment for the extinguishment of Lehman Paper	07/26/10	4.50%	ITS
2604	Adjustment for the extinguishment of Lehman Paper	10/04/10	0.00%	TMS
2605	Adjustment for the extinguishment of Lehman Paper	08/24/29	5.75%	ITS
2606	Adjustment for the extinguishment of Lehman Paper	11/10/09	3.95%	ITS
2607	Adjustment for the extinguishment of Lehman Paper	07/19/30	5.45%	ITS
2608	Adjustment for the extinguishment of Lehman Paper	02/15/20	5.10%	ITS
2609	Adjustment for the extinguishment of Lehman Paper	01/24/13	5.63%	ITS
2610	Adjustment for the extinguishment of Lehman Paper	02/06/12	5.25%	ITS
2611	PE - CDO - FAS157-Level 2	01/01/00		OTH
2612	Adjustment for the extinguishment of Lehman Paper	06/24/23	4.80%	ITS
2613	Adjustment for the extinguishment of Lehman Paper	02/12/10	0.00%	ITS
2614	Adjustment for the extinguishment of Lehman Paper	03/27/23	5.75%	ITS
2615	Adjustment for the extinguishment of Lehman Paper	05/11/29	6.00%	ITS
2616	Adjustment for the extinguishment of Lehman Paper	03/20/12	0.00%	TMS
2617	Adjustment for the extinguishment of Lehman Paper	03/20/20	5.40%	ITS
2618	Adjustment for the extinguishment of Lehman Paper	02/12/20	6.00%	ITS
2619	Adjustment for the extinguishment of Lehman Paper	12/04/10	0.00%	ITS
2620	Adjustment for the extinguishment of Lehman Paper	12/28/17	6.75%	TMS
2621	Adjustment for the extinguishment of Lehman Paper	12/30/10	0.00%	TMS
2622	Adjustment for the extinguishment of Lehman Paper	10/25/30	5.80%	ITS
2623	Adjustment for the extinguishment of Lehman Paper	02/27/20	5.50%	ITS
2624	Adjustment for the extinguishment of Lehman Paper	07/18/11	5.75%	ITS
2625	Adjustment for the extinguishment of Lehman Paper	05/25/29	6.20%	ITS
2626	Adjustment for the extinguishment of Lehman Paper	12/28/37	7.00%	ITS
2627	Adjustment for the extinguishment of Lehman Paper	02/19/18	5.50%	ITS
2628	Adjustment for the extinguishment of Lehman Paper	11/10/15	7.09%	ITS
2629	Adjustment for the extinguishment of Lehman Paper	07/31/22	8.02%	ITS
2630	Adjustment for the extinguishment of Lehman Paper	02/21/36	6.00%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2575	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2576	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2577	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2578	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2579	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2580	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2581	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2582	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2583	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2584	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2585	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2586	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2587	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2588	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2589	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2590	100	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2591	100	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2592	100	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2593	100	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2594	1,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2595	1,210,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2596	1,846,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2597	455,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2598	353,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2599	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2600	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2601	30,470,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2602	0	0.00	0.00	(212)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2603	0	0.00	0.00	(306)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2604	0	0.00	0.00	(996)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2605	0	0.00	0.00	(1,338)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2606	0	0.00	0.00	(1,372)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2607	0	0.00	0.00	(1,390)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2608	0	0.00	0.00	(1,404)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2609	0	0.00	0.00	(1,992)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2610	0	0.00	0.00	(2,133)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2611	0	0.00	0.00	(2,199)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2612	0	0.00	0.00	(2,380)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2613	0	0.00	0.00	(2,504)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2614	0	0.00	0.00	(2,524)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2615	0	0.00	0.00	(2,666)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2616	0	0.00	0.00	(2,674)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2617	0	0.00	0.00	(2,741)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2618	0	0.00	0.00	(3,617)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2619	0	0.00	0.00	(3,643)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2620	0	0.00	0.00	(3,750)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2621	0	0.00	0.00	(3,799)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2622	0	0.00	0.00	(3,905)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2623	0	0.00	0.00	(4,467)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2624	0	0.00	0.00	(4,552)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2625	0	0.00	0.00	(4,577)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2626	0	0.00	0.00	(4,828)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2627	0	0.00	0.00	(5,643)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2628	0	0.00	0.00	(5,794)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2629	0	0.00	0.00	(6,015)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2630	0	0.00	0.00	(6,390)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2631	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2632	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2633	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2634	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2635	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2636	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2637	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2638	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2639	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2640	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2641	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2642	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2643	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2644	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2645	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2646	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2647	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2648	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2649	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2650	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2651	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2652	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2653	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2654	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2655	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2656	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2657	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2658	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2659	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2660	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2661	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2662	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2663	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2664	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2665	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2666	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2667	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2668	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2669	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2670	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2671	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2672	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2673	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2674	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2675	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2676	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2677	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2678	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2679	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2680	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2681	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2682	0740059K7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	COMMODITIES
2683	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2684	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2685	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2686	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2631	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PD57	US52517PD572	1US430036
2632	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FEV9	US52519FEV94	1US190010
2633	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVM0	US52517PVM03	1US117484
2634	HIGH GRADE LATAM US	HG LATIN MARKETS	524908CM0	US524908CM04	524908CM0
2635	FX AMERICAS	FX-OPTIONS AMERICAS	52517P7K1	US52517P7K16	5BCPQJ60
2636	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BF3	US5252M0BF38	5BCNBR80
2637	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908CF5	US524908CF52	524908CF5
2638	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FEX5	US52519FEX50	1US210479
2639	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PG96	US52517PG963	1US538846
2640	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DA2	US5252M0DA23	5BCSTN80
2641	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P6J5	US52517P6J51	1US150501
2642	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P4N8	US52517P4N81	1US345119
2643	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BG1	US5252M0BG11	5BCNBQ60
2644	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYZ8	US52517PYZ88	1US300544
2645	FX AMERICAS	FX-OPTIONS AMERICAS		XS0287032790	1NL818381
2646	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CW5	US5252M0CW51	1US350861
2647	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PJ77	US52517PJ777	1US571441
2648	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCY5	US52519FCY51	1US541980
2649	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAC5	US52519FAC59	1US836588
2650	FX AMERICAS	FX-OPTIONS AMERICAS		XS0289028085	1NL827739
2651	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PYN5	US52517PYN58	1US274640
2652	FX AMERICAS	FX-OPTIONS AMERICAS	52517P6E6	US52517P6E64	5BCPQJ70
2653	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0AL1	US5252M0AL15	5BCWKK00
2654	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P4Z1	US52517P4Z12	1US998792
2655	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZS3	US52517PZS37	1US336175
2656	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWT4	US52517PWT47	1US320104
2657	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PSL6	US52517PSL66	52517PSL6
2658	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FBN0	US52519FBN06	1US542111
2659	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3N9	US52517P3N90	5BCCPR50
2660	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2S9	US52517P2S96	1US914450
2661	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AT4	US5252M0AT41	1US250509
2662	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWC1	US52517PWC12	1US340011
2663	FX AMERICAS	FX-OPTIONS AMERICAS		XS0347259185	1NL360319
2664	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CS4	US5252M0CS40	1US349434
2665	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PV99	US52517PV996	1US845498
2666	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3S8	US52517P3S87	5BCBVZ80
2667	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FFH9	US52519FFH91	1US383664
2668	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYT2	US52517PYT29	1US298110
2669	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PL66	US52517PL666	1US675630
2670	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DJ3	US5252M0DJ32	1US358666
2671	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FC6	US5252M0FC60	1US424740
2672	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P4S7	US52517P4S78	1US144850
2673	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PH46	US52517PH466	1US544695
2674	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWV9	US52517PWV92	1US335136
2675	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PA27	US52517PA271	268425147
2676	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DV6	US5252M0DV69	1US365141
2677	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXM8	US52517PXM84	1US288350
2678	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZ38	US52517PZ385	1US922982
2679	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PWE7	US52517PWE77	1US186265
2680	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYX3	US52517PYX31	1US299589
2681	HIGH GRADE LATAM US	HG LATIN MARKETS	U52400BZ7	XS0252834576	1US542129
2682	US COMMODITIES TRADING	INDEX TRADING		XS0267460359	1NL680179
2683	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0CE5	US5252M0CE53	5BDBJG10
2684	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PK59	US52517PK593	1US650120
2685	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BA4	US5252M0BA41	5BCLRF20
2686	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXQ9	US52517PXQ98	1US301476

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2631	Adjustment for the extinguishment of Lehman Paper	01/14/11	5.00%	ITS
2632	Adjustment for the extinguishment of Lehman Paper	10/11/22	6.40%	ITS
2633	Adjustment for the extinguishment of Lehman Paper	11/30/10	4.38%	ITS
2634	Adjustment for the extinguishment of Lehman Paper	08/15/10	7.88%	ITS
2635	Adjustment for the extinguishment of Lehman Paper	02/01/10	0.00%	TMS
2636	Adjustment for the extinguishment of Lehman Paper	01/11/10	0.00%	TMS
2637	Adjustment for the extinguishment of Lehman Paper	11/01/09	7.88%	ITS
2638	Adjustment for the extinguishment of Lehman Paper	10/25/27	6.50%	ITS
2639	Adjustment for the extinguishment of Lehman Paper	04/25/11	5.75%	ITS
2640	Adjustment for the extinguishment of Lehman Paper	02/28/11	0.00%	TMS
2641	Adjustment for the extinguishment of Lehman Paper	09/28/37	7.00%	ITS
2642	Adjustment for the extinguishment of Lehman Paper	01/31/23	8.02%	ITS
2643	Adjustment for the extinguishment of Lehman Paper	01/11/12	0.00%	TMS
2644	Adjustment for the extinguishment of Lehman Paper	03/23/20	7.00%	ITS
2645	Adjustment for the extinguishment of Lehman Paper	07/09/09	0.00%	ITS
2646	Adjustment for the extinguishment of Lehman Paper	02/01/38	7.00%	ITS
2647	Adjustment for the extinguishment of Lehman Paper	06/20/36	6.90%	ITS
2648	Adjustment for the extinguishment of Lehman Paper	07/20/29	6.00%	ITS
2649	Adjustment for the extinguishment of Lehman Paper	01/22/18	5.60%	ITS
2650	Adjustment for the extinguishment of Lehman Paper	05/14/10	0.00%	ITS
2651	Adjustment for the extinguishment of Lehman Paper	01/27/10	4.25%	ITS
2652	Adjustment for the extinguishment of Lehman Paper	01/31/11	0.00%	TMS
2653	Adjustment for the extinguishment of Lehman Paper	03/22/10	0.00%	TMS
2654	Adjustment for the extinguishment of Lehman Paper	09/15/22	4.50%	ITS
2655	Adjustment for the extinguishment of Lehman Paper	06/23/20	7.00%	ITS
2656	Adjustment for the extinguishment of Lehman Paper	06/10/14	7.43%	ITS
2657	Adjustment for the extinguishment of Lehman Paper	07/01/22	6.75%	ITS
2658	Adjustment for the extinguishment of Lehman Paper	08/12/23	6.10%	ITS
2659	Adjustment for the extinguishment of Lehman Paper	04/02/09	0.00%	TMS
2660	Adjustment for the extinguishment of Lehman Paper	06/15/27	6.20%	ITS
2661	Adjustment for the extinguishment of Lehman Paper	11/16/37	7.00%	ITS
2662	Adjustment for the extinguishment of Lehman Paper	04/08/11	0.00%	ITS
2663	Adjustment for the extinguishment of Lehman Paper	02/18/11	0.00%	ITS
2664	Adjustment for the extinguishment of Lehman Paper	01/31/38	7.00%	ITS
2665	Adjustment for the extinguishment of Lehman Paper	03/28/22	0.00%	ITS
2666	Adjustment for the extinguishment of Lehman Paper	01/30/09	0.00%	TMS
2667	Adjustment for the extinguishment of Lehman Paper	03/06/23	6.50%	ITS
2668	Adjustment for the extinguishment of Lehman Paper	02/24/20	9.08%	ITS
2669	Adjustment for the extinguishment of Lehman Paper	09/14/21	7.00%	ITS
2670	Adjustment for the extinguishment of Lehman Paper	02/12/18	6.00%	ITS
2671	Adjustment for the extinguishment of Lehman Paper	04/24/23	9.00%	ITS
2672	Adjustment for the extinguishment of Lehman Paper	09/28/17	7.60%	ITS
2673	Adjustment for the extinguishment of Lehman Paper	05/17/21	6.86%	ITS
2674	Adjustment for the extinguishment of Lehman Paper	07/08/14	7.27%	ITS
2675	Adjustment for the extinguishment of Lehman Paper	07/27/20	7.50%	ITS
2676	Adjustment for the extinguishment of Lehman Paper	03/03/23	10.25%	ITS
2677	Adjustment for the extinguishment of Lehman Paper	10/25/17	6.16%	ITS
2678	Adjustment for the extinguishment of Lehman Paper	06/22/22	11.00%	ITS
2679	Adjustment for the extinguishment of Lehman Paper	04/16/19	4.00%	ITS
2680	Adjustment for the extinguishment of Lehman Paper	03/17/20	7.25%	ITS
2681	Adjustment for the extinguishment of Lehman Paper	05/04/11	4.00%	ITS
2682	Adjustment for the extinguishment of Lehman Paper	09/21/11	0.00%	ITS
2683	Adjustment for the extinguishment of Lehman Paper	02/19/10	0.00%	TMS
2684	Adjustment for the extinguishment of Lehman Paper	07/18/11	5.75%	ITS
2685	Adjustment for the extinguishment of Lehman Paper	12/28/09	0.00%	TMS
2686	Adjustment for the extinguishment of Lehman Paper	11/01/14	8.40%	ITS

	P	Q	R	S	T	U	V
2631	0	0.00	0.00	(7,705)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2632	0	0.00	0.00	(7,962)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2633	0	0.00	0.00	(8,205)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2634	0	0.00	0.00	(8,256)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2635	0	0.00	0.00	(8,368)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2636	0	0.00	0.00	(8,525)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2637	0	0.00	0.00	(8,794)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2638	0	0.00	0.00	(8,942)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2639	0	0.00	0.00	(9,842)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2640	0	0.00	0.00	(9,994)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2641	0	0.00	0.00	(10,550)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2642	0	0.00	0.00	(11,023)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2643	0	0.00	0.00	(11,756)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2644	0	0.00	0.00	(11,842)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2645	0	0.00	0.00	(12,023)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2646	0	0.00	0.00	(13,307)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2647	0	0.00	0.00	(14,481)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2648	0	0.00	0.00	(15,115)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2649	0	0.00	0.00	(15,949)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2650	0	0.00	0.00	(16,475)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2651	0	0.00	0.00	(16,548)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2652	0	0.00	0.00	(17,451)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2653	0	0.00	0.00	(19,008)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2654	0	0.00	0.00	(19,412)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2655	0	0.00	0.00	(19,780)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2656	0	0.00	0.00	(21,036)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2657	0	0.00	0.00	(21,093)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2658	0	0.00	0.00	(21,140)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2659	0	0.00	0.00	(23,420)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2660	0	0.00	0.00	(24,376)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2661	0	0.00	0.00	(24,422)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2662	0	0.00	0.00	(26,964)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2663	0	0.00	0.00	(27,464)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2664	0	0.00	0.00	(28,557)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2665	0	0.00	0.00	(30,255)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2666	0	0.00	0.00	(30,704)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2667	0	0.00	0.00	(32,302)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2668	0	0.00	0.00	(32,388)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2669	0	0.00	0.00	(32,905)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2670	0	0.00	0.00	(33,190)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2671	0	0.00	0.00	(34,538)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2672	0	0.00	0.00	(34,913)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2673	0	0.00	0.00	(35,184)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2674	0	0.00	0.00	(35,771)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2675	0	0.00	0.00	(37,140)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2676	0	0.00	0.00	(37,836)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2677	0	0.00	0.00	(38,283)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2678	0	0.00	0.00	(38,739)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2679	0	0.00	0.00	(39,062)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2680	0	0.00	0.00	(39,196)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2681	0	0.00	0.00	(39,248)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2682	0	0.00	0.00	(40,289)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2683	0	0.00	0.00	(41,155)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2684	0	0.00	0.00	(42,115)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2685	0	0.00	0.00	(42,355)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2686	0	0.00	0.00	(43,332)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2687	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2688	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2689	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2690	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2691	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2692	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2693	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2694	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2695	07100CTJ6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2696	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2697	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2698	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2699	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2700	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2701	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2702	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2703	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2704	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2705	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2706	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2707	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2708	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2709	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2710	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2711	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2712	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2713	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2714	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2715	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2716	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2717	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2718	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2719	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2720	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2721	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2722	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2723	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2724	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2725	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2726	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2727	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2728	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2729	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2730	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2731	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2732	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2733	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2734	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2735	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2736	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2737	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2738	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2739	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2740	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2741	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2742	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2687	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0AF4	US5252M0AF47	5BCKLM30
2688	FX AMERICAS	FX-OPTIONS AMERICAS		XS0333449295	1AN261604
2689	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PR29	US52517PR291	1US785306
2690	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYU9	US52517PYU91	1US298128
2691	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PX63	US52517PX638	1US882871
2692	FX AMERICAS	FX-OPTIONS AMERICAS		XS0353557233	1NL400248
2693	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P2S9	US52517P2S96	1US914450
2694	FX AMERICAS	FX-OPTIONS AMERICAS		XS0289550658	1SG832841
2695	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EV5	US5252M0EV50	1US415441
2696	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK67	US52517PK676	1US650138
2697	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PW23	US52517PW234	1US922990
2698	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P6C0	US52517P6C09	1US128739
2699	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EC7	US5252M0EC79	1US374887
2700	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2X8	US52517P2X81	1US917693
2701	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PSZ5	US52517PSZ52	1US054976
2702	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYQ8	US52517PYQ89	1US314388
2703	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CB1	US5252M0CB15	1US331572
2704	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PUM1	US52517PUM12	1US301369
2705	FX AMERICAS	FX-OPTIONS AMERICAS		XS0345792294	1NL354361
2706	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PA35	US52517PA354	1US353022
2707	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PC25	US52517PC251	1US387202
2708	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EA1	US5252M0EA14	1US370646
2709	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PQ87	US52517PQ871	1US779127
2710	FX AMERICAS	FX-OPTIONS AMERICAS		XS0368298187	1NL489357
2711	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0AH0	US5252M0AH03	5BCKDN40
2712	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYR6	US52517PYR62	1US291172
2713	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYJ4	US52517PYJ47	1US265705
2714	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYG0	US52517PYG08	1US322332
2715	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AW7	US5252M0AW79	1US255177
2716	FX AMERICAS	FX-OPTIONS AMERICAS		XS0332612505	1NL256475
2717	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5X5	US52517P5X54	1US127178
2718	FX AMERICAS	FX-OPTIONS AMERICAS		XS0363637546	1NL458089
2719	FX AMERICAS	FX-OPTIONS AMERICAS		XS0282145969	1NL854246
2720	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CQ8	US5252M0CQ83	1US347792
2721	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0336952337	1NL295259
2722	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PE31	US52517PE315	1US452139
2723	FX AMERICAS	FX-OPTIONS AMERICAS		XS0345680655	1NL352175
2724	FX AMERICAS	FX-OPTIONS AMERICAS		XS0286535223	1NL861514
2725	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DM6	US5252M0DM60	5BCTGZ70
2726	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYW5	US52517PYW57	1US299423
2727	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PF63	US52517PF635	1US517576
2728	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PQ38	US52517PQ384	1US777675
2729	FX AMERICAS	FX-OPTIONS AMERICAS	52517P4P3	US52517P4P30	1US050321
2730	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUM1	US52517PUM12	1US301369
2731	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DV6	US5252M0DV69	1US365141
2732	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2J9	US52517P2J97	1US903230
2733	FX AMERICAS	FX-OPTIONS AMERICAS	52517P4W8	US52517P4W80	5BBWLG40
2734	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DX2	US5252M0DX26	1US365315
2735	FX AMERICAS	FX-OPTIONS AMERICAS	52517P4P3	US52517P4P30	5BBWLG00
2736	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PY62	US52517PY628	1US911142
2737	FX AMERICAS	FX-OPTIONS AMERICAS		XS0346686719	1NL360368
2738	FX AMERICAS	FX-OPTIONS AMERICAS		XS0362891631	1AN453821
2739	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P3E9	US52517P3E91	1US289572
2740	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2P5	US52517P2P57	1US939473
2741	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FW2	US5252M0FW25	1US461965
2742	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYE5	US52517PYE59	1US320260

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2687	Adjustment for the extinguishment of Lehman Paper	11/30/09	0.00%	TMS
2688	Adjustment for the extinguishment of Lehman Paper	12/04/09	0.00%	ITS
2689	Adjustment for the extinguishment of Lehman Paper	01/10/22	8.50%	ITS
2690	Adjustment for the extinguishment of Lehman Paper	02/24/20	5.19%	ITS
2691	Adjustment for the extinguishment of Lehman Paper	04/30/22	7.55%	ITS
2692	Adjustment for the extinguishment of Lehman Paper	03/24/10	0.00%	ITS
2693	Adjustment for the extinguishment of Lehman Paper	06/15/27	6.20%	ITS
2694	Adjustment for the extinguishment of Lehman Paper	09/17/09	0.00%	ITS
2695	Adjustment for the extinguishment of Lehman Paper	03/31/13	6.40%	ITS
2696	Adjustment for the extinguishment of Lehman Paper	07/18/11	2.95%	ITS
2697	Adjustment for the extinguishment of Lehman Paper	06/21/37	6.50%	ITS
2698	Adjustment for the extinguishment of Lehman Paper	10/17/22	9.00%	ITS
2699	Adjustment for the extinguishment of Lehman Paper	03/10/23	8.00%	ITS
2700	Adjustment for the extinguishment of Lehman Paper	06/20/22	8.25%	ITS
2701	Adjustment for the extinguishment of Lehman Paper	11/15/17	5.88%	ITS
2702	Adjustment for the extinguishment of Lehman Paper	02/09/17	7.53%	ITS
2703	Adjustment for the extinguishment of Lehman Paper	02/08/38	7.00%	ITS
2704	Adjustment for the extinguishment of Lehman Paper	12/18/15	5.00%	ITS
2705	Adjustment for the extinguishment of Lehman Paper	02/15/10	0.00%	ITS
2706	Adjustment for the extinguishment of Lehman Paper	07/26/10	4.50%	ITS
2707	Adjustment for the extinguishment of Lehman Paper	10/20/20	7.00%	ITS
2708	Adjustment for the extinguishment of Lehman Paper	03/10/23	9.25%	ITS
2709	Adjustment for the extinguishment of Lehman Paper	12/21/21	8.75%	ITS
2710	Adjustment for the extinguishment of Lehman Paper	06/28/11	0.00%	ITS
2711	Adjustment for the extinguishment of Lehman Paper	11/30/09	0.00%	TMS
2712	Adjustment for the extinguishment of Lehman Paper	02/02/17	6.33%	ITS
2713	Adjustment for the extinguishment of Lehman Paper	12/30/19	6.38%	ITS
2714	Adjustment for the extinguishment of Lehman Paper	12/30/19	6.10%	ITS
2715	Adjustment for the extinguishment of Lehman Paper	12/07/22	8.90%	ITS
2716	Adjustment for the extinguishment of Lehman Paper	05/29/09	0.00%	ITS
2717	Adjustment for the extinguishment of Lehman Paper	09/26/14	6.20%	ITS
2718	Adjustment for the extinguishment of Lehman Paper	11/16/09	0.00%	ITS
2719	Adjustment for the extinguishment of Lehman Paper	04/12/10	0.00%	ITS
2720	Adjustment for the extinguishment of Lehman Paper	02/27/23	9.00%	ITS
2721	Adjustment for the extinguishment of Lehman Paper	01/03/18	0.00%	ITS
2722	Adjustment for the extinguishment of Lehman Paper	02/24/21	8.00%	ITS
2723	Adjustment for the extinguishment of Lehman Paper	02/07/11	0.00%	ITS
2724	Adjustment for the extinguishment of Lehman Paper	03/30/11	0.00%	ITS
2725	Adjustment for the extinguishment of Lehman Paper	03/01/10	0.00%	TMS
2726	Adjustment for the extinguishment of Lehman Paper	03/23/20	6.14%	ITS
2727	Adjustment for the extinguishment of Lehman Paper	04/04/16	5.50%	ITS
2728	Adjustment for the extinguishment of Lehman Paper	12/22/36	6.50%	ITS
2729	Adjustment for the extinguishment of Lehman Paper	03/05/09	0.00%	ITS
2730	Adjustment for the extinguishment of Lehman Paper	12/18/15	5.00%	ITS
2731	Adjustment for the extinguishment of Lehman Paper	03/03/23	10.25%	ITS
2732	Adjustment for the extinguishment of Lehman Paper	05/24/24	10.38%	ITS
2733	Adjustment for the extinguishment of Lehman Paper	08/31/10	0.00%	TMS
2734	Adjustment for the extinguishment of Lehman Paper	02/27/38	7.25%	ITS
2735	Adjustment for the extinguishment of Lehman Paper	03/05/09	0.00%	TMS
2736	Adjustment for the extinguishment of Lehman Paper	05/31/22	8.09%	ITS
2737	Adjustment for the extinguishment of Lehman Paper	02/28/13	0.00%	ITS
2738	Adjustment for the extinguishment of Lehman Paper	11/16/09	0.00%	ITS
2739	Adjustment for the extinguishment of Lehman Paper	01/03/23	9.25%	ITS
2740	Adjustment for the extinguishment of Lehman Paper	06/29/22	8.15%	ITS
2741	Adjustment for the extinguishment of Lehman Paper	05/19/23	8.00%	ITS
2742	Adjustment for the extinguishment of Lehman Paper	12/23/19	5.62%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2687	0	0.00	0.00	(47,603)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2688	0	0.00	0.00	(51,340)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2689	0	0.00	0.00	(51,454)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2690	0	0.00	0.00	(52,573)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2691	0	0.00	0.00	(53,219)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2692	0	0.00	0.00	(54,866)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2693	0	0.00	0.00	(61,584)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2694	0	0.00	0.00	(62,005)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2695	0	0.00	0.00	(65,627)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2696	0	0.00	0.00	(67,328)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2697	0	0.00	0.00	(71,867)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2698	0	0.00	0.00	(72,720)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2699	0	0.00	0.00	(72,824)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2700	0	0.00	0.00	(77,494)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2701	0	0.00	0.00	(79,180)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2702	0	0.00	0.00	(79,413)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2703	0	0.00	0.00	(80,528)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2704	0	0.00	0.00	(84,788)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2705	0	0.00	0.00	(94,406)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2706	0	0.00	0.00	(98,071)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2707	0	0.00	0.00	(99,652)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2708	0	0.00	0.00	(105,328)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2709	0	0.00	0.00	(113,864)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2710	0	0.00	0.00	(116,878)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2711	0	0.00	0.00	(118,470)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2712	0	0.00	0.00	(128,771)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2713	0	0.00	0.00	(132,683)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2714	0	0.00	0.00	(133,658)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2715	0	0.00	0.00	(134,286)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2716	0	0.00	0.00	(134,610)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2717	0	0.00	0.00	(134,711)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2718	0	0.00	0.00	(135,924)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2719	0	0.00	0.00	(138,402)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2720	0	0.00	0.00	(144,831)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2721	0	0.00	0.00	(153,100)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2722	0	0.00	0.00	(155,934)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2723	0	0.00	0.00	(160,103)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2724	0	0.00	0.00	(163,542)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2725	0	0.00	0.00	(165,720)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2726	0	0.00	0.00	(167,593)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2727	0	0.00	0.00	(174,415)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2728	0	0.00	0.00	(186,969)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2729	0	0.00	0.00	(191,860)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2730	0	0.00	0.00	(193,471)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2731	0	0.00	0.00	(195,233)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2732	0	0.00	0.00	(196,308)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2733	0	0.00	0.00	(196,580)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2734	0	0.00	0.00	(204,815)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2735	0	0.00	0.00	(220,639)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2736	0	0.00	0.00	(223,114)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2737	0	0.00	0.00	(226,935)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2738	0	0.00	0.00	(232,916)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2739	0	0.00	0.00	(235,092)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2740	0	0.00	0.00	(249,402)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2741	0	0.00	0.00	(250,998)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2742	0	0.00	0.00	(257,704)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2743	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2744	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2745	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2746	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2747	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2748	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2749	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2750	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2751	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2752	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2753	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2754	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2755	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2756	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2757	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2758	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2759	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2760	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2761	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2762	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2763	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2764	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2765	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2766	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2767	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2768	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2769	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2770	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2771	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2772	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2773	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2774	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2775	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2776	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2777	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2778	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2779	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2780	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2781	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2782	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2783	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2784	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2785	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2786	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2787	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2788	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2789	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2790	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2791	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2792	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2793	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2794	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2795	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2796	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2797	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2798	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2743	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CL9	US5252M0CL96	1US344211
2744	FX AMERICAS	FX-OPTIONS AMERICAS		XS0288704264	1NL826418
2745	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXW6	US52517PXW66	1US258841
2746	FX AMERICAS	FX-OPTIONS AMERICAS		XS0348936914	1AN367906
2747	FX AMERICAS	FX-OPTIONS AMERICAS		XS0309366986	1NL948220
2748	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZM6	US52517PZM66	1US323025
2749	FX AMERICAS	FX-OPTIONS AMERICAS	52517P2T7	US52517P2T79	5BBNGD10
2750	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3G4	US52517P3G40	5BCKLG80
2751	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0GD3	US5252M0GD35	1US499833
2752	FX AMERICAS	FX-OPTIONS AMERICAS		XS0334274098	1AN266934
2753	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CV7	US5252M0CV78	1US349939
2754	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0336850762	1NL294187
2755	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYM7	US52517PYM75	1US274541
2756	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PQ20	US52517PQ202	1US777402
2757	FX AMERICAS	FX-OPTIONS AMERICAS		XS0324851038	1NL195780
2758	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PL33	US52517PL336	1US671803
2759	FX AMERICAS	FX-OPTIONS AMERICAS		XS0347694787	1AN363046
2760	FX AMERICAS	FX-OPTIONS AMERICAS		XS0340433373	1NL324372
2761	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUF6	US52517PUF60	1US338973
2762	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PB59	US52517PB592	1US376692
2763	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYH8	US52517PYH80	1US265580
2764	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVV0	US52517PVV02	1US141708
2765	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EH6	US5252M0EH66	1US378433
2766	FX AMERICAS	FX-OPTIONS AMERICAS	N5215LAD0	XS0364777689	1AN466047
2767	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWE7	US52517PWE77	1US186265
2768	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PM24	US52517PM243	1US683246
2769	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUP4	US52517PUP43	1US138662
2770	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PX89	US52517PX893	1US868615
2771	FX AMERICAS	FX-OPTIONS AMERICAS	52517PE98	US52517PE984	57325320
2772	FX AMERICAS	FX-OPTIONS AMERICAS		XS0268043709	1NL707824
2773	FX AMERICAS	FX-OPTIONS AMERICAS		XS0304977910	1US918733
2774	FX AMERICAS	FX-OPTIONS AMERICAS	52517P7H8	US52517P7H86	5BCHVL20
2775	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AJ6	US5252M0AJ68	1US291354
2776	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PT27	US52517PT271	1US806748
2777	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK59	US52517PK593	1US650120
2778	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYS4	US52517PYS46	1US298169
2779	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0ET0	US5252M0ET05	1US393788
2780	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PK91	US52517PK916	1US668668
2781	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PG96	US52517PG963	1US538846
2782	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0FF9	US5252M0FF91	5BDDZF20
2783	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PA43	US52517PA438	1US353618
2784	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZJ3	US52517PZJ38	1US320021
2785	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EG8	US5252M0EG83	1US378581
2786	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FC6	US5252M0FC60	1US424740
2787	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXS5	US52517PXS54	1US412406
2788	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2E0	US52517P2E01	1US900251
2789	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5Y3	US52517P5Y38	1US127202
2790	FX AMERICAS	FX-OPTIONS AMERICAS		XS0297730847	1NL878732
2791	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0BX4	US5252M0BX44	1US324007
2792	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908BQ2	US524908BQ27	524908BQ2
2793	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PC58	US52517PC582	1US395528
2794	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CH8	US5252M0CH84	1US339344
2795	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	ADJ1	ADJ1	ADJ1
2796	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PR60	US52517PR606	1US791114
2797	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AU1	US5252M0AU14	1US251721
2798	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P4C2	US52517P4C27	1US961717

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2743	Adjustment for the extinguishment of Lehman Paper	02/06/23	8.75%	ITS
2744	Adjustment for the extinguishment of Lehman Paper	09/10/09	0.00%	ITS
2745	Adjustment for the extinguishment of Lehman Paper	11/22/19	7.12%	ITS
2746	Adjustment for the extinguishment of Lehman Paper	08/28/09	0.00%	ITS
2747	Adjustment for the extinguishment of Lehman Paper	07/13/10	0.00%	ITS
2748	Adjustment for the extinguishment of Lehman Paper	05/19/20	7.00%	ITS
2749	Adjustment for the extinguishment of Lehman Paper	12/29/08	0.00%	TMS
2750	Adjustment for the extinguishment of Lehman Paper	11/30/09	0.00%	TMS
2751	Adjustment for the extinguishment of Lehman Paper	06/26/23	13.00%	ITS
2752	Adjustment for the extinguishment of Lehman Paper	12/24/10	0.00%	ITS
2753	Adjustment for the extinguishment of Lehman Paper	02/27/23	9.50%	ITS
2754	Adjustment for the extinguishment of Lehman Paper	12/19/22	9.00%	ITS
2755	Adjustment for the extinguishment of Lehman Paper	01/28/20	7.00%	ITS
2756	Adjustment for the extinguishment of Lehman Paper	12/28/21	7.15%	ITS
2757	Adjustment for the extinguishment of Lehman Paper	10/12/10	1.50%	ITS
2758	Adjustment for the extinguishment of Lehman Paper	11/24/08	2.52%	ITS
2759	Adjustment for the extinguishment of Lehman Paper	02/26/10	0.00%	ITS
2760	Adjustment for the extinguishment of Lehman Paper	02/16/10	0.00%	ITS
2761	Adjustment for the extinguishment of Lehman Paper	05/29/15	7.00%	ITS
2762	Adjustment for the extinguishment of Lehman Paper	09/23/20	8.25%	ITS
2763	Adjustment for the extinguishment of Lehman Paper	01/06/20	7.00%	ITS
2764	Adjustment for the extinguishment of Lehman Paper	03/13/14	4.80%	ITS
2765	Adjustment for the extinguishment of Lehman Paper	03/13/23	10.00%	ITS
2766	Adjustment for the extinguishment of Lehman Paper	05/24/10	10.00%	ITS
2767	Adjustment for the extinguishment of Lehman Paper	04/16/19	4.00%	ITS
2768	Adjustment for the extinguishment of Lehman Paper	09/29/21	7.00%	ITS
2769	Adjustment for the extinguishment of Lehman Paper	07/03/18	7.50%	ITS
2770	Adjustment for the extinguishment of Lehman Paper	04/26/22	9.00%	ITS
2771	Adjustment for the extinguishment of Lehman Paper	03/15/11	0.00%	TMS
2772	Adjustment for the extinguishment of Lehman Paper	12/05/10	0.00%	ITS
2773	Adjustment for the extinguishment of Lehman Paper	12/08/08	0.00%	ITS
2774	Adjustment for the extinguishment of Lehman Paper	11/16/09	0.00%	TMS
2775	Adjustment for the extinguishment of Lehman Paper	12/28/22	15.95%	ITS
2776	Adjustment for the extinguishment of Lehman Paper	02/15/22	7.00%	ITS
2777	Adjustment for the extinguishment of Lehman Paper	07/18/11	5.75%	ITS
2778	Adjustment for the extinguishment of Lehman Paper	02/17/15	5.98%	ITS
2779	Adjustment for the extinguishment of Lehman Paper	03/17/23	8.00%	ITS
2780	Adjustment for the extinguishment of Lehman Paper	09/05/16	8.00%	ITS
2781	Adjustment for the extinguishment of Lehman Paper	04/25/11	5.75%	ITS
2782	Adjustment for the extinguishment of Lehman Paper	05/17/10	0.00%	TMS
2783	Adjustment for the extinguishment of Lehman Paper	08/04/20	7.00%	ITS
2784	Adjustment for the extinguishment of Lehman Paper	05/11/15	3.47%	ITS
2785	Adjustment for the extinguishment of Lehman Paper	03/17/28	11.00%	ITS
2786	Adjustment for the extinguishment of Lehman Paper	04/24/23	9.00%	ITS
2787	Adjustment for the extinguishment of Lehman Paper	10/29/19	8.00%	ITS
2788	Adjustment for the extinguishment of Lehman Paper	05/23/22	10.75%	ITS
2789	Adjustment for the extinguishment of Lehman Paper	09/27/27	7.00%	ITS
2790	Adjustment for the extinguishment of Lehman Paper	05/14/09	0.00%	ITS
2791	Adjustment for the extinguishment of Lehman Paper	01/30/23	9.50%	ITS
2792	Adjustment for the extinguishment of Lehman Paper	08/15/09	7.20%	ITS
2793	Adjustment for the extinguishment of Lehman Paper	10/22/08	2.88%	ITS
2794	Adjustment for the extinguishment of Lehman Paper	02/06/23	8.00%	ITS
2795	JV Allocations - NY	12/31/99		ITS
2796	Adjustment for the extinguishment of Lehman Paper	02/06/12	5.25%	ITS
2797	Adjustment for the extinguishment of Lehman Paper	12/05/22	9.25%	ITS
2798	Adjustment for the extinguishment of Lehman Paper	07/19/12	6.00%	ITS

	P	Q	R	S	T	U	V
2743	0	0.00	0.00	(267,699)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2744	0	0.00	0.00	(273,060)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2745	0	0.00	0.00	(274,075)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2746	0	0.00	0.00	(274,680)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2747	0	0.00	0.00	(284,434)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2748	0	0.00	0.00	(288,152)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2749	0	0.00	0.00	(306,024)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2750	0	0.00	0.00	(307,359)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2751	0	0.00	0.00	(308,036)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2752	0	0.00	0.00	(335,370)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2753	0	0.00	0.00	(339,341)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2754	0	0.00	0.00	(350,550)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2755	0	0.00	0.00	(383,140)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2756	0	0.00	0.00	(386,116)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2757	0	0.00	0.00	(396,333)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2758	0	0.00	0.00	(397,980)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2759	0	0.00	0.00	(399,400)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2760	0	0.00	0.00	(401,350)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2761	0	0.00	0.00	(404,756)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2762	0	0.00	0.00	(413,915)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2763	0	0.00	0.00	(415,070)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2764	0	0.00	0.00	(424,231)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2765	0	0.00	0.00	(448,034)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2766	0	0.00	0.00	(455,969)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2767	0	0.00	0.00	(485,620)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2768	0	0.00	0.00	(491,827)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2769	0	0.00	0.00	(494,127)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2770	0	0.00	0.00	(500,509)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2771	0	0.00	0.00	(501,950)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2772	0	0.00	0.00	(502,473)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2773	0	0.00	0.00	(511,000)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2774	0	0.00	0.00	(518,940)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2775	0	0.00	0.00	(543,965)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2776	0	0.00	0.00	(559,642)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2777	0	0.00	0.00	(585,907)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2778	0	0.00	0.00	(592,949)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2779	0	0.00	0.00	(593,499)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2780	0	0.00	0.00	(649,730)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2781	0	0.00	0.00	(689,027)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2782	0	0.00	0.00	(703,875)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2783	0	0.00	0.00	(726,302)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2784	0	0.00	0.00	(730,997)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2785	0	0.00	0.00	(737,827)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2786	0	0.00	0.00	(782,620)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2787	0	0.00	0.00	(783,028)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2788	0	0.00	0.00	(807,196)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2789	0	0.00	0.00	(819,965)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2790	0	0.00	0.00	(882,332)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2791	0	0.00	0.00	(917,828)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2792	0	0.00	0.00	(950,174)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2793	0	0.00	0.00	(958,592)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2794	0	0.00	0.00	(970,156)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2795	0	0.00	0.00	(1,027,461)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2796	0	0.00	0.00	(1,090,353)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2797	0	0.00	0.00	(1,113,694)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2798	0	0.00	0.00	(1,284,420)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2799	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2800	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2801	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2802	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2803	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2804	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2805	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2806	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2807	07100CT31	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	COMMODITIES
2808	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2809	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2810	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2811	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
2812	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2813	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2814	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2815	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2816	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2817	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2818	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2799	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUL3	US52517PUL39	1US211634
2800	FX AMERICAS	FX-OPTIONS AMERICAS	N52142465	XS0274127009	1NL720389
2801	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DL8	US5252M0DL87	5BCRFF80
2802	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYY1	US52517PYY14	1US300122
2803	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVM0	US52517PVM03	1US117484
2804	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52520YAB3	US52520YAB39	54897230
2805	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0BL0	US5252M0BL06	1US317118
2806	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CM7	US5252M0CM79	1US344203
2807	US COMMODITIES TRADING	EXOTICS	52522L731	US52522L7313	1US370703
2808	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AY3	US5252M0AY36	1US266109
2809	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908TV2	CA524908TV22	1GB503179
2810	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	ADJ1	ADJ1	ADJ1
2811	FX AMERICAS	FX-OPTIONS AMERICAS		XS0366684073	1NL481230
2812	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	ADJ1	ADJ1	ADJ1
2813	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908WH9	US524908WH98	1US884430
2814	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R44	US524908R440	1US961691
2815	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908UB4	US524908UB47	1US708613
2816	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087M6	US5249087M63	1US299332
2817	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R36	US524908R366	1US961709
2818	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087N4	US5249087N47	1US453921

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2799	Adjustment for the extinguishment of Lehman Paper	06/12/18	7.00%	ITS
2800	Adjustment for the extinguishment of Lehman Paper	05/13/09	0.00%	ITS
2801	Adjustment for the extinguishment of Lehman Paper	02/14/11	0.00%	TMS
2802	Adjustment for the extinguishment of Lehman Paper	03/23/12	5.64%	ITS
2803	Adjustment for the extinguishment of Lehman Paper	11/30/10	4.38%	ITS
2804	Adjustment for the extinguishment of Lehman Paper	08/19/65	3.59%	TMS
2805	Adjustment for the extinguishment of Lehman Paper	01/24/23	8.75%	ITS
2806	Adjustment for the extinguishment of Lehman Paper	02/14/23	8.75%	ITS
2807	Adjustment for the extinguishment of Lehman Paper	02/25/38	0.00%	ITS
2808	Adjustment for the extinguishment of Lehman Paper	12/28/22	9.50%	ITS
2809	Adjustment for the extinguishment of Lehman Paper	09/03/13	4.85%	ITS
2810	JV Allocations - NY	12/31/99		ITS
2811	Adjustment for the extinguishment of Lehman Paper	05/27/13	0.00%	ITS
2812	JV Allocations - NY	12/31/99		ITS
2813	Adjustment for the extinguishment of Lehman Paper	05/03/32	6.00%	ITS
2814	Adjustment for the extinguishment of Lehman Paper	07/17/37	6.88%	ITS
2815	Adjustment for the extinguishment of Lehman Paper	01/03/17	5.75%	ITS
2816	Adjustment for the extinguishment of Lehman Paper	12/28/17	6.75%	ITS
2817	Adjustment for the extinguishment of Lehman Paper	07/19/17	6.50%	ITS
2818	Adjustment for the extinguishment of Lehman Paper	05/11/38	7.50%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2799	0	0.00	0.00	(1,538,939)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2800	0	0.00	0.00	(1,565,025)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2801	0	0.00	0.00	(1,622,040)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2802	0	0.00	0.00	(1,632,414)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2803	0	0.00	0.00	(1,719,789)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2804	0	0.00	0.00	(1,849,611)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2805	0	0.00	0.00	(2,002,231)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2806	0	0.00	0.00	(2,165,945)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2807	0	0.00	0.00	(2,500,000)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2808	0	0.00	0.00	(2,517,727)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2809	0	0.00	0.00	(3,194,192)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2810	0	0.00	0.00	(4,327,782)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2811	0	0.00	0.00	(4,660,684)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
2812	0	0.00	0.00	(12,751,461)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2813	0	0.00	0.00	(15,683,429)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2814	0	0.00	0.00	(41,476,583)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2815	0	0.00	0.00	(54,280,843)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2816	0	0.00	0.00	(65,014,564)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2817	0	0.00	0.00	(86,575,137)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2818	0	0.00	0.00	(163,352,320)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1	Account	DBS Entity	DBS Entity Name	Division	Region	BPM Level 0
2	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5	G1M3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7	G12Q	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
8	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11	G1N7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
12	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
13	G12Q	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
14	G12Q	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
15	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
16	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
17	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
18	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
19	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
20	GMA9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
21	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
22	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
23	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
24	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
25	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
26	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
27	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
28	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
29	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
30	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
31	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
32	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
33	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
34	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
35	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
36	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
37	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
38	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
39	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
40	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
41	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
42	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
43	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
44	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
45	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
46	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
47	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
48	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
49	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
50	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
51	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
52	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
53	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
54	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1	**BPM Level 1**	**BPM Level 2**	**Real World Cusip**	**ISIN**	**Product**
2	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519M205	US52519M2052	52519M205
3	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743Q603	US84743Q6035	84743Q603
4	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	26877JK10		26877JK10
5	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	03663TK15		03663TK15
6	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743Q504	US84743Q5045	84743Q504
7	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89147U209	US89147U2096	89147U209
8	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	07712TJF8		07712TJF8
9	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	641876602	US6418766027	641876602
10	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743P209	US84743P2092	84743P209
11	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	03218RKE1		03218RKE1
12	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743Q207	US84743Q2075	84743Q207
13	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	486606205	US4866062056	486606205
14	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	33848E205	US33848E2054	33848E205
15	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89147L209	US89147L2097	89147L209
16	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	33733Q206	US33733Q2066	33733Q206
17	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89147L308	US89147L3087	89147L308
18	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	86943V209	US86943V2097	86943V209
19	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518N204	US52518N2045	52518N204
20	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	459745709	US4597457096	459745709
21	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658321203	US6583212039	658321203
22	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G745	US52519G7455	52519G745
23	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743P308	US84743P3082	84743P308
24	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G695	US52519G6952	52519G695
25	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52517M181	US52517M1817	52517M181
26	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743P308	US84743P3082	84743P308
27	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G802	US52519G8024	52519G802
28	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	48273PSV6		48273PSV6
29	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101W304	US67101W3043	67101W304
30	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	978802205	US9788022054	W0054720
31	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	978803203	US9788032038	W0054870
32	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	97880P204	US97880P2048	W0054880
33	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	97880Q202	US97880Q2021	W0054890
34	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	86943X205	US86943X2053	86943X205
35	MUNICIPALS AMERICA	MUNIS DERIVATIVES	22662FAA7		22662FAA7
36	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658319207	US6583192074	658319207
37	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	092474204	US0924742044	092474204
38	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062P207	US67062P2074	67062P207
39	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658317102	US6583171029	658317102
40	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	22052JJF7		22052JJF7
41	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89147T202	US89147T2024	89147T202
42	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	90213PKL1		90213PKL1
43	MUNICIPALS AMERICA	MUNIS DERIVATIVES	2177M1AF4		2177M1AF4
44	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062W301	US67062W3016	67062W301
45	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G661	US52519G6614	52519G661
46	MUNICIPALS AMERICA	MUNIS DERIVATIVES	22661DAK1		22661DAK1
47	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670985308	US6709853088	670985308
48	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670973205	US6709732050	670973205
49	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658316203	US6583162036	658316203
50	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G323	US52519G3231	52519G323
51	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	6706K4501	US6706K45015	6706K4501
52	MUNICIPALS AMERICA	MUNIS DERIVATIVES	2177M4AF8		2177M4AF8
53	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26702H207	US26702H2076	26702H207
54	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	86943X205	US86943X2053	86943X205

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P
1	**Product Name**	**Maturity Date**	**Coupon Rate**	**Source System**	**Trade Date position**
2	LEHMAN BROS / FIRST TR INCOME OPPORTUNITY FD MONEY MKT PFD N/A 09/17/2008 @ 3.622	01/01/00	0.00%	MTS	3,512
3	SPECIAL VALUE OPPORTUNITIES FDLLC TAXABLE PFD AUCT RT SER E N/A 09/22/2008@ 5.472	01/01/00	0.00%	MTS	3,199
4	C/P E.ON AG	10/01/08	0.00%	MTS	50,000,000
5	C/P ANTALIS US FUNDING CORP	10/01/08	0.00%	MTS	50,000,000
6	SPECIAL VALUE OPPORTUNITIES FDLLC MONEY MKT PFD SHS SER D N/A 09/22/2008@ 5.472	01/01/00	0.00%	MTS	1,903
7	TORTOISE ENERGY CAP CORP MONEY MKT PFD SER I N/A 10/06/2008 @ 4.976	01/01/00	0.00%	MTS	0
8	C/P BEETHOVEN FUNDING CORP 4.2	09/15/08	0.00%	MTS	31,195,000
9	NEW AMER HIGH INCOME FUND-AUCTTERM PFD C 2.020 N/A 09/15/2008 @ 3.699	01/01/00	0.00%	MTS	1,183
10	SPECIAL VALUE EXPANSION FD LLCTAXABLE PFD AUCTION RATE STOCK144A N/A 09/22/2008@5.472	01/01/00	0.00%	MTS	623
11	C/P AMSTEL FUNDING CORP 4.2	10/14/08	0.00%	MTS	26,696,000
12	SPECIAL VALUE OPPORTUNITIES FDLLC MNY MKT PFD SHS ACCR ACTN RT PFD N/A 09/29/2008 @ 5.486	01/01/00	0.00%	MTS	1,060
13	KAYNE ANDERSON MLP INVT CO AUCTION RATE PFD SECS SER D N/A 09/18/2008 @ 4.688	01/01/00	0.00%	MTS	984
14	PREFERRED INCOME PFO OPPORTUNITY FD INC MONEY MKT PFD STKN/A 10/15/2008@ 4.62	01/01/00	0.00%	MTS	188
15	TORTOISE ENERGY INFRASTRUCTURECORP AUC RT MONEY MKT CUM PERPPFDSECN/A 9/10/10@ 6.25	01/01/00	0.00%	MTS	728
16	FIRST TR/FOUR CORNERS SR FLTG RATE INCOME FD MONEY MKT PFD N/A 10/08/2008 @ 3.731	01/01/00	0.00%	MTS	736
17	TORTOISE ENERGY INFRASTRUCTURECORP SER II MONEY MKT PFD N/A 09/03/2010 @ 6.250	01/01/00	0.00%	MTS	705
18	SUTTON CAP TR II MONEY MKT COMMITTED PFD TR CPS SECS N/A 10/07/2008@3.989	01/01/00	0.00%	MTS	276
19	LEHMAN BR INC CUST RCPT FOR BKPFD SHS-RP NY CP-REG M/M PFD CST RT PRM AST B 10/02/08@5.54	01/01/00	0.00%	MTS	170
20	INTL LEASE FINANCE CORP AUCTION MARKET PFD SER B N/A 4/20/2009 @ 5.59	01/01/00	0.00%	MTS	150
21	NORTH CASTLE MMP III AUCTION PFD SHS 144A N/A 10/03/2008 @ 4.487	01/01/00	0.00%	MTS	344
22	LEHMAN BROS INC CSTDL RPTS FORPFD VAR ISSERS MNY MKT CST RCTSER IIACR INVN/A 12/1/08@5.498	01/01/00	0.00%	MTS	216
23	SPECIAL VALUE EXPANSION FD LLCTAXABLE PFD AUCTION RATE 144A N/A 10/06/2008 @ 5.488	01/01/00	0.00%	MTS	240
24	LEHMAN BROS INC MONEY MKT PFD STK CUST RCPT HSBC SER II-N/A10/02/2008@5.54	01/01/00	0.00%	MTS	111
25	LEHMAN BROS INC CUST RCPTS FORPFD SHS OF VAR ISS REG M/M PFDPRIME ASTS D NA10/01/08@ 5.398	01/01/00	0.00%	MTS	109
26	SPECIAL VALUE EXPANSION FD LLCTAXABLE PFD AUCTION RATE 144A N/A 10/06/2008 @ 5.488	01/01/00	0.00%	MTS	220
27	LEHMAN BROS INC CUSTODIAL RCP PRIMUS FINACIAL SER B REG MMP NEXT AUC DAT 09/16/2008@ 5.986	01/01/00	0.00%	MTS	117
28	K2 USA LLC	11/24/08	2.78%	MTS	10,000,000
29	NUVEEN PA PREMIUM INCOME MUN FUND 2-M.A.R. PFD SER TH N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS	361
30	WOODBOURNE CAP TR I FLEX COMMITTED CAP SECS TR I 144A 3C7 N/A 09/16/2008@4.971 R/MD 3.55 04/30/2049	04/30/49	3.55%	TMS	18,500,000
31	WOODBOURNE CAP TR II FLEX COMIITTED CAP SECS TR II 144A 3C7 N/A 09/17/2008@ 4.972R/MD 3.55 04/30/2049	04/30/49	3.55%	TMS	18,500,000
32	WOODBOURNE CAP TR III FLEX COMMITTED CAP SECS TR III144A 3C7 N/A 09/18/2008 @4.972R/MD 3.55 04/30/2049	04/30/49	3.48%	TMS	18,500,000
33	WOODBOURNE CAP TR IV FLEX COMMITTED CAP SECS TR IV 144A 3C7 N/A 09/19/2008 @4.972R/MD 3.55 04/30/2049	04/30/49	3.48%	TMS	18,500,000
34	SUTTON CAP TR IV MONEY MKT COMMITTED PFD TR CPS SECS N/A 09/23/2008@ 3.97	01/01/00	0.00%	MTS	148
35	CRIMSON COMMERCIAL PAPER TRSTD	01/02/09	3.15%	MTS	8,473,000
36	NORTH CASTLE MMP II AUCTION PFD SHS 144A N/A 09/26/2008 @4.486	01/01/00	0.00%	MTS	210
37	BLACKROCK INSURED MUN TERM TRUST INC-A.R.M. PFD SER M7 N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS	322
38	NUVEEN PERFORMANCE PLUS MUN FDINC-MONEY MARKET PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS	309
39	NORTH CASTLE MMP I AUCTION PFD SHS 144A N/A 09/19/2008 @ 4.472	01/01/00	0.00%	MTS	190
40	C/P CORTEZ CAPITAL CORP 4.2	09/15/08	0.00%	MTS	7,300,000
41	TORTOISE NORTH AMERN ENERGY CORP MONEY MKT PFD SER I N/A 10/02/2008 @ 4.974	01/01/00	0.00%	MTS	289
42	C/P TYCO INTERNATIONAL FINANCE	10/20/08	0.00%	MTS	7,000,000
43	CORAL CP TRUST	11/17/08	3.21%	MTS	6,439,451
44	NUVEEN MUNICIPAL MARKET OPPOR-TUNITY FD INC-M.A.R. PFD SER MBOOK ENTRY N/A09/15/2008@2.657	01/01/00	0.00%	MTS	257
45	LEHMAN BROS INC CUST RCPT FOR MONEY MKT PFD GOLDMAN SACHS SER I MMP N/A 11/12/2008@5.518	01/01/00	0.00%	MTS	63
46	CRIMSON COMMERCIAL PAPER TRUST	12/31/08	3.35%	MTS	5,785,445
47	NUVEEN CALIF QUALITY INCOME MUN FUND INC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS	231
48	NUVEEN SELECT QUALITY MUN FUNDINC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS	230
49	NORTH CASTLE MMP IV AUCTION PFD SHS 144A N/A 10/10/2008 @ 4.488	01/01/00	0.00%	MTS	140
50	LEHMAN BROS INC BK OF AMERICA SER I MNY MKT PFD STK CTF 11/18/2008 @ 5.72	01/01/00	0.00%	MTS	58
51	NUVEEN PREMIUM INCOME MUN FUND4 INC-M.A.R PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS	213
52	CORAL CP TRUST	12/15/08	3.33%	MTS	5,078,245
53	DUTCH HBR FIN SUB TRUST II ASSET BKD CAP COMMITMENT SECS 144A 3C7 N/A 10/09/2008@ 4.488	01/01/00	0.00%	MTS	568
54	SUTTON CAP TR IV MONEY MKT COMMITTED PFD TR CPS SECS N/A 09/23/2008@ 3.97	01/01/00	0.00%	MTS	83

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	Q	R	S	T	U	V
1	Clean Market Price	Dirty Market Price	Net Long Inventory	GAAP Asset Class 1 Name	GAAP Asset Class 2 Name	GAAP Asset Class 3 Name
2	0.98	0.98	86,044,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
3	0.91	0.91	72,777,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
4	1.00	1.00	49,943,333	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
5	1.00	1.00	49,940,222	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
6	0.91	0.91	43,293,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
7	0.99	0.99	36,432,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
8	1.00	1.00	31,195,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
9	0.99	0.99	29,279,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
10	0.91	0.91	28,346,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
11	1.00	1.00	26,636,861	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
12	0.91	0.91	24,115,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
13	0.97	0.97	23,862,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
14	0.98	0.98	18,424,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
15	1.00	1.00	18,231,595	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
16	0.99	0.99	18,216,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
17	1.00	1.00	17,655,597	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
18	0.59	0.59	16,284,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
19	0.95	0.95	16,150,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
20	0.95	0.95	14,250,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
21	0.40	0.40	13,760,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
22	0.57	0.57	12,312,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
23	0.91	0.91	10,920,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
24	0.95	0.95	10,545,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
25	0.95	0.95	10,355,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
26	0.91	0.91	10,010,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
27	0.84	0.84	9,806,238	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
28	0.97	0.97	9,729,533	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
29	0.99	0.99	8,934,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
30	47.50	47.50	8,787,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
31	47.50	47.50	8,787,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
32	47.50	47.50	8,787,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
33	47.50	47.50	8,787,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
34	0.59	0.59	8,732,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
35	1.00	1.00	8,473,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
36	0.40	0.40	8,400,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
37	0.99	0.99	7,969,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
38	0.99	0.99	7,647,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
39	0.40	0.40	7,600,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
40	1.00	1.00	7,300,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
41	0.99	0.99	7,152,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
42	1.00	1.00	6,979,924	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
43	1.00	1.00	6,439,451	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
44	0.99	0.99	6,360,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
45	0.94	0.94	5,947,200	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
46	1.00	1.00	5,785,445	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
47	0.99	0.99	5,717,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
48	0.99	0.99	5,692,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
49	0.40	0.40	5,600,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
50	0.92	0.92	5,353,400	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
51	0.99	0.99	5,271,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
52	1.00	1.00	5,078,245	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
53	0.35	0.35	4,970,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
54	0.59	0.59	4,897,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
55	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
56	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
57	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
58	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
59	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
60	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
61	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
62	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
63	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
64	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
65	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
66	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
67	G12Q	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
68	GAM6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
69	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
70	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
71	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
72	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
73	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
74	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
75	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
76	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
77	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
78	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
79	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
80	93118002	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
81	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
82	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
83	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
84	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
85	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
86	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
87	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
88	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
89	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
90	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
91	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
92	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
93	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
94	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
95	GAM6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
96	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
97	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
98	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
99	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
100	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
101	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
102	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
103	93117008	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
104	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
105	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
106	GA1W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
107	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
108	GA1X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
109	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
110	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
55	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062P306	US67062P3064	67062P306
56	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G380	US52519G3801	52519G380
57	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G208	US52519G2084	52519G208
58	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	38528A209	US38528A2096	38528A209
59	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658320205	US6583202055	658320205
60	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670977206	US6709772064	670977206
61	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518Q173	US52518Q1739	52518Q173
62	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101N205	US67101N2053	67101N205
63	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658319207	US6583192074	658319207
64	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670980408	US6709804081	670980408
65	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062R203	US67062R2031	67062R203
66	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	09247B208	US09247B2088	09247B208
67	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	459745600	US4597456007	459745600
68	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	03832LJG7		03832LJG7
69	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	77340TJJ3		77340TJJ3
70	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G224	US52519G2241	52519G224
71	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658322201	US6583222012	658322201
72	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670984400	US6709844004	670984400
73	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	38528B207	US38528B2079	38528B207
74	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658316203	US6583162036	658316203
75	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670986306	US6709863061	670986306
76	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	80281JJW1		80281JJW1
77	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670972306	US6709723067	670972306
78	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67063W201	US67063W2017	67063W201
79	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101Q208	US67101Q2084	67101Q208
80	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518Q132	US52518Q1325	L0044080
81	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	033301201	US0333012013	033301201
82	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670978204	US6709782048	670978204
83	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743Q306	US84743Q3065	84743Q306
84	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670988203	US6709882038	670988203
85	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	920928306	US9209283061	920928306
86	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670977206	US6709772064	670977206
87	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062R302	US67062R3021	67062R302
88	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062P405	US67062P4054	67062P405
89	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658321203	US6583212039	658321203
90	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658320205	US6583202055	658320205
91	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26702K200	US26702K2006	26702K200
92	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	869435206	US8694352068	869435206
93	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	6706K4402	US6706K44026	6706K4402
94	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	6706K4600	US6706K46005	6706K4600
95	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	03832LKN0		03832LKN0
96	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062N509	US67062N5095	67062N509
97	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G471	US52519G4718	52519G471
98	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	38528D203	US38528D2036	38528D203
99	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	2521E0JJ7		2521E0JJ7
100	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	86958TJS7		86958TJS7
101	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062N400	US67062N4007	67062N400
102	MUNICIPALS AMERICA	MUNIS DERIVATIVES	2177M3AG8		2177M3AG8
103	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G778	US52519G7786	L0060200
104	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670975200	US6709752009	670975200
105	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062N400	US67062N4007	67062N400
106	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	59445RL72		59445RL72
107	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670985308	US6709853088	670985308
108	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	2363F6JF8		2363F6JF8
109	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	38528A209	US38528A2096	38528A209
110	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	89380EL34		89380EL34

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P
55	NUVEEN PERFORMANCE PLUS MUN FUND INC-MONEY MKT PFD SER T N/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS	194
56	LEHMAN BROS INC CUSTODIAL RCPTMONEY MKT PFD STK CTF SUNTRUSTMMP CTF N/A09/16/2008@ 5.64	01/01/00	0.00%	MTS	50
57	LEHMAN BROS INC CUSTODIAL RCP PRIMUS FINACIAL SER A REG MMP NEXT AUC DATE 09/16/2008@5.986	01/01/00	0.00%	MTS	55
58	GRAND CENTRAL CAPITAL TRUST MNY MKT COMMITTED PFD 144A TR SECS N/A 10/01/2008 @ 4.488	01/01/00	0.00%	MTS	234
59	NORTH CASTLE V MONEY MARKET PFD 144A N/A 09/23/2008 @ 4.47	01/01/00	0.00%	MTS	97
60	NUVEEN QUALITY INCOME MUN FUNDINC-M.A.R. PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS	148
61	LEHMAN BROS INC CUST RCPTS FORPFD SHS OF VAR MONEY MKT PFD SOC GEN 01IV N/A 9/24/08@5.600	01/01/00	0.00%	MTS	37
62	NUVEEN NEW JERSEY PREM INCOME MUN FUND INC-M.A.R. PFD SER THN/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS	142
63	NORTH CASTLE MMP II AUCTION PFD SHS 144A N/A 09/26/2008 @4.486	01/01/00	0.00%	MTS	80
64	NUVEEN OHIO QUALITY INCOME MUNFUND INC-M.A.R. PFD SER TH2 N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS	129
65	NUVEEN N Y PERFORMANCE PLUS MUN FD INC-MONEY MKT PFD SER WN/A 09/17/2008 @ 2.69	01/01/00	0.00%	MTS	124
66	BLACKROCK FLORIDA INVT QUALITYMUNICIPAL TR-M.A.R. PFD SER R7N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS	119
67	INTL LEASE FINANCE CORP AUCTION MARKET PFD SER A N/A 11/10/2009@ 4.7	01/01/00	0.00%	MTS	30
68	C/P APRECO INC 4.2	09/16/08	0.00%	MTS	2,600,000
69	C/P ROCKIES EXPRESS PIPELINE LLC	09/18/08	0.00%	MTS	2,600,000
70	LEHMAN BROS INC GOLDMAN SACHS MMP 2007 11/12/2008 @5.419 PFD	01/01/00	0.00%	MTS	29
71	NORTH CASTLE VII MONEY MARKET PFD 144A N/A 10/07/2008 @ 4.489	01/01/00	0.00%	MTS	60
72	NUVEEN INSURED MUN OPPORTUNITYFUND INC-M.A.R. PFD SER TH1 N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS	93
73	GRAND CENTRAL CAPITAL TRUST IIMNY MKT COMMITTD PFD CUST TR SECS 144A N/A 10/08/2008@4.487	01/01/00	0.00%	MTS	120
74	NORTH CASTLE MMP IV AUCTION PFD SHS 144A N/A 10/10/2008 @ 4.488	01/01/00	0.00%	MTS	51
75	NUVEEN NEW YORK QUALITY INCOMEMUN FUND INC-M.A.R. PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS	77
76	C/P SANTANDER CENTRAL HISPANO FINANCE DELAWARE INC	09/30/08	0.00%	MTS	1,900,000
77	NUVEEN PENNSYLVANIA INVT QUAL-ITY MUN FUND-M.A.R.PFD SER TH N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS	76
78	NUVEEN PREMIUM INCOME MUN FUND2 INC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS	74
79	NUVEEN MICHIGAN PREMIUM INCOMEMUN FUND INC-M.A.R. PFD SER THN/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS	74
80	LEHMAN BROS INC CUSTODIAL RCPTS FOR PFD SHS OF VAR INVERSE SER IV GENERALE	01/01/00	0.00%	TMS	18
81	ANCHORAGE FIN SUB-TRUST III ASSET BKD CAP COMMITMENT SECS N/A 09/30/2008 @ 4.486	01/01/00	0.00%	MTS	200
82	NUVEEN FLORIDA QUALITY INCOME MUN FUND-M.A.R. PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS	70
83	SPECIAL VALUE OPPORTUNITIES FDLLC TAXABLE AUCTION RATE PFD STOCK N/A 09/29/2008 @ 5.486	01/01/00	0.00%	MTS	76
84	NUVEEN PREMIER MUNICIPAL INCOME FD INC-M.A.R. PFD SER TN/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS	66
85	VAN KAMPEN MERRITT TRUST FOR INSURED MUNS-AUCTION PFD SER BN/A 10/01/2008 @ 2.591	01/01/00	0.00%	MTS	63
86	NUVEEN QUALITY INCOME MUN FUNDINC-M.A.R. PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS	60
87	NUVEEN NEW YORK PERFORMANCE PLUS MUN FUND INC-M.A.R. PFD MN/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS	58
88	NUVEEN PERFORMANCE PLUS MUN FD INC-MONEY MKT PFD W (B/E) N/A 09/17/2008 @ 2.690	01/01/00	0.00%	MTS	53
89	NORTH CASTLE MMP III AUCTION PFD SHS 144A N/A 10/03/2008 @ 4.487	01/01/00	0.00%	MTS	32
90	NORTH CASTLE V MONEY MARKET PFD 144A N/A 09/23/2008 @ 4.47	01/01/00	0.00%	MTS	30
91	DUTCH HBR FIN SUB-TRUST IV ASSET BKD CAP COMMITMENT 144A N/A 09/25/2008 @ 4.486	01/01/00	0.00%	MTS	135
92	SUTTON CAP TR I MONEY MKT COMMITTED PFD TR N/A 09/30/2008 @ 3.986	01/01/00	0.00%	MTS	20
93	NUVEEN PREMIUM INCOME MUN FUND4 INC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS	46
94	NUVEEN PREMIUM INCOME MUN FUND4 INC-M.A.R. PFD SER T2 N/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS	46
95	C/P APRECO INC 4.2	10/22/08	0.00%	MTS	1,000,000
96	NUVEEN INSURED QUALITY FD MAR MUN AUCTION RATE PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS	38
97	LEHMAN BROS INC MONEY MKT PFD CUSTODIAL RCPT ON FREDDIE MAC N/A10/1/8@5.498	01/01/00	0.00%	MTS	234
98	GRAND CENTRAL CAPITAL TR IV MONEY MKT COMMITTED PFD 144A N/A 09/24/2008 @ 4.469	01/01/00	0.00%	MTS	50
99	C/P DEXIA DELAWARE LLC	09/18/08	0.00%	MTS	900,000
100	C/P SVENSKA HANDELSBANKEN INC	09/26/08	0.00%	MTS	900,000
101	NUVEEN INSURED QUALITY MUN FUND INC-M.A.R. PFD SER T N/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS	35
102	CORAL CP TRUST	01/02/09	3.35%	MTS	838,751
103	LEHMAN BROS INC MONEY MKT PFD CUST RCPT HSBC ACCR INVS N/A 10/02/2008@4.917	01/01/00	0.00%	TMS	8
104	NUVEEN CALIF SELECT QUALITY MUN FD INC-M.A.R. PFD SER T N/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS	32
105	NUVEEN INSURED QUALITY MUN FUND INC-M.A.R. PFD SER T N/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS	32
106	C/P MICHIGAN CONSOLIDATED GAS	11/07/08	0.00%	MTS	750,000
107	NUVEEN CALIF QUALITY INCOME MUN FUND INC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS	29
108	C/P DANSKE CORPORATION 4.2	09/15/08	0.00%	MTS	700,000
109	GRAND CENTRAL CAPITAL TRUST MNY MKT COMMITTED PFD 144A TR SECS N/A 10/01/2008 @ 4.488	01/01/00	0.00%	MTS	36
110	C/P TRANSOCEAN INC	11/03/08	0.00%	MTS	650,000

	Q	R	S	T	U	V
55	0.99	0.99	4,801,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
56	0.95	0.95	4,750,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
57	0.84	0.84	4,609,770	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
58	0.18	0.18	4,212,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
59	0.40	0.40	3,880,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
60	0.99	0.99	3,663,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
61	0.95	0.95	3,515,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
62	0.99	0.99	3,514,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
63	0.40	0.40	3,200,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
64	0.99	0.99	3,192,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
65	0.99	0.99	3,069,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
66	0.99	0.99	2,945,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
67	0.95	0.95	2,850,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
68	1.00	1.00	2,599,841	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
69	1.00	1.00	2,599,415	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
70	0.89	0.89	2,572,300	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
71	0.40	0.40	2,400,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
72	0.99	0.99	2,301,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
73	0.18	0.18	2,160,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
74	0.40	0.40	2,040,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
75	0.99	0.99	1,905,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
76	1.00	1.00	1,898,258	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
77	0.99	0.99	1,881,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
78	0.99	0.99	1,831,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
79	0.99	0.99	1,831,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
80	100.00	100.00	1,800,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
81	0.35	0.35	1,750,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
82	0.99	0.99	1,732,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
83	0.91	0.91	1,729,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
84	0.99	0.99	1,633,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
85	0.99	0.99	1,559,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
86	0.99	0.99	1,485,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
87	0.99	0.99	1,435,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
88	0.99	0.99	1,311,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
89	0.40	0.40	1,280,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
90	0.40	0.40	1,200,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
91	0.35	0.35	1,181,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
92	0.59	0.59	1,180,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
93	1.00	1.00	1,150,084	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
94	0.99	0.99	1,138,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
95	1.00	1.00	997,325	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
96	1.00	1.00	950,069	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
97	0.04	0.04	936,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
98	0.18	0.18	900,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
99	1.00	1.00	899,842	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
100	1.00	1.00	899,422	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
101	0.99	0.99	866,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
102	1.00	1.00	838,751	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
103	99.56	99.56	796,480	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
104	0.99	0.99	792,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
105	0.99	0.99	792,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
106	1.00	1.00	746,632	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
107	0.99	0.99	717,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
108	1.00	1.00	700,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
109	0.18	0.18	648,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
110	1.00	1.00	647,302	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.

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	A	B	C	D	E	F
111	GA1X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
112	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
113	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
114	GAMX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
115	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
116	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
117	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
118	G1M3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
119	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
120	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
121	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
122	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
123	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
124	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
125	G1N7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
126	GA1X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
127	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
128	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
129	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
130	GA1W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
131	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
132	GA1W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
133	GA1P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
134	GA1X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
135	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
136	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
137	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
138	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
139	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
140	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
141	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
142	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
143	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
144	GMWJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
145	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
146	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
147	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
148	GMA9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
149	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
150	GA1X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
151	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
152	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
153	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
154	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
155	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
156	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
157	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
158	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
159	GA1X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
160	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
161	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
162	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
163	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
164	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
165	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
166	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
111	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	06478GJS4		06478GJS4
112	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670978303	US6709783038	670978303
113	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670984509	US6709845092	670984509
114	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	53127TKF9	US53127TKF92	53127TKF9
115	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670977305	US6709773054	670977305
116	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101Q307	US67101Q3074	67101Q307
117	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	65528XKA0		65528XKA0
118	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	80584TK84		80584TK84
119	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670973205	US6709732050	670973205
120	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	64123C309	US64123C3097	64123C309
121	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	4611K0JS7		4611K0JS7
122	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	7528A2KG1		7528A2KG1
123	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	89380EJF0		89380EJF0
124	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	867229AE6	US867229AE68	1CA941387
125	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	03218RJF0	US03218RJF01	03218RJF0
126	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	90262CJR9		90262CJR9
127	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	29372BK60		29372BK60
128	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	12478JL53		12478JL53
129	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89147U308	US89147U3086	89147U308
130	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	57163RJV6		57163RJV6
131	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658322201	US6583222012	658322201
132	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	25085ALC4		25085ALC4
133	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	18885JK17		18885JK17
134	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	53943RJG5		53943RJG5
135	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HMF1	US36959HMF19	36959HMF1
136	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	09255H709		09255H709
137	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	89380EJQ6		89380EJQ6
138	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52517M199	US52517M1999	52517M199
139	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52517M546	US52517M5461	52517M546
140	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518N600	US52518N6004	52518N600
141	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89147U209	US89147U2096	89147U209
142	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062P504	US67062P5044	67062P504
143	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	7528A2KA4		7528A2KA4
144	MUNICIPALS AMERICA	MUNIS DERIVATIVES	2177M8AF9		2177M8AF9
145	MUNICIPALS AMERICA	MUNIS DERIVATIVES	0556N0K12		0556N0K12
146	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	092508209	US0925082093	092508209
147	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	893526DF7	US893526DF78	1CA151755
148	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G760	US52519G7604	52519G760
149	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670972306	US6709723067	670972306
150	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	74977KJV2	US74977KJV26	74977KJV2
151	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RM10		36959RM10
152	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HK14	US36959HK140	36959HK14
153	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	7528A2K30		7528A2K30
154	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RLU7		36959RLU7
155	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	49833LLE1		49833LLE1
156	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	49833LLJ0		49833LLJ0
157	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HMX2	US36959HMX25	36959HMX2
158	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	44977W502	US44977W5022	44977W502
159	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	90262CJW8	US90262CJW82	90262CJW8
160	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	87030JK32		87030JK32
161	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	2521E0KQ9	US2521E0KQ99	2521E0KQ9
162	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	33733Q206	US33733Q2066	33733Q206
163	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67069Y201	US67069Y2019	67069Y201
164	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67060Q207	US67060Q2075	67060Q207
165	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518Q348	US52518Q3487	52518Q348
166	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G281	US52519G2811	52519G281

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O	P
111	C/P BANK OF SCOTLAND PLC	09/26/08	0.00%	MTS	644,000
112	NUVEEN FLORIDA QUALITY INCOME MUNICIPAL FD-M.A.R. PFD SER THN/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS	25
113	NUVEEN INSURED MUN OPPORTUNITYFUND INC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS	23
114	C/P LIBERTY STREET FNDING CORP	10/15/08	0.00%	MTS	550,000
115	NUVEEN QUALITY INCOME MUN FUNDINC-MUN AUCTION RATE PFD SER FN/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS	22
116	NUVEEN MICHIGAN PREMIUM INCOMEMUN FUND INC-M.A.R. PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS	22
117	C/P NOKIA CORPORATION	10/10/08	0.00%	MTS	528,000
118	C/P SCALDIS CAPITAL LLC 4.2	10/08/08	0.00%	MTS	500,000
119	NUVEEN SELECT QUALITY MUN FUNDINC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS	20
120	NEUBERGER BERMAN CALIF INTER MUN FD INC AUC RATE PFD SER B N/A 10/01/2008 @ 2.59	01/01/00	0.00%	MTS	19
121	C/P INTESA FUNDING LLC	09/26/08	0.00%	MTS	450,000
122	C/P RANGER FUNDING CORP 4.2	10/16/08	0.00%	MTS	353,000
123	C/P TRANSOCEAN INC	09/15/08	0.00%	MTS	340,000
124	***SUNCOR ENERGY INC FORMERLY SUNCOR INC TO R/MD 6.50 06/15/2038	06/15/38	6.50%	ITS	327,000
125	C/P AMSTEL FUNDING CORP 4.2	09/15/08	0.00%	MTS	310,000
126	C/P UBS FINANCE DELAWARE INC	09/25/08	0.00%	MTS	300,000
127	C/P ENTERPRISE FUNDING LLC	10/06/08	0.00%	MTS	300,000
128	C/P CBA (DELAWARE) FINANCE INC	11/05/08	0.00%	MTS	300,000
129	TORTOISE ENERGY CAPITAL CORP SERIES II MMP SHARES N/A 09/17/2008 @ 4.695	01/01/00	0.00%	MTS	12
130	C/P MARRIOTT INTL INC 4.2	09/29/08	0.00%	MTS	289,000
131	NORTH CASTLE VII MONEY MARKET PFD 144A N/A 10/07/2008 @ 4.489	01/01/00	0.00%	MTS	7
132	C/P DETROIT EDISON COMPANY	11/12/08	0.00%	MTS	265,000
133	C/P CLIPPER RECEIVABLES CO LLC	10/01/08	0.00%	MTS	250,000
134	C/P LLOYDS TCB BANK PLC	09/16/08	0.00%	MTS	245,000
135	C/P G.E. CAPITAL CORP	12/15/08	0.00%	MTS	235,000
136	BLACKROCK PFD INCOME STR NEXT AUCTION 09/24/08	01/01/00	0.00%	MTS	9
137	C/P TRANSOCEAN INC	09/24/08	0.00%	MTS	219,000
138	LEHMAN BROS PRIME ASSET D VIP PFD SHS VAR. ISS.-VAR. INVERSEPFD CUST RCPT	01/01/00	0.00%	MTS	2
139	LEHMAN BROS SELECT BANK PFD A PFD SHS OF VARIOUS ISSUERS-VARINVERSE PFD CUST RCPT A CITICP	01/01/00	0.00%	MTS	2
140	LEHMAN BROS PRIME ASSET B VIP BK PFD SHS REP NY-VAR INVERSE PFD CUST REG	01/01/00	0.00%	MTS	2
141	TORTOISE ENERGY CAP CORP MONEY MKT PFD SER I N/A 10/06/2008 @ 4.976	01/01/00	0.00%	MTS	8
142	NUVEEN PERFORMANCE PLUS MUN FDINC-MONEY MARKET PFD SER F N/A 09/19/2008 @ 2.172	01/01/00	0.00%	MTS	8
143	C/P RANGER FUNDING CORP 4.2	10/10/08	0.00%	MTS	196,000
144	CORAL CP TRUST	10/15/08	2.91%	MTS	186,277
145	C/P BNP PARIBAS FIN INC	10/01/08	0.00%	MTS	180,000
146	BLACKROCK PFD & EQUITY ADVANTAGE TR AUCTION MARKET PFD SHS SER T 09/16/2008@3.603	01/01/00	0.00%	MTS	7
147	***TRANSCANADA PIPELINES LTD R/MD 5.60 03/31/2034	03/31/34	5.60%	ITS	180,000
148	LEHMAN BROS INC CUSTODIAL RCPTS FOR PFD SHS VAR INVERSE PFD CUST RCPT HSBC ACC INVS	01/01/00	0.00%	MTS	30
149	NUVEEN PENNSYLVANIA INVT QUAL-ITY MUN FUND-M.A.R.PFD SER TH N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS	6
150	C/P RABOBANK US FINANCIAL CORP	09/29/08	0.00%	MTS	142,000
151	C/P GENERAL ELECTRIC CAPITAL SERVICES	12/01/08	0.00%	MTS	155,165
152	C/P G.E. CAPITAL CORP	10/01/08	0.00%	MTS	124,000
153	C/P RANGER FUNDING CORP 4.2	10/03/08	0.00%	MTS	109,000
154	C/P GENERAL ELECTRIC CAPITAL SERVICES	11/28/08	0.00%	MTS	109,000
155	C/P KITTY HAWK FUNDING CRP 4.2	11/14/08	0.00%	MTS	108,000
156	C/P KITTY HAWK FUNDING CRP 4.2	11/18/08	0.00%	MTS	103,000
157	C/P G.E. CAPITAL CORP	12/31/08	0.00%	MTS	102,000
158	ING PRIME RATE TR AUCTION RATE PFD SER TH N/A 09/18/2008 @ 3.137	01/01/00	0.00%	MTS	4
159	C/P UBS FINANCE DELAWARE INC	09/30/08	0.00%	MTS	100,000
160	C/P SWEDISH EXPORT CREDIT CORP	10/03/08	0.00%	MTS	100,000
161	C/P DEXIA DELAWARE LLC	10/24/08	0.00%	MTS	100,000
162	FIRST TR/FOUR CORNERS SR FLTG RATE INCOME FD MONEY MKT PFD N/A 10/08/2008 @ 3.731	01/01/00	0.00%	MTS	4
163	NUVEEN N J DIVID ADVANTAGE MUNFD MUNI AUCTION RT CUM PFD-T N/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS	4
164	NUVEEN MISSOURI PREMIUM INCOMEMUN FUND-M.A.R. PFD SER TH N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS	4
165	LEHMAN BROS INC CUST RCPTS FORPFD SHS OF VAR MNY MKT PFD REGSOC GNL-01I N/A09/16/08@4.943	01/01/00	0.00%	MTS	1
166	LEHMAN BROS INC BK OF AMER SR I ACD INV MONEY MKT PFD CTF N/A 11/17/08 @5.56	01/01/00	0.00%	MTS	1

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	Q	R	S	T	U	V
111	1.00	1.00	643,574	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
112	0.99	0.99	618,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
113	0.99	0.99	569,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
114	1.00	1.00	548,831	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
115	0.99	0.99	544,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
116	0.99	0.99	544,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
117	1.00	1.00	527,146	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
118	1.00	1.00	499,153	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
119	0.99	0.99	495,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
120	0.99	0.99	470,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
121	1.00	1.00	449,698	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
122	1.00	1.00	352,240	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
123	1.00	1.00	340,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
124	0.98	0.99	324,860			
125	1.00	1.00	310,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
126	1.00	1.00	299,822	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
127	1.00	1.00	299,566	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
128	1.00	1.00	298,895	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
129	0.99	0.99	297,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
130	1.00	1.00	288,668	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
131	0.40	0.40	280,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
132	1.00	1.00	263,698	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
133	1.00	1.00	249,711	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
134	1.00	1.00	244,986	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
135	0.99	0.99	233,485	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
136	0.99	0.99	222,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
137	1.00	1.00	218,828	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
138	1.00	1.00	200,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
139	1.00	1.00	200,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
140	1.00	1.00	200,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
141	0.99	0.99	198,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
142	0.99	0.99	198,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
143	1.00	1.00	195,615	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
144	1.00	1.00	186,277	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
145	1.00	1.00	179,799	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
146	0.99	0.99	173,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
147	0.86	0.89	159,420			
148	0.05	0.05	150,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
149	0.99	0.99	148,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
150	1.00	1.00	141,884	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
151	0.99	0.99	139,433	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
152	1.00	1.00	123,870	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
153	1.00	1.00	108,858	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
154	0.99	0.99	108,424	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
155	1.00	1.00	107,519	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
156	1.00	1.00	102,506	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
157	0.99	0.99	101,160	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
158	1.00	1.00	100,034	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
159	1.00	1.00	99,915	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
160	1.00	1.00	99,882	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
161	1.00	1.00	99,724	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
162	0.99	0.99	99,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
163	0.99	0.99	99,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
164	0.99	0.99	99,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
165	0.95	0.95	95,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
166	0.92	0.92	92,300	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
167	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
168	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
169	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
170	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
171	G19K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
172	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
173	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
174	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
175	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
176	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
177	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
178	GAMX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
179	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
180	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
181	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
182	GMWJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
183	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
184	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
185	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
186	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
187	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
188	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
189	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
190	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
191	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
192	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
193	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
194	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
195	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
196	G1M3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
197	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
198	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
199	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
200	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
201	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
202	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
203	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
204	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
205	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
206	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
207	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
208	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
209	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
210	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
211	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
212	GMWJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
213	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
214	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
215	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
216	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
217	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
218	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
219	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
220	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
221	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
222	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
167	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	7528A2JG3		7528A2JG3
168	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G448	US52519G4486	52519G448
169	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	49833LK28		49833LK28
170	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101N205	US67101N2053	67101N205
171	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G760	US52519G7604	52519G760
172	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HLH8	US36959HLH83	36959HLH8
173	MUNICIPALS AMERICA	MUNIS DERIVATIVES	22661EAK9		22661EAK9
174	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101N304	US67101N3044	67101N304
175	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101Q307	US67101Q3074	67101Q307
176	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	30603AJP1		30603AJP1
177	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	49833LJF1		49833LJF1
178	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	67983TJH0		67983TJH0
179	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	45974MKT4		45974MKT4
180	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RPH2		36959RPH2
181	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RLH6	US36959RLH65	36959RLH6
182	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HLU9		36959HLU9
183	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HK63		36959HK63
184	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HM12	US36959HM120	36959HM12
185	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RN27	US36959RN275	36959RN27
186	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HQ26	US36959HQ261	36959HQ26
187	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	30603AJF3		30603AJF3
188	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	85503KJF6	US85503KJF66	85503KJF6
189	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RLE3		36959RLE3
190	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HN29	US36959HN292	36959HN29
191	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RP25		36959RP25
192	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	920961505	US9209615056	920961505
193	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062P405	US67062P4054	67062P405
194	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	920961307	US9209613077	920961307
195	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HK30		36959HK30
196	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	06945LJF6	US06945LJF67	06945LJF6
197	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RRE7		36959RRE7
198	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HSF5		36959HSF5
199	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HP27	US36959HP271	36959HP27
200	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RLQ6		36959RLQ6
201	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HMP9		36959HMP9
202	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RNP6		36959RNP6
203	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RNW1		36959RNW1
204	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	30215GK35		30215GK35
205	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HJW8	US36959HJW88	36959HJW8
206	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HSS7		36959HSS7
207	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RSN6		36959RSN6
208	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RL37	US36959RL378	36959RL37
209	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RKX2		36959RKX2
210	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G257	US52519G2571	52519G257
211	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	7528A2K22		7528A2K22
212	MUNICIPALS AMERICA	MUNIS DERIVATIVES	10782TAY5		10782TAY5
213	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	80306FAA7		80306FAA7
214	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	231878604	US2318786041	231878604
215	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	231878695	US2318786959	231878695
216	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	231878752	US2318787528	231878752
217	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	231878810	US2318788104	231878810
218	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	231878869	US2318788690	231878869
219	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G604	US52519G6044	52519G604
220	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G851	US52519G8511	52519G851
221	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658316302	US6583163026	658316302
222	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658317201	US6583172019	658317201

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P
167	C/P RANGER FUNDING CORP 4.2	09/16/08	0.00%	MTS	88,000
168	LEHMAN BROS INC CUSTDL RCPT MMP CTFS MORGAN STANLEY A TRSTN/A 10/16/2008@ 5.376	01/01/00	0.00%	MTS	1
169	C/P KITTY HAWK FUNDING CRP 4.2	10/02/08	0.00%	MTS	76,000
170	NUVEEN NEW JERSEY PREM INCOME MUN FUND INC-M.A.R. PFD SER THN/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS	3
171	LEHMAN BROS INC CUSTODIAL RCPTS FOR PFD SHS VAR INVERSE PFD CUST RCPT HSBC ACC INVS	01/01/00	0.00%	MTS	12
172	C/P G.E. CAPITAL CORP	11/17/08	0.00%	MTS	52,000
173	CRIMSON COMMERCIAL PAPER TRUST	01/02/09	3.35%	MTS	50,232
174	NUVEEN NEW JERSEY PREM INCOME MUN FUND INC-M.A.R. PFD SER W N/A 09/17/2008 @ 2.69	01/01/00	0.00%	MTS	2
175	NUVEEN MICHIGAN PREMIUM INCOMEMUN FUND INC-M.A.R. PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS	2
176	C/P FALCON ASSET SEC CORP4.2	09/23/08	0.00%	MTS	46,000
177	C/P KITTY HAWK FUNDING CRP 4.2	09/15/08	0.00%	MTS	43,000
178	C/P OLD LINE FUNDING CORP 4.2	09/17/08	0.00%	MTS	43,000
179	C/P INTERNATIONAL LEASE FINANCE CORP	10/27/08	0.00%	MTS	40,000
180	C/P GENERAL ELECTRIC CAPITAL SERVICES	02/17/09	0.00%	MTS	39,000
181	C/P GENERAL ELECTRIC CAPITAL SERVICES	11/17/08	0.00%	MTS	38,000
182	C/P G.E. CAPITAL CORP	11/28/08	0.00%	MTS	37,000
183	C/P G.E. CAPITAL CORP	10/06/08	0.00%	MTS	33,000
184	C/P G.E. CAPITAL CORP	12/01/08	0.00%	MTS	33,000
185	C/P GENERAL ELECTRIC CAPITAL SERVICES	01/02/09	0.00%	MTS	32,000
186	C/P G.E. CAPITAL CORP	03/02/09	0.00%	MTS	31,000
187	C/P FALCON ASSET SEC CORP4.2	09/15/08	0.00%	MTS	30,000
188	C/P STAPLES, INC.	09/15/08	0.00%	MTS	28,000
189	C/P GENERAL ELECTRIC CAPITAL SERVICES	11/14/08	0.00%	MTS	28,000
190	C/P G.E. CAPITAL CORP	01/02/09	0.00%	MTS	26,000
191	C/P GENERAL ELECTRIC CAPITAL SERVICES	02/02/09	0.00%	MTS	26,000
192	VAN KAMPEN SR INCOME TR AUCTION RATE PFD SHS SER TH N/A 09/18/2008 @ 3.844	01/01/00	0.00%	MTS	1
193	NUVEEN PERFORMANCE PLUS MUN FD INC-MONEY MKT PFD W (B/E) N/A 09/17/2008 @ 2.690	01/01/00	0.00%	MTS	1
194	VAN KAMPEN SR INCOME TR AUCTION RATE PFD SHS SER T N/A 09/16/2008 @ 3.853	01/01/00	0.00%	MTS	1
195	C/P G.E. CAPITAL CORP	10/03/08	0.00%	MTS	23,000
196	C/P BARTON CAPITAL CORP 4.2	09/15/08	0.00%	MTS	22,000
197	C/P GENERAL ELECTRIC CAPITAL SERVICES	04/14/09	0.00%	MTS	22,000
198	C/P G.E. CAPITAL CORP	05/15/09	0.00%	MTS	22,000
199	C/P G.E. CAPITAL CORP	02/02/09	0.00%	MTS	13,000
200	C/P GENERAL ELECTRIC CAPITAL SERVICES	11/24/08	0.00%	MTS	12,000
201	C/P G.E. CAPITAL CORP	12/23/08	0.00%	MTS	12,000
202	C/P GENERAL ELECTRIC CAPITAL SERVICES	01/23/09	0.00%	MTS	12,000
203	C/P GENERAL ELECTRIC CAPITAL SERVICES	01/30/09	0.00%	MTS	11,000
204	C/P EXPORT DEVELOPMENT CORP	10/03/08	0.00%	MTS	10,000
205	C/P G.E. CAPITAL CORP	09/30/08	0.00%	MTS	9,000
206	C/P G.E. CAPITAL CORP	05/26/09	0.00%	MTS	9,000
207	C/P GENERAL ELECTRIC CAPITAL SERVICES	05/22/09	0.00%	MTS	8,000
208	C/P GENERAL ELECTRIC CAPITAL SERVICES	11/03/08	0.00%	MTS	7,000
209	C/P GENERAL ELECTRIC CAPITAL SERVICES	10/31/08	0.00%	MTS	5,000
210	LEHMAN BROS INC MONEY MKT PFD STK CTF FREDDIE MAC SER IV N/A10/01/2008@ 5.46	01/01/00	0.00%	MTS	1
211	C/P RANGER FUNDING CORP 4.2	10/02/08	0.00%	MTS	4,000
212	BRIARWOOD CP TRUST	12/01/08	4.95%	MTS	1,487
213	SAPPHIRE TRUST CERTIFICATE	05/31/46	0.00%	MTS	1,000
214	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONEY MKTPFD CUST XV	01/01/00	0.00%	MTS	1
215	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONEY MKTPFD CUST XIX	01/01/00	0.00%	MTS	1
216	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONEY MKTPFD CUST XVIII	01/01/00	0.00%	MTS	1
217	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONEY MKTPFD CUST XVII	01/01/00	0.00%	MTS	1
218	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONEY MKTPFD CUST XVI	01/01/00	0.00%	MTS	1
219	LEHMAN BROS INC CUSTODIAL RCPTPRIMUS FINANCIAL SER A VIP	01/01/00	0.00%	MTS	1
220	LEHMAN BROS INC CUSTODIAL RCPTPRIMUS FINANCIAL SER B VIP PFD	01/01/00	0.00%	MTS	1
221	NORTH CASTLE CUSTODIAL TR IV MONEY MKT COMMITTED AUC PFD CUST TR SEC	01/01/00	0.00%	MTS	1
222	NORTH CASTLE CUSTODIAL TR I MONEY MKT COMMITTED AUC PFD CUST TR SEC	01/01/00	0.00%	MTS	1

	Q	R	S	T	U	V
167	1.00	1.00	87,993	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
168	0.87	0.87	86,800	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
169	1.00	1.00	75,910	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
170	0.99	0.99	74,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
171	0.05	0.05	60,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
172	1.00	1.00	51,786	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
173	1.00	1.00	50,232	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
174	1.00	1.00	50,023	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
175	0.99	0.99	49,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
176	1.00	1.00	45,976	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
177	1.00	1.00	43,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
178	1.00	1.00	42,994	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
179	1.00	1.00	39,860	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
180	0.99	0.99	38,532	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
181	1.00	1.00	37,838	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
182	0.99	0.99	36,811	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
183	1.00	1.00	32,927	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
184	0.99	0.99	32,824	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
185	0.99	0.99	31,747	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
186	0.99	0.99	30,593	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
187	1.00	1.00	30,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
188	1.00	1.00	28,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
189	1.00	1.00	27,882	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
190	0.99	0.99	25,785	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
191	0.99	0.99	25,733	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
192	1.00	1.00	25,011	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
193	0.99	0.99	24,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
194	0.99	0.99	24,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
195	1.00	1.00	22,956	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
196	1.00	1.00	22,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
197	0.98	0.98	21,636	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
198	0.98	0.98	21,580	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
199	0.99	0.99	12,862	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
200	0.99	0.99	11,939	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
201	0.99	0.99	11,924	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
202	0.99	0.99	11,882	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
203	0.99	0.99	10,884	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
204	1.00	1.00	9,990	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
205	1.00	1.00	8,991	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
206	0.98	0.98	8,822	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
207	0.98	0.98	7,843	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
208	1.00	1.00	6,975	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
209	1.00	1.00	4,984	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
210	0.04	0.04	4,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
211	1.00	1.00	3,995	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
212	1.00	1.00	1,487	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
213	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
214	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
215	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
216	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
217	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
218	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
219	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
220	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
221	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
222	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
223	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
224	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
225	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
226	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
227	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
228	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
229	93111011	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
230	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
231	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
232	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
233	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
234	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
235	GMWJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
236	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
237	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
238	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
239	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
240	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
241	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
242	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
243	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
244	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
245	LLNYNE	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
246	GFSADJ77831	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
247	GFSADJ24173	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
248	GFSADJ24173	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
249	GFSADJ25507	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
250	GFSADJ70721	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
251	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
252	PDDE	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
253	GFSADJ77831	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
223	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658319306	US6583193064	658319306
224	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658320304	US6583203046	658320304
225	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658321302	US6583213029	658321302
226	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658322300	US6583223002	658322300
227	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	86943V308	US86943V3087	86943V308
228	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	86943X304	US86943X3044	86943X304
229	DOMESTIC	NEW YORK	80281KPG6	US80281KPG66	58016310
230	HIGH YIELD - AME	HY DISTRESSED US	541535100	US5415351007	L4323020
231	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	0027A0L41		0027A0L41
232	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	02225AL42		02225AL42
233	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	12478JJW7	US12478JJW71	12478JJW7
234	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	12572JK83		12572JK83
235	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RM10		36959RM10
236	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BM3	US136375BM36	1CA563272
237	HIGH GRADE CREDIT US	HG FLOW TRADING US	87938WAF0	US87938WAF05	5BBWDC10
238	CREDIT FINANCING AMERICAS	M/B CORPORATES	80281R805	US80281R8051	80281R805
239	Equity Finance Trading Europe	Equity Finance Trading Europe	B01165156	BE0003764785	001109555
240	Equity Finance Trading Europe	Equity Finance Trading Europe	B4746J115	BE0003797140	001186123
241	Equity Finance Trading Europe	Equity Finance Trading Europe	B60667100	BE0003735496	010090967
242	Equity Finance Trading Europe	Equity Finance Trading Europe	D69671218	DE0007236101	826197215
243	Equity Finance Trading Europe	Equity Finance Trading Europe	N07045102	NL0000334118	006443933
244	Equity Finance Trading Europe	Equity Finance Trading Europe	N3928R157	NL0000341931	006101695
245	Equity Finance Trading Europe	Equity Finance Trading Europe	F06116101	FR0000051732	001260711
246	PRIME BROKER US	TRAD PRIME BROKER AMERICA	ADJ1	ADJ1	ADJ1
247	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	ADJ1	ADJ1	ADJ1
248	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	ADJ1	ADJ1	ADJ1
249	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	ADJ1	ADJ1	ADJ1
250	NON HF FINANCING AMERICAS	PIM FINANCING AMER	ADJ1	ADJ1	ADJ1
251	CREDIT FINANCING AMERICAS	M/B CORPORATES	ADJ1	ADJ1	ADJ1
252	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	ADJ1	ADJ1	ADJ1
253	PRIME BROKER US	TRAD PRIME BROKER AMERICA	ADJ1	ADJ1	ADJ1

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P
223	NORTH CASTLE CUSTODIAL TR II MONEY MKT COMMITTED AUC PFD CUST TR SEC	01/01/00	0.00%	MTS	1
224	NORTH CASTLE CUSTODIAL TR V MONEY MKT COMMITTED PFD 144A SECS	01/01/00	0.00%	MTS	1
225	NORTH CASTLE CUSTODIAL TR III MONEY MKT COMMITTED AUC PFD CUST TR SEC	01/01/00	0.00%	MTS	1
226	NORTH CASTLE CUSTODIAL TR VII MONEY MKT COMMITTED PFD 144A SECS	01/01/00	0.00%	MTS	1
227	SUTTON CAP TR II MONEY MKT PFD	01/01/00	0.00%	MTS	1
228	SUTTON CAP TR IV MONEY MKT PFD	01/01/00	0.00%	MTS	1
229	C/P SANTANDER CENTRAL HISPANO FINANCE DELAWARE INC	02/16/07	0.00%	TMS	1
230	LOMAS FINANCIAL CORP NEW	01/01/00		TMS	7,123
231	C/P ABBEY NATIONAL NA NORTH AMERICA	11/04/08	0.00%	MTS	0
232	C/P ALCOA INC	11/04/08	0.00%	MTS	0
233	C/P CBA (DELAWARE) FINANCE INC	09/30/08	0.00%	MTS	0
234	C/P CME GROUP INC	10/08/08	0.00%	MTS	0
235	C/P GENERAL ELECTRIC CAPITAL SERVICES	12/01/08	0.00%	MTS	(15,000)
236	***CANADIAN NATL RY CO NT R/MD 5.80 06/01/2016	06/01/16	5.80%	ITS	(3,890,000)
237	***TELEFONICA EMISIONES S A U SENIOR NOTES R/MD 5.855 02/04/2013	02/04/13	5.86%	TMS	(10,000,000)
238	***SANTANDER FINANCE PREFERREDS A UNIPERSONAL 6.50% NON CUMULATIVE SERIES 5 GTD PFD	01/01/00	0.00%	MTS	0
239	ACKERMANS & VAN HAAREN	01/01/00		GL1	396
240	GROUPE BRUXELLES LAMBERT SA	01/01/00		GL1	1,423
241	MOBISTAR SA	01/01/00		GL1	6,520
242	SIEMENS AG-REG	01/01/00		GL1	5,000
243	ASM INTERNATIONAL N.V.	01/01/00		GL1	3,087
244	HEIJMANS N.V.-CVA	01/01/00		GL1	733
245	ATOS ORIGIN SA	01/01/00		GL1	(22,250)
246	TPB L3FID3 Rev Repos - regionalisation America	12/31/99		OTH	0
247	Neuberger Borrows Intercompany (reduce ISL)	12/31/99		OTH	0
248	Borrow vs. Cash- Institutional Stock Loan - Americ	12/31/99		OTH	0
249	Borrow vs. Cash	12/31/99		OTH	0
250	Borrow vs. Cash	12/31/99		OTH	0
251	FID TMS Borrows	12/31/99		MTS	0
252	Correction for Tri-Party Netting	12/31/99		MTS	0
253	Borrow vs. Cash	12/31/99		OTH	0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	Q	R	S	T	U	V
223	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
224	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
225	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
226	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
227	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
228	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
229	100.00	100.00	1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
230	0.00	0.00	0	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
231	1.00	1.00	0	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
232	1.00	1.00	0	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
233	1.00	1.00	0	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
234	1.00	1.00	0	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
235	0.99	0.99	0	CD's & Other Money Market	CDs & Other Money Market Instruments	MONEY MARKET U.S.
236	1.02	1.03	0			
237	100.37	100.38	0			
238	0.00	0.00	0			
239	62.60	62.60	0			
240	68.33	68.33	0			
241	52.52	52.52	0			
242	69.46	69.46	0			
243	16.46	16.46	0			
244	11.73	11.73	0			
245	46.61	46.61	0			
246	0.00	0.00	0			
247	0.00	0.00	0			
248	0.00	0.00	0			
249	0.00	0.00	0			
250	0.00	0.00	0			
251	0.00	0.00	0			
252	0.00	0.00	0			
253	0.00	0.00	0			

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1	Account	DBS Entity	DBS Entity Name	Division	Region	BPM Level 0
2	93117553	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5	93117553	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6	93114401	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
7	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
8	IBDMISC	0000	LEHMAN BROTHERS INC.	SUM-BANKING DIVISION	SUM AMERICAS	OTHER
9	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
10	G1OQ	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
11	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
12	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
13	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
14	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
15	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
16	G12H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
17	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
18	93118053	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
19	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
20	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
21	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
22	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
23	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
24	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
25	IBDMISC	0000	LEHMAN BROTHERS INC.	SUM-BANKING DIVISION	SUM AMERICAS	OTHER
26	93117553	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
27	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
28	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
29	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
30	93168171	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
31	GA5T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
32	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
33	G1M3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
34	93117553	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
35	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
36	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
37	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
38	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
39	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
40	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
41	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
42	0730048T3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
43	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
44	93118053	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
45	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
46	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
47	G12Q	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
48	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
49	G12H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
50	93118053	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
51	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
52	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
53	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
54	G12H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1	**BPM Level 1**	**BPM Level 2**	**Real World Cusip**	**ISIN**	**Product**
2	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78462F103	US78462F1030	S6905400
3	LINEAR TRADING AMERICAS	AGENCIES	05946KAA9		05946KAA9
4	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76127U101	US76127U1016	R0037370
5	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464287655	US4642876555	H0078000
6	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED			90834540
7	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087N4	US5249087N47	1US453921
8	OTHER BANKING INDUST AMER	OTHER BANKING INDUST AMER			PESTOCK3
9	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	775371107	US7753711073	R5664350
10	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	96335WFU2		96335WFU2
11	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	035229103	US0352291035	A5798680
12	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78464A714	US78464A7147	S0198630
13	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R36	US524908R366	1US961709
14	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519M205	US52519M2052	52519M205
15	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	786429100	US7864291007	S0065580
16	LINEAR TRADING AMERICAS	AGENCIES	40411EAB4		40411EAB4
17	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518TBG6	US52518TBG67	52518TBG6
18	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	989938204	US9899382041	Y0009860
19	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	745310102	US7453101021	P0115810
20	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743Q603	US84743Q6035	84743Q603
21	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	037489101	KY0374891014	A5954030
22	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	76827RAA9	US76827RAA95	76827RAA9
23	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087M6	US5249087M63	1US299332
24	HIGH GRADE CREDIT US	HG FLOW TRADING US	962166BP8	US962166BP84	50425220
25	OTHER BANKING INDUST AMER	OTHER BANKING INDUST AMER	ADJ1	ADJ1	ADJ1
26	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73935A104	US73935A1043	P0206990
27	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908UB4	US524908UB47	1US708613
28	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804VAA2	US45804VAA26	45804VAA2
29	LINEAR TRADING AMERICAS	AGENCIES	05522NAA5	US05522NAA54	05522NAA5
30	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	46183PAB2	US46183PAB22	59485020
31	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	001383DN5		001383DN5
32	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	26877JK10		26877JK10
33	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	03663TK15		03663TK15
34	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	595635103	US5956351036	S3161700
35	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	170388102	US1703881029	C0039880
36	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804QAA3	US45804QAA31	45804QAA3
37	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75902E100	US75902E1001	R0029660
38	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743Q504	US84743Q5045	84743Q504
39	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	453096208	US4530962087	H0098950
40	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804BAA6	US45804BAA61	45804BAA6
41	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R44	US524908R440	1US961691
42	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US		BMG3597X1039	1US887748
43	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	427056106	US4270561065	H1945050
44	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74251V201	US74251V2016	P0179500
45	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45805AAA7	US45805AAA79	45805AAA7
46	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464287655	US4642876555	H0078000
47	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89147U209	US89147U2096	89147U209
48	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	638612101	US6386121015	N0004960
49	LINEAR TRADING AMERICAS	AGENCIES	40411EAA6		40411EAA6
50	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74251V300	US74251V3006	P0179490
51	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	908906100	US9089061009	U0004490
52	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	640268AH1	US640268AH19	53089250
53	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	25857BAA4	US25857BAA44	25857BAA4
54	LINEAR TRADING AMERICAS	AGENCIES	05522NAA5	US05522NAA54	05522NAA5

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1	**Product Name**	**Maturity Date**	**Coupon Rate**	**Source System**
2	STANDARD & POORS DEPOSITORY RECEIPTS (SPDRS) (BOOK ENTRY) UNITS UNDIVIDED BENEFICIAL INT	01/01/00		TMS
3	BANCO BILBAO VIZCAYA ARGENTARI	07/20/17	5.75%	MTS
4	RETAIL HOLDRS TR DEPOSITARY RCPT	01/01/00		TMS
5	ISHARES TRUST RUSSELL 2000 INDEX FD	01/01/00		TMS
6	***NAVIGATOR HOLDINGS PLC RESTRICTED	01/01/00		TMS
7	LEHMAN BROTHERS HOLDINGS INC 7.500% 20380511	05/11/38	7.50%	ITS
8	IBD - PE MANAGED FAS157-Level 3	01/01/00		OTH
9	ROHM & HAAS CO	01/01/00		TMS
10	WHISTLEJACKET CAPITAL LLC IN DEFAULT	03/17/50	3.08%	MTS
11	ANHEUSER BUSCH COMPANIES INC	01/01/00		TMS
12	SPDR SER TR S&P RETAIL ETF	01/01/00		TMS
13	LEHMAN BROTHERS HOLDINGS INC MAKE WHOLE CALL	07/19/17	6.50%	ITS
14	LEHMAN BROS / FIRST TR INCOME OPPORTUNITY FD MONEY MKT PFD N/A 09/17/2008 @ 3.622	01/01/00	0.00%	MTS
15	SAFECO CORP	01/01/00		TMS
16	BANK OF SCOTLAND PLC	02/21/17	5.25%	MTS
17	LEHMAN CERT STATE ST SERIES I 3(C)(7) RESALE TO QP ONLY	12/31/37	4.65%	MTS
18	ZURICH REGCAPS FDG TR II TR CAP SECS 144A	01/01/00	0.00%	TMS
19	PUGET ENERGY INC	01/01/00		TMS
20	SPECIAL VALUE OPPORTUNITIES FDLLC TAXABLE PFD AUCT RT SER E N/A 09/22/2008@ 5.472	01/01/00	0.00%	MTS
21	***APCO ARGENTINA INC (CAYMEN ISLANDS) ORD	01/01/00		TMS
22	INSURANCE NOTE CAP TAXABLE MMS	04/19/35	4.49%	MTS
23	LEHMAN BROTHERS HOLDINGS INC 6.750% 20171228 SERIES# MTN	12/28/17	6.75%	ITS
24	WEYERHAEUSER CO MAKE WHOLE CALL	03/15/12	6.75%	TMS
25	Equity Syndicate Longs	12/31/99		OTH
26	POWERSHARES QQQ TRUST SERIES 1	01/01/00		TMS
27	LEHMAN BROTHERS HOLDINGS INC 5.750% 20170103	01/03/17	5.75%	ITS
28	INSURANCE NOTE CAP MM NOTES	02/26/36	4.47%	MTS
29	BA COVERED BOND ISSUER	06/14/12	5.50%	MTS
30	INVICTA CAPITAL LLC	12/15/36	4.01%	TMS
31	AIG MATCHED FUNDING CORP	10/06/08	2.54%	MTS
32	C/P E.ON AG	10/01/08	0.00%	MTS
33	C/P ANTALIS US FUNDING CORP	10/01/08	0.00%	MTS
34	STANDARD & POORS MIDCAP 400 DEP RCPTS (MIDCAP SPDR'S)(B/E)UNITS UNDIVIDED BENEFICIAL INT	01/01/00		TMS
35	CHOICEPOINT INC	01/01/00		TMS
36	INC MONEY MARKET SEC SER2003-428 DAY AUCTION	12/21/33	4.49%	MTS
37	REGIONAL BK HOLDRS TR DEPOSITARY RCPT	01/01/00		TMS
38	SPECIAL VALUE OPPORTUNITIES FDLLC MONEY MKT PFD SHS SER D N/A 09/22/2008@ 5.472	01/01/00	0.00%	MTS
39	IMPERIAL SUGAR CO COM	01/01/00		TMS
40	RIVERMONT INC	12/16/50	4.49%	MTS
41	LEHMAN BROTHERS HOLDINGS INC MAKE WHOLE CALL	07/17/37	6.88%	ITS
42	FLOATEL INTERNATIONAL LTD	01/01/00		ITS
43	HERCULES INC	01/01/00		TMS
44	PRINCIPAL FINL GROUP INC PFD SER A	01/01/00	0.00%	TMS
45	INSURANCE NOTE CAPITAL MM	02/19/36	4.49%	MTS
46	ISHARES TRUST RUSSELL 2000 INDEX FD	01/01/00		TMS
47	TORTOISE ENERGY CAP CORP MONEY MKT PFD SER I N/A 10/06/2008 @ 4.976	01/01/00	0.00%	MTS
48	NATIONWIDE FINANCIAL SERVICES INC-CL A	01/01/00		TMS
49	BANK OF SCOTLAND PLC	11/21/11	5.00%	MTS
50	PRINCIPAL FINL GROUP INC 6.518% SER B NON CUM PERP PFD	01/01/00	0.00%	TMS
51	UNIONBANCAL CORP	01/01/00		TMS
52	NEKTAR THERAPEUTICS SUB NT R/MD 3.25 09/28/2012	09/28/12	3.25%	TMS
53	DOUBLE OAK CAPITAL TRUST I 28 DAY AUCTION	07/16/52	4.49%	MTS
54	BA COVERED BOND ISSUER	06/14/12	5.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1	Trade Date position	Clean Market Price	Dirty Market Price	Net Long Inventory	GAAP Asset Class 1 Name	GAAP Asset Class 2 Name	GAAP Asset Class 3 Name
2	11,418,932	125.65	125.65	441,125,921	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
3	259,300,000	1.08	1.09	282,473,529	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
4	3,199,950	98.50	98.50	264,178,183	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
5	8,096,837	71.96	71.96	165,970,949	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
6	0	37.50	37.50	165,253,612	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
7	223,072,000	0.71	0.73	163,352,320	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
8	0	0.00	0.00	130,834,014	Total Corporate Stocks & Options	Equities-US	
9	1,750,000	74.41	74.41	128,729,385	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
10	124,000,000	0.99	0.99	123,375,040	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11	1,750,000	68.16	68.16	110,200,709	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
12	3,450,000	33.19	33.19	86,823,739	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
13	119,091,000	0.72	0.73	86,575,137	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
14	3,512	0.98	0.98	86,044,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
15	1,250,000	67.73	67.73	84,442,715	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
16	80,000,000	1.03	1.03	82,312,992	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
17	85,000,000	0.89	0.90	76,209,711	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
18	75,675	1002.21	1002.21	75,842,116	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
19	2,750,000	27.62	27.62	75,646,014	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
20	3,199	0.91	0.91	72,777,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
21	2,612,700	25.35	25.35	66,204,023	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
22	70,600,000	0.92	0.92	65,142,196	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
23	88,220,000	0.72	0.74	65,014,564	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
24	57,608,000	103.27	103.30	59,508,445	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
25	0	0.00	0.00	58,569,707	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
26	3,925,563	43.48	43.48	56,435,387	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
27	77,583,000	0.69	0.70	54,245,758	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
28	58,000,000	0.91	0.92	53,192,905	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
29	50,200,000	1.04	1.05	52,945,386	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
30	65,000,000	80.00	80.01	52,006,645	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
31	50,000,000	1.00	1.00	50,047,569	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
32	50,000,000	1.00	1.00	49,943,333	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
33	50,000,000	1.00	1.00	49,940,222	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
34	547,900	143.55	143.55	49,906,880	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
35	1,000,000	49.51	49.51	49,263,837	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
36	51,500,000	0.92	0.92	47,570,104	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
37	394,000	111.49	111.49	44,020,302	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
38	1,903	0.91	0.91	43,293,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
39	3,317,548	13.01	13.01	43,032,648	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
40	45,500,000	0.92	0.92	41,982,577	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
41	59,668,000	0.68	0.69	41,476,583	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
42	20,483,632	2.00	2.00	40,967,264	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
43	1,870,000	21.60	21.60	39,520,750	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
44	400,000	95.67	95.67	38,269,599	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
45	41,500,000	0.91	0.91	37,952,309	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
46	1,850,000	71.96	71.96	37,921,753	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
47	1,472	0.99	0.99	36,432,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
48	700,000	51.40	51.40	35,953,337	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
49	34,385,000	1.02	1.04	35,629,059	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
50	1,593,100	21.95	21.95	35,617,534	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
51	500,000	73.19	73.19	35,221,925	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
52	50,000,000	69.50	69.52	34,652,241	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
53	36,700,000	0.92	0.92	33,862,870	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
54	30,000,000	1.04	1.05	31,640,669	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
55	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
56	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
57	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
58	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
59	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
60	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
61	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
62	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
63	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
64	93114700	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
65	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
66	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
67	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
68	G1N7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
69	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
70	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
71	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
72	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
73	G12Q	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
74	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
75	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
76	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
77	93113153	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
78	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
79	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
80	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
81	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
82	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
83	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
84	93168163	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
85	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
86	93118053	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
87	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
88	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
89	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
90	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
91	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
92	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
93	0740058F9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
94	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
95	93118321	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
96	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
97	93117673	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
98	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
99	93118068	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
100	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
101	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
102	G12Q	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
103	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
104	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
105	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
106	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
107	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
108	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
109	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
110	93118053	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
55	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	07712TJF8		07712TJF8
56	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	370425RX0	US370425RX06	54360520
57	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	45337C102	US45337C1027	H4594440
58	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	63934E108	US63934E1082	N0337330
59	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	641876602	US6418766027	641876602
60	LINEAR TRADING AMERICAS	AGENCIES	249575AN1		249575AN1
61	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743P209	US84743P2092	84743P209
62	HIGH GRADE CREDIT US	HG FLOW TRADING US	44924EAC4	US44924EAC49	44924EAC4
63	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78464A870	US78464A8707	S0198890
64	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US	36729PAC2	US36729PAC23	5BDMDS80
65	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771NAA1	US73771NAA19	73771NAA1
66	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	737714AA3	US737714AA36	737714AA3
67	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	431294107	US4312941077	H2495280
68	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	03218RKE1		03218RKE1
69	HIGH GRADE CREDIT US	HG FLOW TRADING US	68233JAC8	US68233JAC80	5BDTSG70
70	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	36186CAC7	US36186CAC73	54805670
71	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	36186CAH6	US36186CAH60	5BBPHX30
72	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743Q207	US84743Q2075	84743Q207
73	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	486606205	US4866062056	486606205
74	LINEAR TRADING AMERICAS	AGENCIES	40411EAB4		40411EAB4
75	SP AMERICAS-TRADING	ABS DERIVATIVES	96335WGC1		96335WGC1
76	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	76827RAB7	US76827RAB78	76827RAB7
77	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER			90840890
78	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804SAA9	US45804SAA96	45804SAA9
79	HIGH YIELD - AME	HY FLOW US	87922RAD4	US87922RAD44	56396480
80	HIGH YIELD - AME	HY DISTRESSED US			9N382470
81	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771WAA1	US73771WAA18	73771WAA1
82	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771QAA4	US73771QAA40	73771QAA4
83	HIGH GRADE CREDIT US	HG FLOW TRADING US	902494AN3	US902494AN37	57372520
84	HIGH YIELD - AME	HY FLOW US	846425841	US8464258412	S0179020
85	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	058521AG0	US058521AG00	058521AG0
86	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	00371T305	US00371T3059	A0103720
87	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AC7		047468AC7
88	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83404B103	US83404B1035	S0133430
89	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804KAA6	US45804KAA60	45804KAA6
90	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	78572MAA3	US78572MAA36	1GB696056
91	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	61532XBN5		61532XBN5
92	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	902911106	US9029111062	U0050500
93	LINEAR TRADING AMERICAS	AGENCIES	6386A0AB1	US6386A0AB17	1GB965550
94	CDO AMERICAS	CDO LIQUID ARB US	92343VAK0	US92343VAK08	92343VAK0
95	HIGH YIELD - AME	HY FLOW US	413627AY6	US413627AY65	5BCPTV10
96	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464287192	US4642871929	H0126790
97	HIGH GRADE CREDIT US	HG ESOTERIC US	80927GAH9	US80927GAH92	52615430
98	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	35063R100	US35063R1005	F0037970
99	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	23385H208	US23385H2085	D0081480
100	SP AMERICAS-TRADING	ABS DERIVATIVES	8265Q0SX1		8265Q0SX1
101	HIGH YIELD - AME	HY FLOW US	876144AA4	US876144AA40	50294490
102	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	33848E205	US33848E2054	33848E205
103	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	233835AW7	US233835AW75	1US112147
104	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89147L209	US89147L2097	89147L209
105	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	33733Q206	US33733Q2066	33733Q206
106	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AA1	US047468AA12	047468AA1
107	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74163PAC6	US74163PAC68	74163PAC6
108	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89147L308	US89147L3087	89147L308
109	HIGH GRADE CREDIT US	HG FLOW TRADING US	983024AF7	US983024AF77	52146050
110	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	989942206	US9899422060	Y0016160

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	L	M	N	O
55	C/P BEETHOVEN FUNDING CORP 4.2	09/15/08	0.00%	MTS
56	GMAC-CORP BOND	09/15/11	6.88%	TMS
57	***INCYTE CORPORATION FORMERLY INCYTE GENOMICS INC	01/01/00		TMS
58	NAVISTAR INTERNATIONAL CORP NEW	01/01/00		TMS
59	NEW AMER HIGH INCOME FUND-AUCTTERM PFD C 2.020 N/A 09/15/2008 @ 3.699	01/01/00	0.00%	MTS
60	DEPFA ACS BANK	03/16/37	5.13%	MTS
61	SPECIAL VALUE EXPANSION FD LLCTAXABLE PFD AUCTION RATE STOCK144A N/A 09/22/2008@5.472	01/01/00	0.00%	MTS
62	IBM INTERNATIONAL GROUP CAPITA	07/29/09	3.13%	MTS
63	SPDR SER TR S&P BIOTECH ETF	01/01/00		TMS
64	GASTAR EXPLORATION USA INC	12/01/12	12.75%	TMS
65	POTOMAC TRUST CAP 04-VI	02/06/25	4.49%	MTS
66	POTOMAC TRUST CAPITAL MM SEC	01/14/25	4.47%	MTS
67	HILB ROGAL & HOBBS CO	01/01/00		TMS
68	C/P AMSTEL FUNDING CORP 4.2	10/14/08	0.00%	MTS
69	ONCOR ELECTRIC DELIVERY CO	09/01/18	6.80%	TMS
70	GCB GMAC LLC R/MD 6.00 04/01/2011	04/01/11	6.00%	TMS
71	GMAC LLC	05/15/12	6.63%	TMS
72	SPECIAL VALUE OPPORTUNITIES FDLLC MNY MKT PFD SHS ACCR ACTN RT PFD N/A 09/29/2008 @ 5.486	01/01/00	0.00%	MTS
73	KAYNE ANDERSON MLP INVT CO AUCTION RATE PFD SECS SER D N/A 09/18/2008 @ 4.688	01/01/00	0.00%	MTS
74	BANK OF SCOTLAND PLC	02/21/17	5.25%	MTS
75	WHISTLEJACKET CAPITAL LLC	06/15/09	5.09%	MTS
76	INSURANCE NOTE CAP TAX MMS04-2	04/12/35	4.49%	MTS
77	EAGLE ROCK ENERGY PARTNERS LP UNIT LTD PARTNERSHIP INT RESTRICTED	01/01/00		TMS
78	INC MONEY MARKET SEC SER2003-628 DAY AUCTION	12/15/33	4.49%	MTS
79	TELCORDIA TECHNOLOGIES INC	03/15/13	10.00%	TMS
80	ENTEGRA HOLDINGS LLC UNITS	01/01/00		TMS
81	POTOMAC TRUST CAP 04-X	01/30/25	4.49%	MTS
82	POTOMAC TRUST CAPITAL MM SEC	02/04/25	4.49%	MTS
83	TYSON FOODS INC MAKE WHOLE CALL	04/01/16	7.35%	TMS
84	SPANISH BROADCASTING SYS INC PFD STK SER B	01/01/00	0.00%	TMS
85	BALLANTYNE TAXABLE NOTES A3B	05/02/36	4.47%	MTS
86	ABN AMRO CAP FDG TR II TR PFD SECS FLTG RATE	01/01/00	0.00%	TMS
87	ATHILON CAPITAL CORP NOTES SERIES A CORP	08/09/35	3.99%	MTS
88	SOFTWARE HOLDRS TRUST DEPOSITORY RCPTS	01/01/00		TMS
89	INC MONEY MARKET SEC SER2003-328 DAY AUCTION	08/18/33	4.47%	MTS
90	SABMILLER PLC 6.625% 20330815 SERIES# 144A	08/15/33	6.63%	ITS
91	MONUMENTAL GLOBAL FUNDING III	10/24/08	2.80%	MTS
92	UST INC	01/01/00		TMS
93	NATIONWIDE BUILDING SOCIETY 5.500% 20120718 SERIES# 144A	07/18/12	5.50%	ITS
94	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	02/15/38	6.40%	MTS
95	HARRAH'S OPERATING CO INC	02/01/16	10.75%	TMS
96	ISHARES TRUST-DOW JONES US TRANSPORTATION AVERAGE INDEX FUND	01/01/00		TMS
97	SCOTIA PACIFIC CO LLC	01/20/14	7.11%	TMS
98	FOUNDRY NETWORKS INC	01/01/00		TMS
99	DAIRY FMRS AMER INC 7.8750% PFD SER A 144A	01/01/00	7.88%	TMS
100	SIGMA FINANCE INC	09/19/08	2.46%	MTS
101	TRAINS MAKE WHOLE CALL	05/01/16	0.00%	TMS
102	PREFERRED INCOME PFO OPPORTUNITY FD INC MONEY MKT PFD STKN/A 10/15/2008@ 4.62	01/01/00	0.00%	MTS
103	DAIMLER FINANCE NORTH AMERICA LLC 6.500% 20131115	11/15/13	6.50%	ITS
104	TORTOISE ENERGY INFRASTRUCTURECORP AUC RT MONEY MKT CUM PERPPFDSECN/A 9/10/10@ 6.25	01/01/00	0.00%	MTS
105	FIRST TR/FOUR CORNERS SR FLTG RATE INCOME FD MONEY MKT PFD N/A 10/08/2008 @ 3.731	01/01/00	0.00%	MTS
106	ATHILON CAPITAL CORP 28DAY AUCTION	01/30/45	4.22%	MTS
107	PRIMUS FINANCIAL PRODUCTS	07/23/34	3.97%	MTS
108	TORTOISE ENERGY INFRASTRUCTURECORP SER II MONEY MKT PFD N/A 09/03/2010 @ 6.250	01/01/00	0.00%	MTS
109	WYETH R/MD 6.45 02/01/2024	02/01/24	6.45%	TMS
110	ZURICH REGCAPS FDG TR VI TR CAP SECS 144A	01/01/00	0.00%	TMS

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	P	Q	R	S	T	U	V
55	31,195,000	1.00	1.00	31,195,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
56	45,000,000	67.50	67.53	30,387,031	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
57	3,340,000	9.17	9.17	30,005,674	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
58	475,000	62.55	62.55	29,711,250	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
59	1,183	0.99	0.99	29,279,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
60	28,300,000	0.99	1.02	28,815,860	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
61	623	0.91	0.91	28,346,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
62	28,100,000	1.00	1.01	28,311,242	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
63	500,000	62.62	62.62	28,033,058	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
64	28,000,000	100.00	100.04	28,010,313	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
65	29,880,000	0.92	0.92	27,570,097	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
66	29,430,000	0.92	0.93	27,238,909	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
67	600,000	45.17	45.17	26,937,879	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
68	26,696,000	1.00	1.00	26,636,861	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
69	26,000,000	99.80	99.80	25,948,012	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
70	40,370,000	61.00	61.03	24,636,734	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
71	44,500,000	61.00	61.02	24,470,567	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
72	1,060	0.91	0.91	24,115,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
73	984	0.97	0.97	23,862,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
74	22,820,000	1.03	1.03	23,479,781	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
75	30,000,000	0.78	0.78	23,400,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
76	25,000,000	0.92	0.92	23,089,160	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
77	2,007,992	11.43	11.43	22,951,349	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
78	24,700,000	0.92	0.92	22,833,628	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
79	28,500,000	80.00	80.05	22,814,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
80	759,100	30.00	30.00	22,773,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
81	24,480,000	0.92	0.92	22,608,905	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
82	24,090,000	0.92	0.92	22,233,708	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
83	23,265,000	93.75	93.78	21,818,727	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
84	34,898	625.00	625.00	21,811,250	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
85	28,200,000	0.76	0.77	21,602,138	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
86	25,250	850.00	850.00	21,462,500	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
87	27,800,000	0.77	0.77	21,320,997	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
88	700,000	40.35	40.35	20,889,592	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
89	22,100,000	0.92	0.92	20,432,654	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
90	20,865,000	0.96	0.96	20,118,196	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
91	20,000,000	1.00	1.00	20,090,294	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
92	300,000	67.94	67.94	19,992,149	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
93	18,785,000	1.04	1.05	19,732,747	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
94	20,000,000	0.98	0.98	19,699,931	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
95	30,000,000	65.50	65.51	19,639,786	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
96	250,000	91.32	91.32	19,260,421	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
97	26,279,000	73.00	73.00	19,183,670	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
98	1,300,000	18.05	18.05	19,156,481	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
99	222,520	86.00	86.00	19,136,720	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
100	22,500,000	0.82	0.82	18,497,602	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
101	19,800,000	93.24	93.24	18,461,916	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
102	188	0.98	0.98	18,424,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
103	18,068,000	1.00	1.02	18,373,705	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
104	728	1.00	1.00	18,231,595	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
105	736	0.99	0.99	18,216,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
106	23,400,000	0.77	0.77	18,115,245	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
107	20,900,000	0.85	0.85	17,842,010	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
108	705	1.00	1.00	17,655,597	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
109	16,730,000	103.83	103.84	17,371,708	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
110	19,000	910.00	910.00	17,290,000	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS

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	A	B	C	D	E	F
111	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
112	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
113	93117865	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
114	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
115	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
116	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
117	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
118	93117007	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
119	93117333	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
120	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
121	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
122	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
123	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
124	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
125	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
126	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
127	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
128	93118269	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
129	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
130	0740063R6	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
131	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
132	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
133	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
134	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
135	GMA9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
136	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
137	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
138	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
139	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
140	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
141	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
142	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
143	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
144	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
145	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
146	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
147	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
148	93117490	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
149	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
150	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
151	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
152	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
153	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
154	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
155	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
156	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
157	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
158	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
159	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
160	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
161	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
162	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
163	93118071	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
164	93115993	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
165	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
166	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

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	G	H	I	J	K
111	HIGH YIELD - AME	HY FLOW US	35687MAK3	US35687MAK36	5BBYSX30
112	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771VAA3	US73771VAA35	73771VAA3
113	HIGH YIELD - AME	HY FLOW US	413627AY6	US413627AY65	5BCPTV10
114	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78464A698	US78464A6982	S0198610
115	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464288869	US4642888691	H0148320
116	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	86943V209	US86943V2097	86943V209
117	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518N204	US52518N2045	52518N204
118	HIGH YIELD - AME	HY DISTRESSED US	38388F108	US38388F1084	G0027330
119	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	62621DAB6	US62621DAB64	54068320
120	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	26441C105	US26441C1053	D0098730
121	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	370425SE1	US370425SE16	50300940
122	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	87089AAA6	US87089AAA60	56992990
123	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908WH9	US524908WH98	1US884430
124	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73935X195	US73935X1954	P0200160
125	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771UAA5	US73771UAA51	73771UAA5
126	HIGH YIELD - AME	HY DISTRESSED US	345397ST1	US345397ST15	52911450
127	HIGH GRADE CREDIT US	HG ESOTERIC US			9N391650
128	HIGH YIELD - AME	HY DISTRESSED US	729136AM3	US729136AM39	53906290
129	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	219023108	US2190231082	C0049040
130	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		GB00B13BNQ35	1NL548020
131	HIGH GRADE CREDIT US	HG FLOW TRADING US	92857WAE0	US92857WAE03	51026040
132	HIGH GRADE CREDIT US	HG FLOW TRADING US	72650RAS1	US72650RAS13	5BDJXY80
133	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771PAA6	US73771PAA66	73771PAA6
134	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	40637H109	US40637H1095	H0133070
135	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	459745709	US4597457096	459745709
136	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED			90862250
137	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	87019PTU4		87019PTU4
138	HIGH GRADE CREDIT US	HG FLOW TRADING US	24422EQV4	US24422EQV47	5BDTSG30
139	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464287838	US4642878387	H0077950
140	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658321203	US6583212039	658321203
141	HIGH YIELD - AME	HY FLOW US	90264RAB8	US90264RAB87	5BCWNN00
142	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BR2	US136375BR23	1US445604
143	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771RAA2	US73771RAA23	73771RAA2
144	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464287531	US4642875318	H0102230
145	FX AMERICAS	FX-OPTIONS AMERICAS		DK0030044813	1NO322845
146	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	235825205	US2358252052	D0116010
147	HIGH GRADE CREDIT US	HG FLOW TRADING US	806605AH4	US806605AH42	5BBZZB50
148	HIGH GRADE CREDIT US	HG FLOW TRADING US	816851AJ8	US816851AJ81	5BDHSD90
149	HIGH GRADE CREDIT US	HG FLOW TRADING US	655664AL4	US655664AL45	5BCSJJ00
150	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	235825502	US2358255022	D0116610
151	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G745	US52519G7455	52519G745
152	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	982526105	US9825261053	W7058100
153	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464288851	US4642888519	H0152700
154	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	94946T106	US94946T1060	W0061720
155	HIGH GRADE CREDIT US	HG FLOW TRADING US	91159HGN4	US91159HGN44	91159HGN4
156	HIGH GRADE CREDIT US	HG FLOW TRADING US	25156PAD5	US25156PAD50	54936170
157	SP AMERICAS-TRADING	ABS DERIVATIVES	96335WGD9		96335WGD9
158	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	717528103	US7175281036	P2879960
159	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	949746JD4		949746JD4
160	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804RAA1	US45804RAA14	45804RAA1
161	HIGH GRADE CREDIT US	HG FLOW TRADING US	565849AF3	US565849AF34	5BDFGC20
162	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	68750U102	US68750U1025	P0049010
163	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74251V300	US74251V3006	P0179490
164	HIGH YIELD - AME	HY FLOW US	464288513	US4642885135	H0164920
165	HIGH YIELD - AME	HY FLOW US	17453BAJ0	US17453BAJ08	54742970
166	HIGH YIELD - AME	HY DISTRESSED US	98799AAU0	US98799AAU07	53171220

	L	M	N	O
111	FREESCALE SEMICONDUCTOR INC SRPIK 9.875%14 R/MD 9.125 12/15/2014	12/15/14	9.13%	TMS
112	POTOMAC TRUST CAP 04-IX	01/30/25	4.49%	MTS
113	HARRAH'S OPERATING CO INC	02/01/16	10.75%	TMS
114	SPDR KBW REGIONAL BANKING ETF	01/01/00		TMS
115	ISHARES TR RUSSELL MICROCAP INDEX FUND	01/01/00		TMS
116	SUTTON CAP TR II MONEY MKT COMMITTED PFD TR CPS SECS N/A 10/07/2008@3.989	01/01/00	0.00%	MTS
117	LEHMAN BR INC CUST RCPT FOR BKPFD SHS-RP NY CP-REG M/M PFD CST RT PRM AST B 10/02/08@5.54	01/01/00	0.00%	MTS
118	W R GRACE & CO-DEL NEW	01/01/00		TMS
119	MUNICIPAL CORRECTIONS FIN SER A1 LP R/MD 27.50 08/01/2016	08/01/16	27.50%	TMS
120	DUKE ENERGY CORPORATION (HOLDING COMPANY) NEW	01/01/00		TMS
121	GMAC-CORP BOND	08/28/12	6.88%	TMS
122	SWISS RE CAPITAL I LP VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	6.85%	TMS
123	LEHMAN BROTHERS HOLDINGS INC	05/03/32	6.00%	ITS
124	POWERSHARES EXCHANGE TRADED FDTR LISTED PRIVATE EQUITY PORTFOLIO	01/01/00		TMS
125	POTOMAC TRUST CAP 04-VIII	02/06/25	4.49%	MTS
126	FORD MOTOR CREDIT CO R/MD 7.875 06/15/2010	06/15/10	7.88%	TMS
127	HALLMARK 9.16% 7-23-22 R/MD 9.16 07/23/2022	07/23/22	9.16%	TMS
128	PLIANT CORP IN DEFAULT	06/15/09	0.00%	TMS
129	CORN PRODUCTS INTERNATIONAL INC	01/01/00		TMS
130	KKR PRIVATE EQUITY IUNIT NPV USD	01/01/00		ITS
131	***VODAFONE GROUP PLC R/MD 4.625 07/15/2018	07/15/18	4.63%	TMS
132	PLAINS ALL AMERICAN PIPELINE L	05/01/18	6.50%	TMS
133	POTOMAC TRUST CAPITAL MM SEC	01/28/25	4.49%	MTS
134	HALOZYME THERAPEUTICS INC	01/01/00		TMS
135	INTL LEASE FINANCE CORP AUCTION MARKET PFD SER B N/A 4/20/2009 @ 5.59	01/01/00	0.00%	MTS
136	CCFC - adjust for incorrect multiplier	01/01/00		TMS
137	FORENINGSSPARBANKEN AB/NEW YOR	10/02/08	2.42%	MTS
138	JOHN DEERE CAPITAL CORP	09/10/18	5.75%	TMS
139	ISHARES TRUST DOW JONES US BASIC MATERIALS INDEX FUND	01/01/00		TMS
140	NORTH CASTLE MMP III AUCTION PFD SHS 144A N/A 10/03/2008 @ 4.487	01/01/00	0.00%	MTS
141	UCI HOLDCO INC SR PIK NT FLTG RATE R/MD 10.30 12/15/2013	12/15/13	10.30%	TMS
142	CANADIAN NATL RY CO R/MD 5.55 05/15/2018	05/15/18	5.55%	ITS
143	POTOMAC TRUST CAP 04-V	01/23/25	4.49%	MTS
144	ISHARES S&P NORTH AMERICAN TECHNOLOGY MULTI NTWKG INDEX FD	01/01/00		TMS
145	EKSPORTFINANS A/S VARIABLE RATE BOND 20090903	09/03/09	0.00%	ITS
146	DANA HOLDING CORP	01/01/00		TMS
147	SCHERING-PLOUGH CORP MAKE WHOLE CALL	09/15/37	6.55%	TMS
148	SEMPRA ENERGY MAKE WHOLE CALL	06/15/18	6.15%	TMS
149	NORDSTROM INC SR NOTE R/MD 7.00 01/15/2038	01/15/38	7.00%	TMS
150	DANA HLDG CORP PFD SER B CONV 4% 144A	01/01/00	0.00%	TMS
151	LEHMAN BROS INC CSTDL RPTS FORPFD VAR ISSERS MNY MKT CST RCTSER IIACR INVN/A 12/1/08@5.498	01/01/00	0.00%	MTS
152	WM WRIGLEY JR CO	01/01/00		TMS
153	ISHARES TR DOW JONES US OIL & GAS EXPL & PRODUCTION INDEX FD	01/01/00		TMS
154	WELLCARE HEALTH PLANS INC	01/01/00		TMS
155	US BANCORP	02/04/10	3.20%	MTS
156	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 9.250% 20320601	06/01/32	9.25%	TMS
157	WHISTLEJACKET CAPITAL LLC	06/19/09	4.92%	MTS
158	PHILADELPHIA CONSOLIDATED HOLDING CO	01/01/00		TMS
159	WELLS FARGO & CO (BLIB3+10BPS)	09/15/09	2.88%	MTS
160	INC MONEY MARKET SEC SER2003-528 DAY AUCTION	12/08/33	4.47%	MTS
161	MARATHON OIL CORP MAKE WHOLE CALL	03/15/18	5.90%	TMS
162	ORTHOVITA INC	01/01/00		TMS
163	PRINCIPAL FINL GROUP INC 6.518% SER B NON CUM PERP PFD	01/01/00	0.00%	TMS
164	ISHARES IBOXX $ HIGH YIELD CORPORATE BOND FUND	01/01/00		TMS
165	CITIZENS COMMUNICATIONS CO MAKE WHOLE CALL	08/15/31	9.00%	TMS
166	YOSEMITE SECURITIES TRUST I 99-A LINKED ENRON OBLIG LEDS R/MD 8.25 11/15/2049	11/15/49	8.25%	TMS

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	P	Q	R	S	T	U	V
111	22,250,000	76.50	76.52	17,026,098	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
112	17,990,000	0.92	0.92	16,614,959	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
113	25,000,000	65.50	65.51	16,365,394	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
114	500,000	36.34	36.34	16,311,372	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
115	400,000	46.77	46.77	16,304,185	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
116	276	0.59	0.59	16,284,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
117	170	0.95	0.95	16,150,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
118	805,836	20.22	20.22	16,127,498	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
119	8,170,000	194.00	195.95	16,008,926	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
120	1,000,000	18.30	18.30	15,971,625	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
121	26,000,000	61.00	61.00	15,861,493	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
122	18,375,000	85.88	85.90	15,784,243	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
123	23,505,000	0.65	0.67	15,683,428	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
124	900,000	17.22	17.22	15,500,610	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
125	16,680,000	0.92	0.92	15,390,536	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
126	17,279,000	88.50	88.52	15,295,317	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
127	13,333,332	113.44	113.45	15,126,698	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
128	15,592,119	96.00	96.00	14,968,434	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
129	400,000	38.11	38.11	14,966,489	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
130	1,250,000	11.88	11.88	14,850,000	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
131	16,860,000	87.67	87.68	14,782,335	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
132	15,015,000	98.05	98.07	14,725,532	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
133	15,840,000	0.92	0.92	14,633,235	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
134	2,000,000	7.41	7.41	14,424,300	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
135	150	0.95	0.95	14,250,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
136	0	0.00	0.00	14,107,500	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
137	14,000,000	1.00	1.00	14,011,331	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
138	14,000,000	99.19	99.19	13,886,692	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
139	200,000	69.08	69.08	13,813,198	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
140	344	0.40	0.40	13,760,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
141	17,386,250	79.00	79.00	13,735,138	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
142	13,630,000	0.99	1.01	13,731,957	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
143	14,800,000	0.92	0.92	13,681,688	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
144	500,000	27.05	27.05	13,524,758	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
145	62,000,000	1.14	1.14	13,171,286	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
146	2,529,882	6.65	6.65	13,105,230	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
147	13,501,000	96.53	96.56	13,036,956	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
148	13,000,000	99.90	99.91	12,988,577	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
149	14,150,000	91.60	91.61	12,963,413	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
150	204,193	61.13	61.13	12,481,297	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
151	216	0.57	0.57	12,312,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
152	175,000	79.50	79.50	12,276,555	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
153	200,000	61.30	61.30	12,260,540	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
154	297,900	42.64	42.64	12,168,479	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
155	12,000,000	1.00	1.00	12,042,642	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
156	10,300,000	115.22	115.25	11,870,640	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
157	15,000,000	0.78	0.78	11,700,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
158	200,000	59.70	59.70	11,682,757	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
159	11,500,000	1.00	1.01	11,584,830	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
160	12,500,000	0.92	0.93	11,566,267	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
161	12,000,000	95.95	95.98	11,517,188	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
162	4,125,000	2.78	2.78	11,402,882	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
163	500,000	21.95	21.95	11,178,688	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
164	120,693	92.00	92.00	11,103,756	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
165	12,725,000	86.75	86.76	11,039,892	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
166	11,822,278	93.00	93.00	10,994,718	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
167	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
168	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
169	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
170	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
171	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
172	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
173	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
174	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
175	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
176	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
177	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
178	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
179	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
180	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
181	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
182	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
183	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
184	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
185	93115550	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
186	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
187	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
188	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
189	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
190	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
191	GA5T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
192	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
193	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
194	G1H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
195	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
196	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
197	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
198	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
199	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
200	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
201	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
202	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
203	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
204	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
205	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
206	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
207	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
208	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
209	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
210	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
211	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
212	93118053	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
213	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
214	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
215	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
216	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
217	GMOO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
218	93115550	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
219	GMGI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
220	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
221	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
222	93118053	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
167	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	844030AH9	US844030AH97	59306790
168	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81369Y308	US81369Y3080	S0096840
169	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743P308	US84743P3082	84743P308
170	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	767201AC0	US767201AC07	1AU526099
171	HIGH GRADE CREDIT US	HG FLOW TRADING US	073928D67	US073928D674	073928D67
172	HIGH YIELD - AME	HY DISTRESSED US	102175AB2	US102175AB26	54679220
173	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP3143NAG99	1CL382291
174	HIGH GRADE CREDIT US	HG FLOW TRADING US	775371AU1	US775371AU10	52529660
175	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	126650BK5	US126650BK50	5BBKMS30
176	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	18725U109	US18725U1097	C0135320
177	SP AMERICAS-TRADING	ABS DERIVATIVES	5606E1X48	US5606E1X481	5606E1X48
178	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81369Y506	US81369Y5069	S0071540
179	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	640268108	US6402681083	N0036090
180	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0300179198	1VG892442
181	HIGH YIELD - AME	HY FLOW US	221643AB5	US221643AB51	54868410
182	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G695	US52519G6952	52519G695
183	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	55405T101	US55405T1016	M0180840
184	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52517M181	US52517M1817	52517M181
185	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	87233Q108	US87233Q1085	T0032110
186	HIGH GRADE CREDIT US	HG FLOW TRADING US	55616XAE7	US55616XAE76	5BDKTK00
187	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	06739GAD1	US06739GAD16	5BCJZB40
188	HIGH GRADE CREDIT US	HG FLOW TRADING US	718172AA7	US718172AA72	5BDDYW80
189	HIGH GRADE CREDIT US	HG FLOW TRADING US	002819AB6	US002819AB61	5BCQDB40
190	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	670346AG0	US670346AG05	1US268030
191	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	87019PTT7		87019PTT7
192	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743P308	US84743P3082	84743P308
193	HIGH YIELD - AME	HY FLOW US	98375NAA8	US98375NAA81	5BDVTT00
194	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AB9	US047468AB94	047468AB9
195	HIGH YIELD - AME	HY DISTRESSED US	07556QAN5	US07556QAN51	52563290
196	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G802	US52519G8024	52519G802
197	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136385AN1	US136385AN18	1CA324956
198	HIGH YIELD - AME	HY FLOW US	31430QAY3	US31430QAY35	5BBDHR30
199	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	48273PSV6		48273PSV6
200	HIGH GRADE CREDIT US	HG FLOW TRADING US	98151GAA3	US98151GAA31	55301350
201	HIGH YIELD - AME	HY FLOW US	269279AB1	US269279AB10	54246420
202	HIGH YIELD - AME	HY DISTRESSED US	003669AJ7	US003669AJ70	55614320
203	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	370425SC5	US370425SC59	54653960
204	HIGH GRADE CREDIT US	HG FLOW TRADING US	962166BR4	US962166BR41	50432130
205	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	826200AC1	US826200AC10	1NL665188
206	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	46625HHA1	US46625HHA14	5BDJSL60
207	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	676220106	US6762201068	P0133270
208	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	25857CAA2	US25857CAA27	25857CAA2
209	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	058521AJ4		058521AJ4
210	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AB9	US047468AB94	047468AB9
211	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	881575AC8	US881575AC87	1GB230229
212	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	784210205	US7842102052	S0154210
213	HIGH GRADE CREDIT US	HG FLOW TRADING US	025816AQ2	US025816AQ27	51090920
214	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92928QAA6	US92928QAA67	1US425267
215	HIGH GRADE CREDIT US	HG FLOW TRADING US	98385XAM8	US98385XAM83	5BBQTG70
216	HIGH YIELD - AME	HY DISTRESSED US	345397TZ6	US345397TZ65	51793740
217	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	25213EZD4	US25213EZD48	25213EZD4
218	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	96950K103	US96950K1034	W0056790
219	CDO AMERICAS	CDO STRUCTURED INVESTMENTS US	74256AAA1		74256AAA1
220	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101W304	US67101W3043	67101W304
221	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	98417EAB6	US98417EAB65	1CA726275
222	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	989941208	US9899412087	Y0016150

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
167	SOUTHERN UNION CO	11/01/66	7.20%	TMS
168	SECTOR SPDR TRUST SHS BEN INT CONSUMER STAPLES	01/01/00		TMS
169	SPECIAL VALUE EXPANSION FD LLCTAXABLE PFD AUCTION RATE 144A N/A 10/06/2008 @ 5.488	01/01/00	0.00%	MTS
170	RIO TINTO FINANCE USA LTD 6.500% 20180715	07/15/18	6.50%	ITS
171	BEAR STEARNS CO INC-FRN	01/30/09	3.10%	MTS
172	***BOWATER CANADA FINANCE CORPNT R/MD 7.95 11/15/2011	11/15/11	7.95%	TMS
173	CORP NACIONAL DEL COBRE DE CHILE - CODEL 5.625% 20350921 SERIES# REGS	09/21/35	5.63%	ITS
174	ROHM & HAAS CO-CORP BD	07/15/29	7.85%	TMS
175	CVS CAREMARK CORP	06/01/37	6.30%	TMS
176	CLINICAL DATA INC NEW	01/01/00		TMS
177	MAINSAIL II LTD MATURED 10/04/07 - IN DEFAULT	10/04/49	0.00%	MTS
178	SECTOR SPDR TRUST SHS BEN INT ENERGY	01/01/00		TMS
179	NEKTAR THERAPEUTICS	01/01/00		TMS
180	C10 - EUR CAPITAL SPV LTD BVI VARIABLE RATE BOND PERP	05/09/49	6.28%	ITS
181	COTT BEVERAGES USA INC	12/15/11	8.00%	TMS
182	LEHMAN BROS INC MONEY MKT PFD STK CUST RCPT HSBC SER II-N/A10/02/2008@5.54	01/01/00	0.00%	MTS
183	MYR GROUP INC 144A	01/01/00		TMS
184	LEHMAN BROS INC CUST RCPTS FORPFD SHS OF VAR ISS REG M/M PFDPRIME ASTS D NA10/01/08@ 5.398	01/01/00	0.00%	MTS
185	TC PIPELINES LP UNIT COM LTD PARTNERSHIP INT	01/01/00		TMS
186	MACYS RETAIL HOLDINGS INC	07/15/15	7.88%	TMS
187	BARCLAYS BANK PLC VARIABLE RATE BOND PERP SERIES# 144A	09/25/49	7.43%	TMS
188	PHILIP MORRIS INTERNATIONAL IN	05/16/18	5.65%	TMS
189	ABBOTT LABORATORIES MAKE WHOLE CALL	11/30/17	5.60%	TMS
190	NUCOR CORP MAKE WHOLE CALL	12/01/17	5.75%	ITS
191	FORENINGSSPARBANKEN AB/NEW YOR	09/22/08	2.44%	MTS
192	SPECIAL VALUE EXPANSION FD LLCTAXABLE PFD AUCTION RATE 144A N/A 10/06/2008 @ 5.488	01/01/00	0.00%	MTS
193	XM SATELLITE RADIO HOLDING SENIOR NOTES 144A R/MD 13.00 08/01/2014	08/01/14	13.00%	TMS
194	ATHILON CAPITAL CORP SERIES B	02/03/45	4.24%	MTS
195	BEAZER HOMES USA INC	07/15/15	6.88%	TMS
196	LEHMAN BROS INC CUSTODIAL RCP PRIMUS FINACIAL SER B REG MMP NEXT AUC DAT 09/16/2008@ 5.986	01/01/00	0.00%	MTS
197	***CANADIAN NAT RES LTD NOTES R/MD 5.90 02/01/2018	02/01/18	5.90%	ITS
198	FELCOR LODGING LTD PARTNERSHIPSR SECD NT FLTG RATE R/MD 4.8025 12/01/2011	12/01/11	4.80%	TMS
199	K2 USA LLC	11/24/08	2.78%	MTS
200	WORLD SVGS BK FSB OAKLAND MEDIUM TERM BK NTS R/MD 4.125 12/15/2009	12/15/09	4.13%	TMS
201	EXCO RESOURCES INC	01/15/11	7.25%	TMS
202	ABITIBI-CONSOLIDATED CO OF CANMAKE WHOLE CALL	04/01/15	8.38%	TMS
203	GMAC-CORP BOND	02/01/12	7.00%	TMS
204	WEYERHAEUSER CO MAKE WHOLE CALL	03/15/32	7.38%	TMS
205	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 5.750% 20161017 SERIES# 144A	10/17/16	5.75%	ITS
206	JPMORGAN CHASE & CO	12/01/20	7.90%	TMS
207	OFFICE DEPOT INC	01/01/00		TMS
208	DOUBLE OAK CAPTIAL TRUST 28 DAY AUCTION	07/16/52	4.47%	MTS
209	BALLANTYNE A3D BALLANTYNE RE PLC	05/02/36	4.49%	MTS
210	ATHILON CAPITAL CORP SERIES B	02/03/45	4.24%	MTS
211	TESCO PLC 6.150% 20371115 SERIES# 144A	11/15/37	6.15%	ITS
212	SG PREFERRED CAPITAL II FLT DIV PERPETUAL	01/01/00	0.00%	TMS
213	AMERICAN EXPRESS CO	07/15/13	4.88%	TMS
214	WEA FINANCE LLC SR NTS 144A R/MD 7.125 04/15/2018	04/15/18	7.13%	ITS
215	XTO ENERGY INC R/MD 6.75 08/01/2037	08/01/37	6.75%	TMS
216	***FORD MOTOR CREDIT CO GLOBAL NOTE R/MD 7.00 10/01/2013	10/01/13	7.00%	TMS
217	DEXIA CREDIT LOCAL/NEW YORK	09/29/08	2.42%	MTS
218	WILLIAMS PIPELINE PARTNERS L PCOM UNIT REPSTG LTD PARTNER INTS	01/01/00		TMS
219	PRINCIPAL LIFE SA TRUST II	09/20/17	3.05%	MTS
220	NUVEEN PA PREMIUM INCOME MUN FUND 2-M.A.R. PFD SER TH N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS
221	XSTRATA FINANCE CANADA LTD 5.800% 20161115 SERIES# 144A	11/15/16	5.80%	ITS
222	***ZURICH REGCAPS FDG TR V TR CAP SECS 144A	01/01/00	0.00%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	P	Q	R	S	T	U	V
167	14,390,000	76.00	76.03	10,940,257	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
168	700,000	29.15	29.15	10,931,890	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
169	240	0.91	0.91	10,920,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
170	10,760,000	1.00	1.01	10,887,875	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
171	11,000,000	0.98	0.98	10,829,915	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
172	17,443,000	62.00	62.03	10,819,282	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
173	11,765,000	0.89	0.92	10,814,759	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
174	10,000,000	107.78	107.79	10,779,103	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
175	12,809,000	84.00	84.02	10,761,892	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
176	725,000	14.91	14.91	10,760,199	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
177	25,000,000	0.43	0.43	10,750,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
178	550,000	68.73	68.73	10,733,219	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
179	3,000,000	3.74	3.74	10,724,398	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
180	10,025,000	0.76	0.78	10,672,012	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
181	12,795,000	83.00	83.02	10,622,409	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
182	111	0.95	0.95	10,545,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
183	725,069	14.50	14.50	10,513,500	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
184	109	0.95	0.95	10,355,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
185	313,338	33.00	33.00	10,333,686	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
186	10,250,000	100.28	100.30	10,280,797	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
187	11,706,000	87.30	87.31	10,221,073	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
188	10,394,000	97.36	97.38	10,121,754	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
189	10,000,000	100.86	100.88	10,087,287	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
190	10,000,000	0.99	1.00	10,040,141	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
191	10,000,000	1.00	1.00	10,015,246	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
192	220	0.91	0.91	10,010,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
193	11,950,000	83.00	83.02	9,919,954	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
194	12,800,000	0.77	0.77	9,879,217	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
195	14,455,000	68.00	68.01	9,830,827	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
196	117	0.84	0.84	9,806,238	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
197	10,000,000	0.97	0.97	9,737,821	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
198	11,000,000	88.50	88.51	9,736,555	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
199	10,000,000	0.97	0.97	9,729,533	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
200	10,000,000	97.25	97.26	9,726,031	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
201	9,745,000	99.50	99.51	9,697,453	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
202	24,695,000	39.00	39.04	9,640,472	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
203	15,000,000	64.00	64.01	9,601,283	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
204	9,932,000	96.22	96.26	9,560,095	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
205	9,169,000	1.01	1.03	9,457,043	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
206	11,131,000	84.00	84.03	9,350,526	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
207	1,500,000	7.34	7.34	9,277,761	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
208	10,000,000	0.92	0.93	9,253,013	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
209	12,100,000	0.76	0.76	9,248,029	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
210	11,900,000	0.77	0.77	9,184,585	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
211	10,000,000	0.89	0.91	9,123,160	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
212	10,000	910.00	910.00	9,100,000	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
213	9,900,000	91.47	91.47	9,055,890	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
214	8,935,000	0.98	1.01	9,016,452	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
215	9,500,000	94.82	94.83	9,009,100	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
216	12,061,000	76.50	76.53	8,999,298	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
217	9,000,000	1.00	1.00	8,986,214	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
218	541,600	16.53	16.53	8,952,648	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
219	11,000,000	0.80	0.81	8,939,928	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
220	361	0.99	0.99	8,934,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
221	9,310,000	0.93	0.95	8,815,223	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
222	9,675	910.00	910.00	8,804,250	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS

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	A	B	C	D	E	F
223	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
224	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
225	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
226	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
227	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
228	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
229	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
230	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
231	07200CQS8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
232	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
233	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
234	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
235	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
236	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
237	93117490	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
238	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
239	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
240	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
241	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
242	GA5T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
243	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
244	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
245	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
246	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
247	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
248	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
249	93117001	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
250	93117001	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
251	93117001	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
252	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
253	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
254	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
255	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
256	0730048X4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
257	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
258	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
259	G1H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
260	93113153	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
261	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
262	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
263	93117171	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
264	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
265	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
266	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
267	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
268	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
269	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
270	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
271	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
272	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
273	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
274	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
275	93117490	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
276	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
277	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
278	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
223	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	978802205	US9788022054	W0054720
224	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	978803203	US9788032038	W0054870
225	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	97880P204	US97880P2048	W0054880
226	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	97880Q202	US97880Q2021	W0054890
227	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	86943X205	US86943X2053	86943X205
228	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	803070AA9	US803070AA91	1AT052122
229	HIGH GRADE CREDIT US	HG FLOW TRADING US	92343VAJ3	US92343VAJ35	5BCZVR30
230	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78464A789	US78464A7899	S0198660
231	CDO AMERICAS	CDO CLO PRIMARY US			1US213374
232	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	008916AH1	US008916AH15	1US641871
233	HIGH YIELD - AME	HY DISTRESSED US	80927GAH9	US80927GAH92	52615430
234	HIGH YIELD - AME	HY DISTRESSED US	12502CAD3	US12502CAD39	54277160
235	MUNICIPALS AMERICA	MUNIS DERIVATIVES	22662FAA7		22662FAA7
236	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	36242H104	US36242H1041	G0070660
237	HIGH GRADE CREDIT US	HG FLOW TRADING US	68233JAA2	US68233JAA25	5BDTSF70
238	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658319207	US6583192074	658319207
239	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464287556	US4642875565	H0095570
240	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	25857CAA2	US25857CAA27	25857CAA2
241	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	87969NAB1	US87969NAB10	1AU922744
242	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	83050G6Q7		83050G6Q7
243	HIGH YIELD - AME	HY DISTRESSED US	527298AF0	US527298AF06	57622880
244	MUNICIPALS AMERICA	MUNIS DERIVATIVES	2177MCAC7		2177MCAC7
245	HIGH YIELD - AME	HY DISTRESSED US	76113BAF6	US76113BAF67	52599290
246	HIGH YIELD - AME	HY DISTRESSED US	370425SL5	US370425SL58	55566730
247	HIGH YIELD - AME	HY DISTRESSED US			9N385810
248	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	29266M109	US29266M1099	E0018510
249	HIGH YIELD - AME	HY DISTRESSED US			9N364070
250	HIGH YIELD - AME	HY DISTRESSED US			9N366790
251	HIGH YIELD - AME	HY DISTRESSED US			9N366920
252	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	092474204	US0924742044	092474204
253	HIGH GRADE CREDIT US	HG FLOW TRADING US	907818DA3	US907818DA37	5BCQLS30
254	HIGH YIELD - AME	HY DISTRESSED US	76114EAE2	US76114EAE23	5BDGWP40
255	HIGH YIELD - AME	HY FLOW US	983759AC5	US983759AC55	56649150
256	HIGH GRADE CREDIT US	HG ESOTERIC US		USG70415AC18	1VE468179
257	SP AMERICAS-TRADING	ABS DERIVATIVES	96335WFZ1		96335WFZ1
258	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	421924200	US4219242009	H0150780
259	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AE3	US047468AE34	047468AE3
260	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER			9N387870
261	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062P207	US67062P2074	67062P207
262	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658317102	US6583171029	658317102
263	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	55276GAA3	US55276GAA31	5BCNJQ00
264	HIGH YIELD - AME	HY FLOW US	882330AA1	US882330AA18	5BCNRP80
265	HIGH YIELD - AME	HY DISTRESSED US	76114EAF9	US76114EAF97	5BDGWN60
266	HIGH YIELD - AME	HY DISTRESSED US	235825502	US2358255022	D0116610
267	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	73640Q105	US73640Q1058	P0145480
268	HIGH YIELD - AME	HY DISTRESSED US	442488AS1	US442488AS11	54305430
269	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804KAA6	US45804KAA60	45804KAA6
270	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AE3	US047468AE34	047468AE3
271	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	22052JJF7		22052JJF7
272	HIGH GRADE CREDIT US	HG FLOW TRADING US	478160AN4	US478160AN49	5BBTWM50
273	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	742718CA5	US742718CA55	742718CA5
274	HIGH YIELD - AME	HY DISTRESSED US	36186CAG8	US36186CAG87	5BBPHX60
275	HIGH GRADE CREDIT US	HG FLOW TRADING US	98385XAS5	US98385XAS53	5BDQNB90
276	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	629377508	US6293775085	N0069380
277	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89147T202	US89147T2024	89147T202
278	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81369Y886	US81369Y8865	S0071350

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	L	M	N	O
223	WOODBOURNE CAP TR I FLEX COMMITTED CAP SECS TR I 144A 3C7 N/A 09/16/2008@4.971 R/MD 3.55 04/30/2049	04/30/49	3.55%	TMS
224	WOODBOURNE CAP TR II FLEX COMIITTED CAP SECS TR II 144A 3C7 N/A 09/17/2008@ 4.972R/MD 3.55 04/30/2049	04/30/49	3.55%	TMS
225	WOODBOURNE CAP TR III FLEX COMMITTED CAP SECS TR III144A 3C7 N/A 09/18/2008 @4.972R/MD 3.55 04/30/2049	04/30/49	3.48%	TMS
226	WOODBOURNE CAP TR IV FLEX COMMITTED CAP SECS TR IV 144A 3C7 N/A 09/19/2008 @4.972R/MD 3.55 04/30/2049	04/30/49	3.48%	TMS
227	SUTTON CAP TR IV MONEY MKT COMMITTED PFD TR CPS SECS N/A 09/23/2008@ 3.97	01/01/00	0.00%	MTS
228	SAPPI PAPIER HOLDING AG 6.750% 20120615 SERIES# 144A	06/15/12	6.75%	ITS
229	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	02/15/13	4.35%	TMS
230	SPDR KBW INSURANCE ETF	01/01/00		TMS
231	ZAIS ZEPHYR LLC 0.000% 20231125 SERIES# A-4	11/25/23	0.00%	ITS
232	***AGRIUM INC DEB R/MD 6.75 01/15/2019	01/15/19	6.75%	ITS
233	SCOTIA PACIFIC CO LLC	01/20/14	7.11%	TMS
234	CCH II LLC / CCH II CAP CORP R/MD 10.25 09/15/2010	09/15/10	10.25%	TMS
235	CRIMSON COMMERCIAL PAPER TRSTD	01/02/09	3.15%	MTS
236	GABELLI DIVIDEND & INCOME FUND	01/01/00		TMS
237	ONCOR ELECTRIC DELIVERY CO	09/01/13	5.95%	TMS
238	NORTH CASTLE MMP II AUCTION PFD SHS 144A N/A 09/26/2008 @4.486	01/01/00	0.00%	MTS
239	ISHARES TR NASDAQ BIOTECHNOLOGY INDEX FD	01/01/00		TMS
240	DOUBLE OAK CAPTIAL TRUST 28 DAY AUCTION	07/16/52	4.47%	MTS
241	TELSTRA CORP LTD 6.375% 20120401	04/01/12	6.38%	ITS
242	SKANDINAVISKA ENSKILDA BANKEN	09/22/08	2.44%	MTS
243	LEVEL 3 FINANCING INC	03/15/13	12.25%	TMS
244	CORAL CP TRUST	01/02/09	3.35%	MTS
245	RESIDENTIAL CAP CORP NT 7.375%ON 08/18/2007 R/MD 8.375 06/30/2010	06/30/10	7.38%	TMS
246	GENERAL MOTORS ACCEPTANCE CORPNOTE R/MD 6.75 12/01/2014	12/01/14	6.75%	TMS
247	US POWER GENERATING COMPANY	01/01/00		TMS
248	ENERGY EAST CORPORATION	01/01/00		TMS
249	AMERICAN AIRLINES (AA 1991-AI) R/MD 5.213 04/18/2015	04/18/15	5.21%	TMS
250	AMERICAN AIRLINES AA1991-A3 R/MD 5.2134 04/18/2015	04/18/15	5.21%	TMS
251	AMERICAN AIRLINES AA1991-A2 R/MD 5.2134 04/18/2015	04/18/15	5.21%	TMS
252	BLACKROCK INSURED MUN TERM TRUST INC-A.R.M. PFD SER M7 N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS
253	UNION PACIFIC CORP MAKE WHOLE CALL	08/15/18	5.70%	TMS
254	RESIDENTIAL CAPITAL LLC MAKE WHOLE CALL	05/15/10	8.50%	TMS
255	XM SATELLITE RADIO HLDGS INC CONV R/MD 10.00 12/01/2009	12/01/09	10.00%	TMS
256	PETROZUATA FINANCE INC 8.370% 20221001 SERIES# REGS	10/01/22	8.37%	ITS
257	WHISTLEJACKET CAPITAL LLC	04/24/38	0.01%	MTS
258	HEALTHSOUTH CORP PFD CONV SER A 144A	01/01/00	0.00%	TMS
259	ATHILON CAPITAL CORP NOTES SERIES C CORP	01/24/45	3.97%	MTS
260	APL PIPE	01/01/00		TMS
261	NUVEEN PERFORMANCE PLUS MUN FDINC-MONEY MARKET PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS
262	NORTH CASTLE MMP I AUCTION PFD SHS 144A N/A 09/19/2008 @ 4.472	01/01/00	0.00%	MTS
263	MBIA INSURANCE CORPORATION 144A R/MD 14.00 01/15/2033	01/15/33	14.00%	TMS
264	TEXAS COMPETITIVE ELECTRIC HOL	11/01/15	10.25%	TMS
265	RESIDENTIAL CAPITAL LLC	05/15/15	9.63%	TMS
266	DANA HLDG CORP PFD SER B CONV 4% 144A	01/01/00	0.00%	TMS
267	PORTFOLIO RECOVERY ASSOCIATES INC	01/01/00		TMS
268	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	12/15/14	6.38%	TMS
269	INC MONEY MARKET SEC SER2003-328 DAY AUCTION	08/18/33	4.47%	MTS
270	ATHILON CAPITAL CORP NOTES SERIES C CORP	01/24/45	3.97%	MTS
271	C/P CORTEZ CAPITAL CORP 4.2	09/15/08	0.00%	MTS
272	JOHNSON & JOHNSON MAKE WHOLE CALL	08/15/37	5.95%	TMS
273	PROCTER & GAMBLE CO (BLIB3-35BPS)	12/04/53	2.46%	MTS
274	GMAC LLC	05/15/09	3.93%	TMS
275	XTO ENERGY INC SR NT R/MD 5.75 12/15/2013	12/15/13	5.75%	TMS
276	NRG ENERGY INC NEW	01/01/00		TMS
277	TORTOISE NORTH AMERN ENERGY CORP MONEY MKT PFD SER I N/A 10/02/2008 @ 4.974	01/01/00	0.00%	MTS
278	SELECT SECTOR SPDR AMEX UTILITIES SELECT INDEX	01/01/00		TMS

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BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
223	18,500,000	47.50	47.50	8,787,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
224	18,500,000	47.50	47.50	8,787,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
225	18,500,000	47.50	47.50	8,787,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
226	18,500,000	47.50	47.50	8,787,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
227	148	0.59	0.59	8,732,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
228	10,000,000	0.85	0.85	8,679,080	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
229	8,900,000	96.85	96.86	8,620,149	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
230	300,000	42.24	42.24	8,610,981	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
231	10,000,000	0.86	0.86	8,600,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
232	8,600,000	1.00	1.00	8,571,469	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
233	11,691,000	73.00	73.00	8,534,430	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
234	8,820,000	96.25	96.30	8,498,383	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
235	8,473,000	1.00	1.00	8,473,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
236	531,300	15.82	15.82	8,463,609	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
237	8,500,000	99.47	99.47	8,454,825	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
238	210	0.40	0.40	8,400,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
239	100,000	83.81	83.81	8,380,817	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
240	9,000,000	0.92	0.93	8,327,712	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
241	7,840,000	1.03	1.06	8,321,914	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
242	8,300,000	1.00	1.00	8,314,591	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
243	8,200,000	101.00	101.06	8,287,022	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
244	8,121,350	1.00	1.01	8,177,304	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
245	29,137,000	28.00	28.02	8,160,827	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
246	14,341,000	57.50	57.52	8,072,875	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
247	350,298	23.00	23.00	8,056,854	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
248	300,000	28.58	28.58	8,004,599	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
249	11,421,671	70.00	70.02	7,997,601	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
250	11,421,671	70.00	70.02	7,997,601	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
251	11,421,671	70.00	70.02	7,997,601	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
252	322	0.99	0.99	7,969,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
253	8,344,000	95.42	95.43	7,962,002	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
254	11,418,000	69.50	69.52	7,938,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
255	8,500,000	93.00	93.02	7,906,852	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
256	7,000,000	1.08	1.12	7,805,077	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
257	10,000,000	0.78	0.78	7,800,147	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
258	10,000	772.00	772.00	7,720,000	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
259	10,000,000	0.77	0.77	7,687,053	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
260	259,007	29.55	29.55	7,653,657	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
261	309	0.99	0.99	7,647,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
262	190	0.40	0.40	7,600,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
263	9,100,000	83.00	83.02	7,555,123	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
264	7,575,000	99.75	99.79	7,552,276	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
265	22,437,000	33.50	33.53	7,520,746	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
266	123,032	61.00	61.00	7,504,952	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
267	175,000	42.32	42.32	7,406,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
268	11,928,000	61.50	61.52	7,337,621	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
269	7,900,000	0.92	0.92	7,303,981	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
270	9,500,000	0.77	0.77	7,302,700	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
271	7,300,000	1.00	1.00	7,300,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
272	7,000,000	103.86	103.87	7,270,557	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
273	7,350,000	0.99	0.99	7,245,282	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
274	8,000,000	90.50	90.50	7,240,279	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
275	7,157,000	100.69	100.70	7,207,123	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
276	230,000	33.39	33.39	7,172,429	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
277	289	0.99	0.99	7,152,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
278	545,000	36.42	36.42	7,089,927	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

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	A	B	C	D	E	F
279	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
280	93115993	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
281	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
282	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
283	93114225	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
284	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
285	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
286	GA5T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
287	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
288	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
289	07200CQL3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
290	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
291	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
292	93111336	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
293	93102541	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
294	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
295	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
296	93118176	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
297	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
298	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
299	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
300	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
301	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
302	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
303	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
304	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
305	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
306	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
307	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
308	93113298	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
309	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
310	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
311	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
312	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
313	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
314	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
315	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
316	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
317	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
318	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
319	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
320	G1H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
321	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
322	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
323	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
324	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
325	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
326	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
327	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
328	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
329	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
330	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
331	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
332	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
333	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
334	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

	G	H	I	J	K
279	HIGH GRADE CREDIT US	HG FLOW TRADING US	806605AJ0	US806605AJ08	5BBZYZ70
280	HIGH YIELD - AME	HY FLOW US	31430F200	US31430F2002	F0027880
281	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	92839U107	US92839U1079	V0021270
282	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	90213PKL1		90213PKL1
283	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	060505DR2	US060505DR26	5BCPRB70
284	HIGH YIELD - AME	HY FLOW US	420122AF0	US420122AF06	5BCPYS90
285	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45805EAA9	US45805EAA91	45805EAA9
286	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	63866EBK5	US63866EBK55	63866EBK5
287	HIGH YIELD - AME	HY FLOW US	656569AL4	US656569AL49	5BDNGB40
288	HIGH YIELD - AME	HY FLOW US	62947QAF5	US62947QAF54	5BBRMF90
289	HIGH YIELD - AME	HY FLOW US	F2398RAD2	XS0213178881	1FR315355
290	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	78442P502	US78442P5026	S0169460
291	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	737715AA0	US737715AA01	737715AA0
292	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	171232AS0	US171232AS07	5BDDCG40
293	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	29365PAM4	US29365PAM41	5BDDYZ10
294	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	13645RAD6	US13645RAD61	1CA874885
295	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	82967N108	US82967N1081	S0217980
296	HIGH YIELD - AME	HY DISTRESSED US	413627AY6	US413627AY65	5BCPTV10
297	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	001706AB6	US001706AB69	55192760
298	MUNICIPALS AMERICA	MUNIS DERIVATIVES	2177M1AF4		2177M1AF4
299	HIGH GRADE CREDIT US	HG FLOW TRADING US	852060AD4	US852060AD48	51707460
300	HIGH YIELD - AME	HY FLOW US	44701QAK8	US44701QAK85	5BBDYJ40
301	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	377372AD9	US377372AD98	1GB456907
302	CREDIT FINANCING AMERICAS	M/B CORPORATES	442488BA9	US442488BA93	50242300
303	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062W301	US67062W3016	67062W301
304	HIGH YIELD - AME	HY FLOW US	319963AN4	US319963AN44	5BCFQK90
305	HIGH YIELD - AME	HY FLOW US	001920AB3	US001920AB36	50110600
306	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804EAA0	US45804EAA01	45804EAA0
307	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	980888AB7	US980888AB72	1AU865919
308	HIGH YIELD - AME	HY FLOW US	817320AP9	US817320AP92	5BDHSM10
309	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00388WAA9	US00388WAA99	1AE218612
310	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	06739FEY3	US06739FEY34	58074920
311	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804XAA8	US45804XAA81	45804XAA8
312	HIGH GRADE CREDIT US	HG FLOW TRADING US	962166AW4	US962166AW45	50933280
313	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G661	US52519G6614	52519G661
314	CDO AMERICAS	CDO LIQUID ARB US	539830AD1	US539830AD16	539830AD1
315	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	86210MAB2	US86210MAB28	1FI535770
316	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74163PAE2	US74163PAE25	74163PAE2
317	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464287648	US4642876480	H0077200
318	MUNICIPALS AMERICA	MUNIS DERIVATIVES	22661DAK1		22661DAK1
319	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	40521HAE8	US40521HAE80	54251450
320	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AF0	US047468AF09	047468AF0
321	HIGH GRADE CREDIT US	HG FLOW TRADING US	845437BJ0	US845437BJ09	5BCSKN20
322	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670985308	US6709853088	670985308
323	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670973205	US6709732050	670973205
324	HIGH YIELD - AME	HY FLOW US	26816LAW2	US26816LAW28	5BCQTZ40
325	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74927FAA9	US74927FAA93	55049800
326	HIGH YIELD - AME	HY FLOW US	887364AB3	US887364AB31	55146500
327	HIGH YIELD - AME	HY DISTRESSED US	853763AA8	US853763AA80	5BCCLN90
328	HIGH YIELD - AME	HY FLOW US	65409QAJ1	US65409QAJ13	5BBXSR70
329	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658316203	US6583162036	658316203
330	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87927P200	US87927P2002	T0064250
331	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AJ0	US013817AJ05	1US803075
332	HIGH YIELD - AME	HY FLOW US	502413AS6	US502413AS61	55224400
333	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	92978AAA0	US92978AAA07	53856680
334	HIGH YIELD - AME	HY DISTRESSED US	370425RZ5	US370425RZ53	54393870

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
279	SCHERING PLOUGH CORP R/MD 6.00 09/15/2017	09/15/17	6.00%	TMS
280	FELCOR LODGING TRUST INC-$1.95PFD CONV-SER A	01/01/00	0.00%	TMS
281	VISTEON CORP	01/01/00		TMS
282	C/P TYCO INTERNATIONAL FINANCE	10/20/08	0.00%	MTS
283	BANK AMERICA CORP SUB NOTE R/MD 8.00 01/30/2049	01/30/49	8.00%	TMS
284	HAWKER BEECHCRAFT ACQUISITION SR PIK NT 15 R/MD 8.875 04/01/2015	04/01/15	8.88%	TMS
285	INSURANCE NOTE CAPITAL MM	02/04/36	4.47%	MTS
286	NATIONWIDE LIFE GLOBAL FUNDING	09/15/09	2.67%	MTS
287	NORTEL NETWORKS LTD	07/15/16	10.75%	TMS
288	NXP BV / NXP FUNDING LLC 7.875% 20141015 SERIES# ExCH	10/15/14	7.88%	TMS
289	CROWN EUROPEAN HOLDINGS SA 6.250% 20110901	09/01/11	6.25%	ITS
290	SLM CORP PFD SER B	01/01/00	0.00%	TMS
291	POTOMAC TRUST CAPITAL MM SEC 2004-II	01/21/25	4.47%	MTS
292	CHUBB CORP SR NT R/MD 6.50 05/15/2038	05/15/38	6.50%	TMS
293	ENTERGY GULF STS LA LLC 1ST MTGBD 144A18 R/MD 6.00 05/01/2018	05/01/18	6.00%	TMS
294	CANADIAN PACIFIC RY CO NEW DEB R/MD 7.125 10/15/2031	10/15/31	7.13%	ITS
295	SIRIUS XM RADIO INC	01/01/00		TMS
296	HARRAH'S OPERATING CO INC	02/01/16	10.75%	TMS
297	AMH HOLDINGS, INC IN DEFAULT - NOT PAYING INT	03/14/14	0.00%	TMS
298	CORAL CP TRUST	11/17/08	3.21%	MTS
299	SPRINT CORP-CORP BOND	11/15/28	6.88%	TMS
300	HUNTSMAN INTERNATIONAL LLC	01/01/15	7.38%	TMS
301	GLAXOSMITHKLINE CAPITAL PLC 5.650% 20180515	05/15/18	5.65%	ITS
302	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	01/15/17	8.63%	TMS
303	NUVEEN MUNICIPAL MARKET OPPOR-TUNITY FD INC-M.A.R. PFD SER MBOOK ENTRY N/A09/15/2008@2.657	01/01/00	0.00%	MTS
304	FIRST DATA CORP	09/24/15	9.88%	TMS
305	ARCO CHEMICAL CO	02/01/20	9.80%	TMS
306	INC MONEY MARKET SEC SER2003-2	08/10/33	4.47%	MTS
307	WOOLWORTHS LTD 5.250% 20111115 SERIES# 144A	11/15/11	5.25%	ITS
308	SEQUA CORP SENIOR NOTES 144A R/MD 11.75 12/01/2015	12/01/15	11.75%	TMS
309	ABU DHABI NATIONAL ENERGY CO 5.620% 20121025 SERIES# 144A	10/25/12	5.62%	ITS
310	***BARCLAYS BK PLC 144A PERPETUAL R/MD 5.926 12/29/2049	12/29/49	5.93%	TMS
311	INSURANCE NOTE CAP MM NOTE	02/12/36	4.49%	MTS
312	WEYERHAEUSER CO DEB R/MD 6.95 10/01/2027	10/01/27	6.95%	TMS
313	LEHMAN BROS INC CUST RCPT FOR MONEY MKT PFD GOLDMAN SACHS SER I MMP N/A 11/12/2008@5.518	01/01/00	0.00%	MTS
314	LOCKHEED MARTIN CORP-CORP BD	05/01/36	7.20%	MTS
315	STORA ENSO OYJ 6.404% 20160415 SERIES# 144A	04/15/16	6.40%	ITS
316	PRIMUS FINANCIAL PRODUCTS 28 DAY AUCTION	12/19/21	4.72%	MTS
317	ISHARES TRUST RUSSELL 2000 GROWTH INDEX FUND	01/01/00		TMS
318	CRIMSON COMMERCIAL PAPER TRUST	12/31/08	3.35%	MTS
319	HAIGHTS CROSS COMMUNICATIONS 0%-2/01/09,12.5% THEREAFTER R/MD 12.50 08/15/2011	08/15/11	12.50%	TMS
320	ATHILON CAPITAL CORP NOTES SERIES D	01/23/45	3.97%	MTS
321	SOUTHWESTERN ELEC PWR CO 1ST MTG R/MD 5.875 03/01/2018	03/01/18	5.88%	TMS
322	NUVEEN CALIF QUALITY INCOME MUN FUND INC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS
323	NUVEEN SELECT QUALITY MUN FUNDINC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS
324	DYNEGY HOLDINGS INC	06/01/19	7.75%	TMS
325	RBS CAPITAL TRUST I	08/24/49	3.60%	TMS
326	TIMES MIRROR-NEW-CORP BOND	07/01/23	7.50%	TMS
327	STANDARD PACIFIC CORP CVT SENIOR SUB NOTES R/MD 6.00 10/01/2012	10/01/12	6.00%	TMS
328	NIELSEN FINANCE LLC / NIELSEN FINANCE CO STEPPED CPN 0.000% 20160801	08/01/16	0.00%	TMS
329	NORTH CASTLE MMP IV AUCTION PFD SHS 144A N/A 10/10/2008 @ 4.488	01/01/00	0.00%	MTS
330	***TELECOM HOLDRS TR DEPOSITARY RCPT	01/01/00		TMS
331	ALCOA INC 5.900% 20270201	02/01/27	5.90%	ITS
332	L-3 COMMUNICATIONS CORP	01/15/15	5.88%	TMS
333	WACHOVIA CAPITAL TRUST I	12/31/49	5.80%	TMS
334	GMAC LLC	11/01/31	8.00%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
279	7,144,000	98.89	98.92	7,066,806	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
280	400,000	17.50	17.50	7,000,000	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
281	2,048,333	3.44	3.44	6,992,817	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
282	7,000,000	1.00	1.00	6,979,924	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
283	10,000,000	85.00	85.01	6,974,039	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
284	7,000,000	99.50	99.54	6,967,022	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
285	7,600,000	0.91	0.92	6,964,446	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
286	7,000,000	0.98	0.99	6,905,022	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
287	7,384,000	93.00	93.02	6,868,443	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
288	8,440,000	80.00	80.03	6,755,098	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
289	5,000,000	0.97	0.97	6,734,463	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
290	217,750	30.00	30.00	6,725,905	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
291	7,250,000	0.92	0.92	6,703,924	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
292	7,000,000	94.68	94.70	6,628,977	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
293	7,000,000	94.56	94.58	6,620,450	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
294	6,670,000	0.96	0.99	6,576,450	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
295	8,700,000	0.95	0.95	6,563,563	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
296	10,000,000	65.50	65.51	6,546,158	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
297	9,750,000	67.00	67.00	6,532,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
298	6,439,451	1.00	1.00	6,439,451	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
299	7,853,000	81.50	81.52	6,403,140	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
300	7,175,000	89.00	89.02	6,386,838	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
301	6,245,000	1.00	1.02	6,373,943	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
302	9,800,000	65.00	65.01	6,371,409	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
303	257	0.99	0.99	6,360,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
304	7,375,000	86.00	86.05	6,345,838	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
305	8,470,000	74.50	74.51	6,311,165	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
306	6,700,000	0.92	0.93	6,200,351	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
307	6,060,000	1.00	1.02	6,173,286	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
308	7,166,000	85.50	85.50	6,127,006	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
309	6,085,000	0.98	1.00	6,090,834	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
310	7,840,000	77.33	77.35	6,064,106	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
311	6,600,000	0.91	0.92	6,041,543	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
312	6,435,000	93.26	93.29	6,003,346	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
313	63	0.94	0.94	5,947,200	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
314	5,000,000	1.16	1.18	5,913,583	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
315	7,000,000	0.81	0.84	5,871,364	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
316	6,700,000	0.87	0.87	5,854,514	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
317	300,000	75.54	75.54	5,839,725	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
318	5,785,445	1.00	1.00	5,785,445	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
319	7,000,000	82.50	82.50	5,775,073	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
320	7,500,000	0.77	0.77	5,771,912	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
321	6,000,000	95.44	95.44	5,726,519	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
322	231	0.99	0.99	5,717,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
323	230	0.99	0.99	5,692,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
324	6,285,000	90.25	90.27	5,674,056	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
325	7,950,000	71.00	71.01	5,645,112	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
326	15,850,000	35.50	35.52	5,629,194	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
327	7,500,000	75.00	75.03	5,627,050	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
328	8,000,000	70.00	70.00	5,600,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
329	140	0.40	0.40	5,600,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
330	300,000	28.85	28.85	5,580,532	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
331	6,469,000	0.85	0.86	5,533,706	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
332	5,750,000	94.88	94.88	5,455,876	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
333	10,882,000	50.00	50.03	5,444,156	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
334	9,436,000	57.50	57.53	5,425,944	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

	A	B	C	D	E	F
335	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
336	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
337	93117875	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
338	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
339	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
340	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
341	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
342	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
343	93114225	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
344	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
345	93117828	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
346	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
347	93113298	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
348	93115550	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
349	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
350	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
351	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
352	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
353	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
354	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
355	07200CP67	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
356	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
357	93117670	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
358	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
359	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
360	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
361	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
362	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
363	GA5T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
364	93115993	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
365	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
366	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
367	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
368	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
369	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
370	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
371	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
372	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
373	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
374	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
375	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
376	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
377	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
378	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
379	93118188	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
380	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
381	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
382	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
383	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
384	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
385	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
386	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
387	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
388	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
389	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
390	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

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	G	H	I	J	K
335	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464287762	US4642877629	H0077860
336	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	46627VAA5	US46627VAA52	53687150
337	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	347402AA7	US347402AA72	53503030
338	HIGH YIELD - AME	HY FLOW US	87612BAA0	US87612BAA08	5BDJCX90
339	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247367BH7	US247367BH79	5BDCKL80
340	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	65334HAG7	US65334HAG74	1CA890337
341	HIGH YIELD - AME	HY DISTRESSED US	345397VA8	US345397VA86	54592900
342	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G323	US52519G3231	52519G323
343	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	493267405	US4932674058	K0046450
344	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	292505AE4	US292505AE49	1US988066
345	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	949829204	US9498292047	W0058840
346	HIGH YIELD - AME	HY DISTRESSED US	81369Y605	US81369Y6059	S0071530
347	HIGH YIELD - AME	HY FLOW US	23330XAJ9	US23330XAJ90	56640740
348	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29273V100	US29273V1008	E0073660
349	HIGH GRADE CREDIT US	HG FLOW TRADING US	91324PAM4	US91324PAM41	55528420
350	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	6706K4501	US6706K45015	6706K4501
351	HIGH YIELD - AME	HY FLOW US	216762AD6	US216762AD62	50476080
352	HIGH GRADE CREDIT US	HG FLOW TRADING US	14912L2Y6	US14912L2Y63	56072730
353	HIGH YIELD - AME	HY FLOW US	532776AJ0	US532776AJ03	52301020
354	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	210795PL8	US210795PL85	52129530
355	EMG AMERICAS	M/B EMG AMERICA		USG6710EAA85	1BR202248
356	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	767201AE6	US767201AE62	1AU526107
357	HIGH YIELD - AME	HY FLOW US	912920AG0	US912920AG05	55991380
358	MUNICIPALS AMERICA	MUNIS DERIVATIVES	2177M4AF8		2177M4AF8
359	HIGH YIELD - AME	HY FLOW US	165167BQ9	US165167BQ90	50760830
360	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26702H207	US26702H2076	26702H207
361	HIGH YIELD - AME	HY FLOW US	629855AH0	US629855AH03	55103100
362	HIGH YIELD - AME	HY FLOW US	171871AB2	US171871AB28	52293030
363	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	61534FAA1		61534FAA1
364	HIGH YIELD - AME	HY FLOW US	31430F101	US31430F1012	F0027890
365	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	038149100	US0381491002	A0229650
366	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	86943X205	US86943X2053	86943X205
367	HIGH YIELD - AME	HY FLOW US	761253AD5	US761253AD55	56326700
368	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	57060U100	US57060U1007	M0132220
369	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	655422AQ6	US655422AQ68	1CA065278
370	HIGH GRADE CREDIT US	HG FLOW TRADING US	718172AC3	US718172AC39	5BDDYW70
371	HIGH GRADE CREDIT US	HG FLOW TRADING US	126408GJ6	US126408GJ61	5BBLBN10
372	HIGH YIELD - AME	HY FLOW US	75886AAB4	US75886AAB44	5BCJYX80
373	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	89352HAF6	US89352HAF64	1CA565178
374	HIGH YIELD - AME	HY DISTRESSED US	07556QAQ8	US07556QAQ82	57876480
375	HIGH GRADE CREDIT US	HG FLOW TRADING US	382388AU0	US382388AU08	57863280
376	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062P306	US67062P3064	67062P306
377	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	05960AAB0	US05960AAB08	1MX700158
378	HIGH YIELD - AME	HY FLOW US	171871AE6	US171871AE66	52281880
379	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPS		KYG932051132	V0044180
380	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G380	US52519G3801	52519G380
381	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	74373LAA5	US74373LAA52	57425560
382	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	75405UAD8	US75405UAD81	1US686389
383	FX AMERICAS	FX-OPTIONS AMERICAS		XS0366684073	1NL481230
384	HIGH YIELD - AME	HY DISTRESSED US	102183AK6	US102183AK66	51821130
385	HIGH GRADE CREDIT US	HG FLOW TRADING US	172967CV1	US172967CV17	172967CV1
386	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	949801AA2	US949801AA23	5BDTSG60
387	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	60443P103	US60443P1030	M0117050
388	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771XAA9	US73771XAA90	73771XAA9
389	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771TAA8	US73771TAA88	73771TAA8
390	HIGH YIELD - AME	HY DISTRESSED US	370425SJ0	US370425SJ03	54177990

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	L	M	N	O
335	ISHARES TRUST DOW JONES US HEALTHCARE INDEX FUND	01/01/00		TMS
336	JP MORGAN CHASE XVII R/MD 5.85 08/01/2035	08/01/35	5.85%	TMS
337	FORT HAMILTON HSG LLC MILITARYHSG REV SERIES A CL III R/MD 8.32 06/01/2049	06/01/49	8.32%	TMS
338	TARGA RESOURCES PARTNERS LP	07/01/16	8.25%	TMS
339	DELTA AIR LINES INC MAKE WHOLE CALL	08/10/22	6.82%	TMS
340	NEXEN INC MAKE WHOLE CALL	05/15/37	6.40%	ITS
341	FORD MOTOR CREDIT CO LLC	08/10/11	9.88%	TMS
342	LEHMAN BROS INC BK OF AMERICA SER I MNY MKT PFD STK CTF 11/18/2008 @ 5.72	01/01/00	0.00%	MTS
343	KEYCORP NEW 7.7500% NON CUMULATIVE PERP CONV PFD SER A	01/01/00	0.00%	TMS
344	ENCANA CORP MAKE WHOLE CALL	08/15/37	6.63%	ITS
345	WELLS FARGO CAP XIV 8.625% GTD ENHANCED TR PFD SECS-TRUPS	01/01/00	0.00%	TMS
346	SECTOR SPDR - FINANCIAL SHS BEN INT	01/01/00		TMS
347	DRS TECHNOLOGIES INC SR SUB NT R/MD 7.625 02/01/2018	02/01/18	7.63%	TMS
348	ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP	01/01/00		TMS
349	UNITEDHEALTH GROUP INC MAKE WHOLE CALL	03/15/15	4.88%	TMS
350	NUVEEN PREMIUM INCOME MUN FUND4 INC-M.A.R PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS
351	COOPER-STANDARD AUTOMOTIVE INC	12/15/14	8.38%	TMS
352	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS R/MD 5.50 03/15/2016	03/15/16	5.50%	TMS
353	***LIN TELEVISION CORP SR SUB NT R/MD 6.50 05/15/2013	05/15/13	6.50%	TMS
354	CONTINENTAL AIRLINES INC SER A R/MD 7.875 01/02/2020	01/02/20	7.88%	TMS
355	ODEBRECHT OVERSEAS LTD 7.500% 20171018 SERIES# REGS	10/18/17	7.50%	ITS
356	RIO TINTO FINANCE USA LTD 5.875% 20130715	07/15/13	5.88%	ITS
357	U S WEST COMMUNICATIONS INC DEB R/MD 7.125 11/15/2043	11/15/43	7.13%	TMS
358	CORAL CP TRUST	12/15/08	3.33%	MTS
359	CHESAPEAKE ENERGY CORP SR NT R/MD 6.25 01/15/2018	01/15/18	6.25%	TMS
360	DUTCH HBR FIN SUB TRUST II ASSET BKD CAP COMMITMENT SECS 144A 3C7 N/A 10/09/2008@ 4.488	01/01/00	0.00%	MTS
361	NALCO CO USD SR SUB NOTE R/MD 8.875 11/15/2013	11/15/13	8.88%	TMS
362	CINCINNATI BELL INC	07/15/13	7.25%	TMS
363	MONUMENTAL GLOBAL FUNDING III	01/15/10	2.97%	MTS
364	FELCOR LODGING TRUST INC	01/01/00		TMS
365	APPLIED BIOSYSTEMS INC	01/01/00		TMS
366	SUTTON CAP TR IV MONEY MKT COMMITTED PFD TR CPS SECS N/A 09/23/2008@ 3.97	01/01/00	0.00%	MTS
367	PERKINS & MARIE CALLENDER'S IN	10/01/13	10.00%	TMS
368	MARKET VECTORS ETF TRUST GOLD MINERS ETF	01/01/00		TMS
369	XSTRATA CANADA CORP	02/15/11	8.38%	ITS
370	PHILIP MORRIS INTERNATIONAL IN	05/16/38	6.38%	TMS
371	CSX CORP MAKE WHOLE CALL	05/01/17	5.60%	TMS
372	REGENCY ENERGY PARTNERS LP / FIN CORP SR NT R/MD 8.375 12/15/2013	12/15/13	8.38%	TMS
373	TRANSCANADA PIPELINES LTD MAKE WHOLE CALL	08/15/18	6.50%	ITS
374	BEAZER HOMES USA INC MAKE WHOLE CALL	06/15/16	8.13%	TMS
375	GOODRICH CORP MAKE WHOLE CALL	07/01/36	6.80%	TMS
376	NUVEEN PERFORMANCE PLUS MUN FUND INC-MONEY MKT PFD SER T N/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS
377	BANCO MERCANTIL DEL NORTE SA VARIABLE RATE BOND 20161013 SERIES# 144A	10/13/16	6.14%	ITS
378	***CINCINNATI BELL INC SUB NOTE R/MD 8.375 01/15/2014	01/15/14	8.38%	TMS
379	VANTAGE DRILLING COMPANY	01/01/00		TMS
380	LEHMAN BROS INC CUSTODIAL RCPTMONEY MKT PFD STK CTF SUNTRUSTMMP CTF N/A09/16/2008@ 5.64	01/01/00	0.00%	MTS
381	PROTO STAR 12.5% SENIOR SECURED CONV NOTES DUE 2012 144A R/MD .000000001 10/15/2012	10/15/12	0.00%	TMS
382	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 6.332% 20270930 SERIES# 144A	09/30/27	6.33%	ITS
383	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20130527 SERIES# UDI EMTN	05/27/13	0.00%	ITS
384	ABITIBIBOWATER INC MAKE WHOLE CALL	06/15/13	6.50%	TMS
385	CITIGROUP INC	03/16/12	2.94%	MTS
386	WELLS FARGO CAPITAL XV	09/10/49	9.75%	TMS
387	MINRAD INTERNATIONAL INC	01/01/00		TMS
388	POTOMAC TRUST CAP 04-X1 28 DAY AUCTION	01/16/25	4.47%	MTS
389	POTOMAC TRUST CAP 04-VII	01/23/25	4.49%	MTS
390	GENERAL MOTORS ACCEPTANCE CORPR/MD 5.625 05/15/2009	05/15/09	5.63%	TMS

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	P	Q	R	S	T	U	V
335	100,000	65.69	65.69	5,424,482	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
336	6,875,000	78.87	78.88	5,422,934	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
337	4,855,000	111.57	111.60	5,418,075	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
338	5,815,000	93.00	93.02	5,409,109	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
339	6,544,551	82.50	82.51	5,399,689	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
340	5,860,000	0.89	0.92	5,369,555	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
341	6,340,000	84.50	84.51	5,357,909	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
342	58	0.92	0.92	5,353,400	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
343	50,000	104.88	104.88	5,337,600	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
344	5,500,000	0.96	0.96	5,291,104	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
345	210,210	25.15	25.15	5,286,782	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
346	250,000	21.15	21.15	5,283,899	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
347	5,000,000	105.63	105.63	5,281,716	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
348	209,700	25.19	25.19	5,280,580	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
349	5,772,000	91.44	91.46	5,279,241	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
350	213	0.99	0.99	5,271,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
351	7,635,000	69.00	69.02	5,269,749	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
352	5,215,000	100.74	100.77	5,255,219	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
353	6,500,000	83.50	83.52	5,181,097	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
354	7,457,736	69.00	69.02	5,146,972	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
355	5,000,000	0.99	1.02	5,115,625	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
356	5,000,000	1.00	1.02	5,087,681	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
357	5,158,761	98.50	98.52	5,082,605	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
358	5,078,245	1.00	1.00	5,078,245	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
359	5,475,000	92.00	92.01	5,037,570	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
360	568	0.35	0.35	4,970,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
361	4,750,000	104.50	104.53	4,965,155	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
362	5,130,000	96.50	96.51	4,951,070	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
363	5,000,000	0.99	0.99	4,944,774	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
364	582,200	8.81	8.81	4,938,310	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
365	150,000	35.84	35.84	4,935,589	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
366	83	0.59	0.59	4,897,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
367	9,780,000	50.00	50.00	4,890,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
368	200,000	31.41	31.41	4,884,685	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
369	4,600,000	1.05	1.06	4,883,490	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
370	5,000,000	97.38	97.40	4,869,901	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
371	5,408,000	89.68	89.70	4,850,910	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
372	4,847,000	100.00	100.02	4,847,805	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
373	4,710,000	1.02	1.02	4,814,755	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
374	6,970,000	69.00	69.02	4,810,716	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
375	4,699,916	102.18	102.19	4,803,022	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
376	194	0.99	0.99	4,801,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
377	4,736,000	0.98	1.01	4,778,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
378	5,000,000	95.25	95.26	4,763,198	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
379	850,000	5.60	5.60	4,760,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
380	50	0.95	0.95	4,750,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
381	5,272,095	90.00	90.00	4,744,886	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
382	5,000,000	0.91	0.91	4,702,528	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
383	54,950,000	0.90	0.90	4,660,684	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
384	8,505,000	54.75	54.77	4,657,545	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
385	5,000,000	0.92	0.93	4,654,584	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
386	4,650,000	100.00	100.00	4,649,995	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
387	4,650,000	1.00	1.00	4,644,088	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
388	5,000,000	0.92	0.93	4,626,507	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
389	5,000,000	0.92	0.92	4,622,192	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
390	4,966,000	93.00	93.02	4,619,311	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
391	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
392	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
393	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
394	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
395	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
396	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
397	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
398	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
399	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
400	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
401	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
402	93117646	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
403	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
404	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
405	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
406	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
407	0730047F4	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
408	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
409	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
410	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
411	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
412	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
413	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
414	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
415	G1MO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
416	93117957	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
417	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
418	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
419	93115550	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
420	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
421	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
422	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
423	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
424	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
425	93115898	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
426	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
427	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
428	93117828	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
429	93115993	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
430	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
431	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
432	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
433	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
434	93113103	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
435	93117882	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
436	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
437	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
438	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
439	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
440	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
441	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
442	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
443	93117865	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
444	93117303	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
445	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
446	G1MO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
391	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G208	US52519G2084	52519G208
392	HIGH YIELD - AME	HY FLOW US	75281AAH2	US75281AAH23	5BCKTL50
393	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	02378JBH0	US02378JBH05	54939780
394	HIGH GRADE CREDIT US	HG FLOW TRADING US	237194AG0	US237194AG06	5BCFDL10
395	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771XAA9	US73771XAA90	73771XAA9
396	HIGH YIELD - AME	HY DISTRESSED US	345397SM6	US345397SM61	52491830
397	HIGH GRADE CREDIT US	HG FLOW TRADING US	032511AY3	US032511AY39	55969760
398	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	78442GEW2	US78442GEW24	78442GEW2
399	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	30239XAC1	US30239XAC11	1US346596
400	HIGH YIELD - AME	HY FLOW US	570506AH8	US570506AH85	5BDQTF50
401	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	02364WAJ4	US02364WAJ45	1MX298245
402	HIGH YIELD - AME	HY FLOW US	053812202	US0538122021	A0196600
403	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	447011107	US4470111075	H0138380
404	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	909287AA2	US909287AA20	5BBVQX30
405	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP3143NAH72	1US710619
406	HIGH YIELD - AME	HY DISTRESSED US	370442BS3	US370442BS34	50669190
407	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		BE0003884047	001538345
408	HIGH GRADE CREDIT US	HG ESOTERIC US	931142AH6	US931142AH63	57306650
409	HIGH YIELD - AME	HY FLOW US	256605AP1	US256605AP16	51496170
410	CREDIT FINANCING AMERICAS	M/B CORPORATES	07556QAQ8	US07556QAQ82	57876480
411	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0272949016	1AE713091
412	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	059784207	US0597842071	B0121490
413	HIGH YIELD - AME	HY FLOW US	05336XAF8	US05336XAF87	59715220
414	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	655422AV5	US655422AV53	1CA746828
415	HIGH GRADE CREDIT US	HG FLOW TRADING US	19075QAA0	US19075QAA04	19075QAA0
416	HIGH YIELD - AME	HY DISTRESSED US	03499AEE5	US03499AEE55	5BDMCZ00
417	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	68628V308	US68628V3087	P0219990
418	HIGH YIELD - AME	HY FLOW US	114535AB3	US114535AB34	54499540
419	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	872384102	US8723841024	T0029630
420	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	151895406	US1518954060	C0147130
421	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	831756101	US8317561012	S0132870
422	HIGH YIELD - AME	HY FLOW US	7481F1AD8	US7481F1AD86	52791270
423	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	915436AE9	US915436AE98	1FI058096
424	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	65251F105	US65251F1057	N0072180
425	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	81369Y605	US81369Y6059	S0071530
426	HIGH YIELD - AME	HY FLOW US	97381WAD6	US97381WAD65	59601320
427	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	38528A209	US38528A2096	38528A209
428	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	126650BK5	US126650BK50	5BBKMS30
429	HIGH YIELD - AME	HY FLOW US	78464A417	US78464A4177	S0203810
430	HIGH YIELD - AME	HY FLOW US	01958XBN6	US01958XBN66	52699160
431	HIGH GRADE CREDIT US	HG FLOW TRADING US	969457BG4	US969457BG47	54139910
432	HIGH YIELD - AME	HY DISTRESSED US	870757AA9	US870757AA90	5BBNPV60
433	HIGH GRADE CREDIT US	HG FLOW TRADING US	500255AQ7	US500255AQ76	5BCCMQ90
434	HIGH YIELD - AME	HY FLOW US	74956EAC2	US74956EAC21	5BDLCQ50
435	HIGH YIELD - AME	HY FLOW US	001669AQ3	US001669AQ34	55027090
436	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	62983PAB1	US62983PAB13	1QA765108
437	HIGH GRADE LATAM US	HG LATIN MARKETS	14911RAG4	US14911RAG48	1US235740
438	HIGH YIELD - AME	HY DISTRESSED US	235825205	US2358252052	D0116010
439	HIGH YIELD - AME	HY DISTRESSED US	729416AH0	US729416AH03	5BDGWY50
440	HIGH GRADE CREDIT US	HG FLOW TRADING US	87244EAG7	US87244EAG70	5BDMGF60
441	HIGH YIELD - AME	HY FLOW US	31430QAL1	US31430QAL14	54436160
442	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	377372AE7	US377372AE71	1GB456865
443	HIGH YIELD - AME	HY FLOW US	413627AW0	US413627AW00	52798410
444	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UBG5	US45031UBG58	5BDMTT60
445	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313586810	US3135868103	F0075410
446	HIGH GRADE CREDIT US	HG FLOW TRADING US	22238HEL0	US22238HEL06	22238HEL0

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
391	LEHMAN BROS INC CUSTODIAL RCP PRIMUS FINACIAL SER A REG MMP NEXT AUC DATE 09/16/2008@5.986	01/01/00	0.00%	MTS
392	RANGE RES CORP SR SUB NT R/MD 7.50 10/01/2017	10/01/17	7.50%	TMS
393	AMERICAN AIRLINE	10/01/11	7.86%	TMS
394	DARDEN RESTAURANTS INC MAKE WHOLE CALL	10/15/17	6.20%	TMS
395	POTOMAC TRUST CAP 04-X1 28 DAY AUCTION	01/16/25	4.47%	MTS
396	FORD MOTOR CREDIT CO GLOBAL NOTES R/MD 7.375 10/28/2009	10/28/09	7.38%	TMS
397	ANADARKO PETE CORP SR NT R/MD 6.45 09/15/2036	09/15/36	6.45%	TMS
398	SLMA 2002-7 A10 SLM STUDENT LOAN TRUST	03/15/28	3.99%	MTS
399	FBG FINANCE LTD 5.125% 20150615 SERIES# 144A	06/15/15	5.13%	ITS
400	MARKWEST ENERGY PARTNERS LP / MARKWEST ENERGY FIN CORP SR NT R/MD 8.75 04/15/2018	04/15/18	8.75%	TMS
401	AMERICA MOVIL SAB DE CV 6.375% 20350301	03/01/35	6.38%	ITS
402	AVIV LCDO LTD PFD 0.0000 22Dec11 250000.00USD 144a 144A	01/01/00	0.00%	TMS
403	HUNTSMAN CORP	01/01/00		TMS
404	UNITED AIR LINES PASS THRU TR 2007-1A R/MD 6.636 07/02/2022	07/02/22	6.64%	TMS
405	CORP NACIONAL DEL COBRE DE CHILE - CODEL 6.150% 20361024 SERIES# REGS	10/24/36	6.15%	ITS
406	GENERAL MOTORS CORP MAKE WHOLE CALL	07/15/13	7.13%	TMS
407	UMICORE SHR EUR 0.00EUR	01/01/00		ITS
408	WAL-MART STORES - SINKING FD CALLABLE 04/13/98	06/29/11	8.88%	TMS
409	DOLE FOOD CO INC	03/15/11	8.88%	TMS
410	BEAZER HOMES USA INC MAKE WHOLE CALL	06/15/16	8.13%	TMS
411	ABU DHABI NATIONAL ENERGY COMPANY PJSC 6.500% 20361027 SERIES# REGS	10/27/36	6.50%	ITS
412	BANCTEC INC 144A	01/01/00		TMS
413	AVAGO TECHNOLOGIES FINANCE PTE/AVAGO TEC 11.875% 20151201	12/01/15	11.88%	TMS
414	XSTRATA CANADA CORP MAKE WHOLE CALL	06/15/35	6.20%	ITS
415	COBANK ACB	06/15/22	3.42%	MTS
416	***ANGIOTECH PHARMACEUTICALS ISR SUB NT - CONTRA CUSIP - R/MD 7.75 04/01/2014	04/01/14	7.75%	TMS
417	ORION MARINE GROUP INC	01/01/00		TMS
418	BROOKSTONE CO INC SR NT 12%12 R/MD 12.00 10/15/2012	10/15/12	12.00%	TMS
419	TEPPCO PARTNERS LP UNITS LTD PARTNERSHIP INT	01/01/00		TMS
420	CENTERPOINT PROPERTIES TRUST SERIES D FLEXIBLE CUMULATIVE REDEEMABLE PFD STK	01/01/00	0.00%	TMS
421	SMITH & WESSON HOLDING CORP	01/01/00		TMS
422	QUEBECOR WORLD CAPITAL CORP MAKE WHOLE CALL	11/15/13	6.13%	TMS
423	UPM-KYMMENE OYJ 5.625% 20141201 SERIES# 144A	12/01/14	5.63%	ITS
424	NEWSTAR FINANCIAL INC	01/01/00		TMS
425	SECTOR SPDR - FINANCIAL SHS BEN INT	01/01/00		TMS
426	WINDSTREAM CORP	08/01/16	8.63%	TMS
427	GRAND CENTRAL CAPITAL TRUST MNY MKT COMMITTED PFD 144A TR SECS N/A 10/01/2008 @ 4.488	01/01/00	0.00%	MTS
428	CVS CAREMARK CORP	06/01/37	6.30%	TMS
429	SPDR SERIES TRUST LEHMAN HIGH YIELD BOND ETF	01/01/00		TMS
430	ALLIED WASTE NORTH AMERICA INC	03/15/15	7.25%	TMS
431	WILLIAMS COS-CORP BD	09/01/21	7.88%	TMS
432	SAINT ACQUISITION CORP FLOAT RATE NOTE 144A R/MD 10.55438 05/15/2015	05/15/15	10.55%	TMS
433	KOHL'S CORP MAKE WHOLE CALL	12/15/37	6.88%	TMS
434	R H DONNELLEY INC SR NT 144A R/MD 11.75 05/15/2015	05/15/15	11.75%	TMS
435	AMC ENTERTAINMENT INC	03/01/14	8.00%	TMS
436	NAKILAT INC 6.267% 20331231 SERIES# 144A	12/31/33	6.27%	ITS
437	CATERPILLAR FINANCIAL SERVICESMAKE WHOLE CALL	06/15/09	4.50%	ITS
438	DANA HOLDING CORP	01/01/00		TMS
439	PLY GEM INDS INC SUB DEB R/MD 11.75 06/15/2013	06/15/13	11.75%	TMS
440	TIAA GLOBAL MKTS INC MEDIUM TERM NTS 144A 3C7 R/MD 4.95 07/15/2013	07/15/13	4.95%	TMS
441	FELCOR LODGING LP STEP-UP	06/01/11	8.50%	TMS
442	GLAXOSMITHKLINE CAPITAL PLC 6.375% 20380515	05/15/38	6.38%	ITS
443	HARRAHS OPER INC GTD SR NT5.75%17 R/MD 5.75 10/01/2017	10/01/17	5.75%	TMS
444	***ISTAR FINL INC SR NT R/MD 8.625 06/01/2013	06/01/13	8.63%	TMS
445	FEDERAL NATL MTG ASSN 5.375% PFD CONV SER 2004-I	01/01/00	0.00%	TMS
446	COUNTRYWIDE FINANCIAL CORP	01/05/09	2.93%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
391	55	0.84	0.84	4,609,770	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
392	4,650,000	99.00	99.03	4,604,405	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
393	5,000,000	92.00	92.04	4,601,790	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
394	5,000,000	91.99	92.01	4,600,639	Total Corp. Obligations & Spot	US Corporates Bonds & Other	CFD
395	4,960,000	0.92	0.93	4,589,495	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
396	4,873,000	94.00	94.03	4,581,988	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
397	5,000,000	91.28	91.32	4,565,859	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
398	4,950,000	0.92	0.92	4,556,742	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
399	4,835,000	0.93	0.94	4,543,520	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
400	4,526,000	100.00	100.04	4,527,650	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
401	4,846,000	0.93	0.93	4,509,967	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
402	10,000	450.00	450.00	4,500,000	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
403	400,000	13.20	13.20	4,497,568	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
404	5,708,752	78.50	78.51	4,482,138	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
405	4,564,000	0.96	0.98	4,481,978	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
406	7,125,000	62.50	62.51	4,453,971	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
407	119,500	26.67	26.67	4,437,150	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
408	4,418,000	100.00	100.02	4,418,828	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
409	4,835,361	91.25	91.29	4,414,413	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
410	6,350,000	69.00	69.02	4,382,790	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
411	5,000,000	0.84	0.87	4,325,503	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
412	1,218,000	3.55	3.55	4,323,900	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
413	4,000,000	108.00	108.03	4,321,372	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
414	5,000,000	0.85	0.86	4,317,835	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
415	5,495,000	0.78	0.79	4,317,061	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
416	5,673,000	76.00	76.04	4,313,483	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
417	379,200	11.41	11.41	4,267,087	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
418	4,860,000	89.50	89.50	4,260,648	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
419	150,000	28.40	28.40	4,260,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
420	5,810	733.12	733.12	4,259,398	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
421	900,000	4.79	4.79	4,252,592	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
422	11,775,000	36.00	36.00	4,239,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
423	4,902,000	0.85	0.86	4,232,460	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
424	500,000	8.57	8.57	4,231,697	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
425	200,000	21.15	21.15	4,227,119	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
426	4,250,000	99.25	99.26	4,218,573	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
427	234	0.18	0.18	4,212,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
428	5,000,000	84.00	84.02	4,200,910	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
429	100,000	41.95	41.95	4,195,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
430	4,110,000	101.25	101.29	4,162,865	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
431	4,000,000	103.67	103.68	4,147,009	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
432	11,500,000	36.01	36.02	4,141,913	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
433	4,700,000	88.09	88.10	4,140,847	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
434	5,405,000	76.25	76.28	4,122,724	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
435	4,535,000	90.00	90.00	4,081,641	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
436	4,500,000	0.89	0.91	4,073,919	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
437	4,000,000	1.01	1.02	4,067,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
438	782,325	6.65	6.65	4,052,580	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
439	4,450,000	91.00	91.03	4,050,675	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
440	4,000,000	101.04	101.04	4,041,787	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
441	4,123,000	97.75	97.77	4,031,220	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
442	3,900,000	1.01	1.03	4,009,119	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
443	10,000,000	40.00	40.03	4,002,619	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
444	5,000,000	80.00	80.03	4,001,366	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
445	800	3656.25	3656.25	4,000,000	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
446	4,000,000	0.98	0.99	3,942,799	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
447	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
448	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
449	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
450	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
451	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
452	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
453	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
454	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
455	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
456	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
457	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
458	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
459	07100CVT1	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
460	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
461	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
462	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
463	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
464	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
465	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
466	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
467	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
468	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
469	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
470	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
471	93115871	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
472	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
473	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
474	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
475	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
476	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
477	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
478	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
479	93117273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
480	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
481	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
482	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
483	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
484	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
485	93117355	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
486	93118159	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
487	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
488	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
489	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
490	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
491	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
492	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
493	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
494	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
495	G17Y	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
496	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
497	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
498	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
499	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
500	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
501	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
502	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES

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	G	H	I	J	K
447	HIGH YIELD - AME	HY FLOW US	87163KAB1	US87163KAB17	56183690
448	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DK0	US5252M0DK05	5BCRFG70
449	HIGH YIELD - AME	HY FLOW US	75524DAD2	US75524DAD21	5BBGRY50
450	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658320205	US6583202055	658320205
451	HIGH YIELD - AME	HY DISTRESSED US	413627AY6	US413627AY65	5BCPTV10
452	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	677879CE6	US677879CE62	54833900
453	CREDIT FINANCING AMERICAS	M/B CORPORATES		USP2867PAB15	53479850
454	HIGH YIELD - AME	HY FLOW US	62947QAG3	US62947QAG38	5BBRJZ20
455	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	98372PAJ7	US98372PAJ75	59738070
456	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	743844CD2		743844CD2
457	HIGH YIELD - AME	HY DISTRESSED US	370425RX0	US370425RX06	54360520
458	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	25857EAA8	US25857EAA82	25857EAA8
459	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPS			1CH541198
460	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670977206	US6709772064	670977206
461	HIGH YIELD - AME	HY FLOW US	35671DAS4	US35671DAS45	59765490
462	HIGH YIELD - AME	HY FLOW US	163893AA8	US163893AA87	57620660
463	HIGH GRADE CREDIT US	HG FLOW TRADING US	22303QAG5	US22303QAG55	5BDJPX60
464	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	89288BAG6	US89288BAG68	1KY905313
465	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	693476AW3		693476AW3
466	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	20035AAA2	US20035AAA25	51199960
467	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	667294BE1	US667294BE12	5BCDGK90
468	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013716AR6	US013716AR64	1CA726119
469	HIGH YIELD - AME	HY FLOW US	701081AM3	US701081AM33	52210390
470	HIGH YIELD - AME	HY FLOW US	91879QAH2	US91879QAH20	54245060
471	HIGH GRADE CREDIT US	HG FLOW TRADING US	35906A108	US35906A1088	F0104070
472	HIGH GRADE CREDIT US	HG FLOW TRADING US	35906A108	US35906A1088	F0104070
473	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	46059C205	US46059C2052	H0134190
474	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518Q173	US52518Q1739	52518Q173
475	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101N205	US67101N2053	67101N205
476	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UAW1	US45031UAW18	57205630
477	HIGH YIELD - AME	HY DISTRESSED US	370425RP7	US370425RP71	52666380
478	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	98876XAA0	US98876XAA00	52783520
479	HIGH YIELD - AME	HY FLOW US	92829NAB1	US92829NAB10	57550350
480	HIGH GRADE CREDIT US	HG FLOW TRADING US	24422EQR3	US24422EQR35	5BCYLC10
481	CDO AMERICAS	CDO LIQUID ARB US			PPLUSVZ01
482	LINEAR TRADING AMERICAS	AGENCIES	40411EAA6		40411EAA6
483	HIGH GRADE CREDIT US	HG FLOW TRADING US	760759AC4	US760759AC40	54044590
484	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	151191AH6	US151191AH68	151191AH6
485	HIGH YIELD - AME	HY FLOW US	65542NAJ6	US65542NAJ63	51942280
486	HIGH GRADE CREDIT US	HG ESOTERIC US			9N335820
487	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	44929Y101	US44929Y1010	H0003850
488	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771TAA8	US73771TAA88	73771TAA8
489	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UBG5	US45031UBG58	5BDMTT60
490	HIGH YIELD - AME	HY FLOW US	01958XBK2	US01958XBK28	54252050
491	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74163PAF9	US74163PAF99	74163PAF9
492	FX AMERICAS	FX-OPTIONS AMERICAS	28264QE26	US28264QE263	5BCSKP10
493	HIGH YIELD - AME	HY FLOW US	987434AU1	US987434AU16	54418480
494	HIGH YIELD - AME	HY FLOW US	779273AG6	US779273AG68	52071290
495	CREDIT RELATED AMERICAS	CDO PE AMERICAS	14755WAD9	US14755WAD92	14755WAD9
496	HIGH YIELD - AME	HY DISTRESSED US	85375CAL5	US85375CAL54	51125320
497	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	29244TAB7	US29244TAB70	1CL049643
498	HIGH YIELD - AME	HY FLOW US	317887AD9	US317887AD92	55154870
499	HIGH YIELD - AME	HY FLOW US	165167BE6	US165167BE60	52253940
500	HIGH GRADE CREDIT US	HG FLOW TRADING US	911312AJ5	US911312AJ59	5BCXGK00
501	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	718172109	US7181721090	P0222100
502	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	235ESC993	US235ESC9939	5BCRDJ10

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	L	M	N	O
447	SYNIVERSE TECHNOLOGIES INC SR SUB NT R/MD 7.75 08/15/2013	08/15/13	7.75%	TMS
448	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 02/16/2010	02/16/10	0.00%	TMS
449	RBS GLOBAL INC / REXNORD LLC	08/01/16	11.75%	TMS
450	NORTH CASTLE V MONEY MARKET PFD 144A N/A 09/23/2008 @ 4.47	01/01/00	0.00%	MTS
451	HARRAH'S OPERATING CO INC	02/01/16	10.75%	TMS
452	OIL INSURANCE LTD VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	7.56%	TMS
453	GERDAU SA 8.875% PERP SERIES# REGS	12/31/49	8.88%	TMS
454	NXP BV / NXP FUNDING LLC 9.500% 20151015 SERIES# EXcH	10/15/15	9.50%	TMS
455	XL CAP LTD PREF ORD SHS R/MD 6.50 12/29/2049	12/29/49	6.50%	TMS
456	PROVIDENT BNK HME EQ LN TST II1998-4 A9	01/25/30	4.47%	MTS
457	GMAC-CORP BOND	09/15/11	6.88%	TMS
458	DOUBLE OAK CAPTIAL TRUST 28 DAY AUCTION	07/16/52	4.49%	MTS
459	GATE GOURMET INTERNASHR NPV CHF Ord U	01/01/00		ITS
460	NUVEEN QUALITY INCOME MUN FUNDINC-M.A.R. PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS
461	FREEPORT-MCMORAN COPPER & GOLD	04/01/17	8.38%	TMS
462	CHEMTURA CORP MAKE WHOLE CALL	06/01/16	6.88%	TMS
463	COVIDIEN INTERNATIONAL FINANCE SA 6.000% 20171015	10/15/17	6.00%	TMS
464	TRALEE CDO LTD FRN 20220416 SERIES# 1A 144A	04/16/22	4.29%	ITS
465	PNC FUNDING CORP	10/03/08	2.51%	MTS
466	COMED FINANCING III MAKE WHOLE CALL	03/15/33	6.35%	TMS
467	NORTHWEST AIRLS PASS THRU TRS SERIES 2007-1 CLASS A R/MD 7.027 05/01/2021	05/01/21	7.03%	TMS
468	ALCAN INC NOTES R/MD 4.875 09/15/2012	09/15/12	4.88%	ITS
469	PARKER DRILLING CO	10/01/13	9.63%	TMS
470	VAIL RESORTS INC R/MD 6.75 02/15/2014	02/15/14	6.75%	TMS
471	FRONTIER COMMUNICATIONS CORP SER B	01/01/00		TMS
472	FRONTIER COMMUNICATIONS CORP SER B	01/01/00		TMS
473	INTERNET CAPITAL GROUP INC COM NEW	01/01/00		TMS
474	LEHMAN BROS INC CUST RCPTS FORPFD SHS OF VAR MONEY MKT PFD SOC GEN 01IV N/A 9/24/08@5.600	01/01/00	0.00%	MTS
475	NUVEEN NEW JERSEY PREM INCOME MUN FUND INC-M.A.R. PFD SER THN/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS
476	ISTAR FINANCIAL INC MAKE WHOLE CALL	03/15/16	5.88%	TMS
477	***GENERAL MTRS ACCEPT CORP NOTES U S PAY R/MD 7.75 01/19/2010	01/19/10	7.75%	TMS
478	ZFS FINANCE USA TRUST I	12/15/65	6.15%	TMS
479	VISANT HLDG CORP SR NT R/MD 8.75 12/01/2013	12/01/13	8.75%	TMS
480	JOHN DEERE CAPITAL CORP	03/03/18	5.35%	TMS
481	PREFERRED PLUS TRUST-VZ-A CALLABLE 7/24/07 WARRANT=$25	12/01/30	0.00%	MTS
482	BANK OF SCOTLAND PLC	11/21/11	5.00%	MTS
483	REPUBLIC SERVICES-CORP BOND	08/15/11	6.75%	TMS
484	CELULOSA ARAUCO Y CONSTITUCION SA 8.625% 20100815	08/15/10	8.63%	ITS
485	NORAMPAC INDUSTRIES INC	06/01/13	6.75%	TMS
486	VERIZON ZTF R/MD0000 12/03/2013	12/03/13	0.00%	TMS
487	ICT GROUP INC	01/01/00		TMS
488	POTOMAC TRUST CAP 04-VII	01/23/25	4.49%	MTS
489	***ISTAR FINL INC SR NT R/MD 8.625 06/01/2013	06/01/13	8.63%	TMS
490	ALLIED WASTE NORTH AMERICA INCMAKE WHOLE CALL	04/15/11	6.38%	TMS
491	PRIMUS FINANCIAL PRODUCTS 28 DAY SAVER	12/19/21	4.72%	MTS
492	EKSPORTFINANS A/S 0.000% 20101130 SERIES# BSKT MTN	11/30/10	0.00%	TMS
493	YOUNG BROADCASTING INC SR SUB NT R/MD 8.75 01/15/2014	01/15/14	8.75%	TMS
494	ROUSE CO LP/THE	11/26/13	5.38%	TMS
495	CASHEL ROCK CBO LTD FRN 20140115 SERIES# 1A 144A	01/15/14	5.72%	MTS
496	STANDARD PAC CORP R/MD 7.75 03/15/2013	03/15/13	7.75%	TMS
497	ENDESA-CHILE OVERSEAS CO 7.325% 20370201	02/01/37	7.33%	ITS
498	FINLAY FINE JEWELRY CORP	06/01/12	8.38%	TMS
499	CHESAPEAKE ENERGY CORP	01/15/16	6.88%	TMS
500	UNITED PARCEL SERVICE INC	01/15/38	6.20%	TMS
501	PHILIP MORRIS INTERNATIONAL INC	01/01/00		TMS
502	DANA CORP IN DEFAULT	01/15/15	5.85%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
447	4,100,000	95.00	95.01	3,895,265	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
448	4,550,000	85.50	85.50	3,890,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
449	4,000,000	97.00	97.01	3,880,574	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
450	97	0.40	0.40	3,880,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
451	5,893,000	65.50	65.51	3,857,650	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
452	5,000,000	77.00	77.02	3,850,787	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
453	3,690,000	102.50	102.52	3,783,005	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
454	5,810,000	65.00	65.04	3,779,591	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
455	6,090,000	62.00	62.03	3,777,449	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
456	3,800,000	0.98	0.98	3,733,913	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
457	5,495,000	67.50	67.53	3,714,451	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
458	4,000,000	0.92	0.92	3,697,754	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
459	100,000	42.00	42.00	3,682,521	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
460	148	0.99	0.99	3,663,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
461	3,475,000	104.75	104.79	3,641,388	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
462	4,000,000	91.00	91.02	3,640,794	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
463	3,602,000	100.84	100.87	3,633,252	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
464	6,000,000	0.57	0.60	3,605,171	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
465	3,600,000	1.00	1.00	3,603,007	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
466	4,580,000	78.62	78.65	3,602,342	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
467	4,539,000	79.25	79.28	3,597,681	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
468	3,502,000	0.99	1.01	3,539,836	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
469	3,360,000	105.25	105.29	3,537,873	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
470	3,755,000	94.00	94.01	3,529,866	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
471	300,000	12.28	12.28	3,528,382	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
472	300,000	12.28	12.28	3,528,382	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
473	445,000	8.64	8.64	3,522,369	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
474	37	0.95	0.95	3,515,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
475	142	0.99	0.99	3,514,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
476	5,010,000	70.00	70.03	3,508,472	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
477	4,170,000	84.00	84.01	3,503,303	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
478	4,150,000	84.00	84.02	3,486,638	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
479	3,645,000	95.00	95.03	3,464,253	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
480	3,536,000	97.25	97.27	3,439,494	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
481	1,800,000	0.02	0.02	3,420,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
482	3,290,000	1.02	1.04	3,409,033	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
483	3,305,000	103.03	103.03	3,405,231	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
484	3,150,000	1.07	1.08	3,403,952	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
485	4,000,000	84.50	84.52	3,380,780	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
486	3,132,695	107.54	107.54	3,368,879	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
487	419,495	8.07	8.07	3,367,431	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
488	3,630,000	0.92	0.92	3,355,711	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
489	4,184,000	80.00	80.03	3,348,343	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
490	3,337,000	100.25	100.28	3,346,229	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
491	3,800,000	0.87	0.87	3,318,477	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
492	3,500,000	94.42	94.42	3,304,700	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
493	10,000,000	33.00	33.01	3,301,458	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
494	4,255,000	77.50	77.52	3,298,317	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
495	4,000,000	0.81	0.82	3,291,226	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
496	4,000,000	82.00	82.04	3,281,550	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
497	3,065,000	1.06	1.06	3,262,713	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
498	10,130,000	32.00	32.00	3,241,600	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
499	3,376,000	96.00	96.01	3,241,347	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
500	3,250,000	99.37	99.38	3,229,460	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
501	100,000	53.68	53.68	3,208,524	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
502	45,800,000	7.00	7.00	3,206,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
503	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
504	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
505	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
506	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
507	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
508	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
509	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
510	93118159	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
511	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
512	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
513	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
514	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
515	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
516	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
517	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
518	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
519	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
520	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
521	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
522	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
523	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
524	93114225	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
525	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
526	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
527	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
528	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
529	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
530	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
531	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
532	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
533	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
534	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
535	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
536	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
537	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
538	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
539	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
540	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
541	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
542	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
543	93115550	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
544	G12Q	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
545	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
546	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
547	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
548	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
549	93115688	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
550	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
551	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
552	93113010	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
553	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
554	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
555	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
556	GMG9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
557	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
558	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE

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	G	H	I	J	K
503	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658319207	US6583192074	658319207
504	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908TV2	CA524908TV22	1GB503179
505	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670980408	US6709804081	670980408
506	HIGH YIELD - AME	HY FLOW US	55932RAD9	US55932RAD98	52988970
507	HIGH YIELD - AME	HY FLOW US	767754AJ3	US767754AJ35	56187600
508	HIGH YIELD - AME	HY DISTRESSED US	870757AB7	US870757AB73	5BBDSK00
509	HIGH YIELD - AME	HY FLOW US	37047RAJ6	US37047RAJ68	59698040
510	HIGH GRADE CREDIT US	HG ESOTERIC US			9N356830
511	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	870875101	US8708751016	S7423250
512	HIGH GRADE CREDIT US	HG FLOW TRADING US	755111BL4	US755111BL41	50640420
513	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	46183MAD5	US46183MAD56	46183MAD5
514	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	370424CF8	US370424CF89	52164020
515	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062R203	US67062R2031	67062R203
516	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74163PAF9	US74163PAF99	74163PAF9
517	HIGH YIELD - AME	HY FLOW US	60467PAQ7	US60467PAQ72	54976180
518	HIGH YIELD - AME	HY DISTRESSED US	12501BAT1	US12501BAT17	57363070
519	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464288778	US4642887784	H0152710
520	HIGH GRADE CREDIT US	HG FLOW TRADING US	68389XAE5	US68389XAE58	5BCYXN70
521	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	219868BK1	US219868BK10	1SN336753
522	HIGH YIELD - AME	HY FLOW US	09776NAB8	US09776NAB82	54538160
523	HIGH GRADE CREDIT US	HG FLOW TRADING US	524909AW8	US524909AW86	524909AW8
524	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	929903276	US9299032766	W0056620
525	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	058521AH8	US058521AH82	058521AH8
526	HIGH YIELD - AME	HY FLOW US	61945AAD9	US61945AAD90	59148390
527	HIGH YIELD - AME	HY FLOW US	420122AH6	US420122AH61	5BCPZJ10
528	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	06849RAC6	US06849RAC60	1US641822
529	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804EAA0	US45804EAA01	45804EAA0
530	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	915436AF6	US915436AF63	1FI063500
531	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	25857EAA8	US25857EAA82	25857EAA8
532	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAU5	US20030NAU54	5BBVYG90
533	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	524908XA3	US524908XA37	5BBPJD20
534	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	71657YAA0	US71657YAA01	1TT889688
535	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	09247B208	US09247B2088	09247B208
536	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	02378JAR9	US02378JAR95	54686870
537	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	06739HAA5	US06739HAA59	5BDJYX80
538	HIGH YIELD - AME	HY DISTRESSED US	370425RU6	US370425RU66	53566460
539	HIGH YIELD - AME	HY FLOW US	204755AB8	US204755AB85	56633760
540	HIGH GRADE CREDIT US	HG FLOW TRADING US	949746MZ1	US949746MZ10	52647650
541	FX AMERICAS	FX-OPTIONS AMERICAS	05567LTW7	US05567LTW71	5BDCGS30
542	CDO AMERICAS	CDO LIQUID ARB US			CBTCBMY01
543	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	48248A306	US48248A3068	K0062910
544	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	459745600	US4597456007	459745600
545	HIGH YIELD - AME	HY FLOW US	95081QAH7	US95081QAH74	55006260
546	HIGH YIELD - AME	HY DISTRESSED US	003924AH0	US003924AH08	53105490
547	HIGH YIELD - AME	HY FLOW US	785583AC9	US785583AC98	5BBTRH60
548	HIGH YIELD - AME	HY FLOW US	723456AG4	US723456AG40	5BDHFT20
549	HIGH YIELD - AME	HY FLOW US	92336GAB2	US92336GAB23	54705680
550	HIGH YIELD - AME	HY DISTRESSED US	84762LAA3	US84762LAA35	52631800
551	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G729	US52519G7299	52519G729
552	HIGH YIELD - AME	HY DISTRESSED US			9N339100
553	HIGH YIELD - AME	HY DISTRESSED US	13199ADE8	US13199ADE82	5BCRGV50
554	HIGH YIELD - AME	HY DISTRESSED US	370442AU9	US370442AU98	55795390
555	HIGH GRADE CREDIT US	HG FLOW TRADING US	20035AAA2	US20035AAA25	51199960
556	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	1730D0XQ4	US1730D0XQ45	1730D0XQ4
557	HIGH YIELD - AME	HY FLOW US	097395AH0	US097395AH00	53598920
558	FX AMERICAS	FX-OPTIONS AMERICAS		XS0193560355	1NL195046

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	L	M	N	O
503	NORTH CASTLE MMP II AUCTION PFD SHS 144A N/A 09/26/2008 @4.486	01/01/00	0.00%	MTS
504	LEHMAN BROTHERS HOLDINGS PLC 4.850% 20130903	09/03/13	4.85%	ITS
505	NUVEEN OHIO QUALITY INCOME MUNFUND INC-M.A.R. PFD SER TH2 N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS
506	MAGNACHIP SEMICONDUCTOR SA / MAGNACHIP S 6.875% 20111215	12/15/11	6.88%	TMS
507	RITE AID CORP-CORP BOND	02/15/27	7.70%	TMS
508	SWIFT TRANSN CO INC 144A R/MD 12.50 05/15/2017	05/15/17	12.50%	TMS
509	GENERAL NUTRITION CENTERS INC	03/15/14	10.01%	TMS
510	ATT STRIP CLASS R/MD 7.375 07/15/2013	07/15/13	7.38%	TMS
511	SWISS HELVETIA FUND INC	01/01/00		TMS
512	RAYTHEON CO MAKE WHOLE CALL	11/15/12	5.50%	TMS
513	SR SUB 2006 DEFERRABLE INT NT	12/15/36	6.47%	MTS
514	GENERAL MOTORS ACCEPTANCE CORP	04/01/11	6.00%	TMS
515	NUVEEN N Y PERFORMANCE PLUS MUN FD INC-MONEY MKT PFD SER WN/A 09/17/2008 @ 2.69	01/01/00	0.00%	MTS
516	PRIMUS FINANCIAL PRODUCTS 28 DAY SAVER	12/19/21	4.72%	MTS
517	MIRANT AMERICAS GENERATION LLCMAKE WHOLE CALL	10/01/21	8.50%	TMS
518	CCH I HOLDINGS LLC	01/15/15	12.13%	TMS
519	ISHARES TR DOW JONES US REGIONAL BKS INDEX FD	01/01/00		TMS
520	ORACLE CORP MAKE WHOLE CALL	04/15/38	6.50%	TMS
521	CORP ANDINA DE FOMENTO 5.125% 20150505	05/05/15	5.13%	ITS
522	BON-TON STORES INC/THE	03/15/14	10.25%	TMS
523	LEHMAN BROTHERS INC SR SUB NT R/MD 7.50 08/01/2026	08/01/26	7.50%	ITS
524	WACHOVIA CORP 8.00% NON CUMULATIVE PERP CLASS A PFD SER J	01/01/00	0.00%	TMS
525	BALLANTYNE A3C BALLANTYNE RE PLC	05/02/36	4.47%	MTS
526	MOSAIC CO/THE	12/01/16	7.63%	TMS
527	HAWKER BEECHCRAFT ACQUISITION SR SB NT 9.75%17 R/MD 9.75 04/01/2017	04/01/17	9.75%	TMS
528	***BARRICK NA FINANCE LLC R/MD 7.50 09/15/2038	09/15/38	7.50%	ITS
529	INC MONEY MARKET SEC SER2003-2	08/10/33	4.47%	MTS
530	UPM-KYMMENE OYJ 5.500% 20180130 SERIES# 144A	01/30/18	5.50%	ITS
531	DOUBLE OAK CAPTIAL TRUST 28 DAY AUCTION	07/16/52	4.49%	MTS
532	COMCAST CORP MAKE WHOLE CALL	11/15/17	6.30%	TMS
533	LEHMAN BROTHERS HOLDINGS CAPIT	11/29/49	5.86%	TMS
534	PETROLEUM CO OF TRINIDAD & TOBAGO LTD 6.000% 20220508 SERIES# 144A	05/08/22	6.00%	ITS
535	BLACKROCK FLORIDA INVT QUALITYMUNICIPAL TR-M.A.R. PFD SER R7N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS
536	AMERICAN AIRLINES INC	05/23/21	6.98%	TMS
537	BARCLAYS BANK PLC VARIABLE RATE BOND PERP SERIES# 144A	12/31/99	7.70%	TMS
538	GMAC LLC	03/02/11	7.25%	TMS
539	COMPTON PETROLEUM FINANCE CORP 7.625% 20131201	12/01/13	7.63%	TMS
540	WELLS FARGO & CO NEW R/MD 4.625 08/09/2010	08/09/10	4.63%	TMS
541	BNP PARIBAS 0.000% 20100429 SERIES# BSKT MTN	04/29/10	0.00%	TMS
542	CBTC 2002-18-A1 BRISTOL-MYERS 1 WARRANT = $25 144A	08/01/97	0.00%	MTS
543	KKR FINANCIAL HOLDINGS LLC DELAWARE NEW	01/01/00		TMS
544	INTL LEASE FINANCE CORP AUCTION MARKET PFD SER A N/A 11/10/2009@ 4.7	01/01/00	0.00%	MTS
545	WESCO DISTR INC SR SUB NT R/MD 7.50 10/15/2017	10/15/17	7.50%	TMS
546	ABITIBI CONSOLIDATED INC	08/01/30	8.85%	TMS
547	SABINE PASS LNG LP R/MD 7.25 11/30/2013	11/30/13	7.25%	TMS
548	PINNACLE ENTMT INC SR SUB NT 15 R/MD 7.50 06/15/2015	06/15/15	7.50%	TMS
549	VERASUN ENERGY CORP	12/15/12	9.88%	TMS
550	SPECTRUM BRANDS INC	02/01/15	7.38%	TMS
551	LEHMAN BROS INC CUSTODIAL RCPTS MMKT PFD CUST RCPT N/A 12/01/2008@5.343	01/01/00	10.25%	MTS
552	PACIFIC CROSSING EQUITY SHARES	01/01/00		TMS
553	CALPINE CORP IN DEFAULT	06/01/15	7.75%	TMS
554	GENERAL MOTORS-CORP BOND	04/15/16	7.70%	TMS
555	COMED FINANCING III MAKE WHOLE CALL	03/15/33	6.35%	TMS
556	CITIBANK NA	05/29/17	6.63%	MTS
557	BOISE CASCADE L L C / CORP SR SUB NT R/MD 7.125 10/15/2014	10/15/14	7.13%	TMS
558	SNS BANK NV VARIABLE RATE BOND 20100730 SERIES# EMTN	07/30/10	6.00%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
503	80	0.40	0.40	3,200,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
504	3,800,000	0.90	0.91	3,194,192	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
505	129	0.99	0.99	3,192,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
506	6,000,000	53.00	53.02	3,181,031	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
507	6,330,000	50.00	50.01	3,165,406	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
508	8,533,000	36.75	36.79	3,138,407	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
509	3,585,000	87.00	87.00	3,118,950	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
510	3,049,720	102.11	102.12	3,114,338	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
511	231,422	13.45	13.45	3,112,626	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
512	3,000,000	103.54	103.55	3,106,601	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
513	3,500,000	0.88	0.88	3,096,606	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
514	5,000,000	61.75	61.78	3,088,867	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
515	124	0.99	0.99	3,069,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
516	3,500,000	0.87	0.87	3,056,492	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
517	3,550,000	86.00	86.04	3,054,375	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
518	5,732,000	53.00	53.02	3,039,118	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
519	100,000	33.39	33.39	3,037,139	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
520	3,025,000	99.65	99.68	3,015,270	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
521	3,090,000	0.96	0.97	3,012,481	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
522	7,000,000	43.00	43.00	3,010,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
523	3,855,000	0.77	0.78	3,009,042	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
524	200,000	14.47	14.47	2,994,800	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
525	3,900,000	0.76	0.77	2,984,626	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
526	2,765,000	107.50	107.52	2,972,984	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
527	3,035,000	97.75	97.79	2,968,061	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
528	3,000,000	0.99	0.99	2,965,750	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
529	3,200,000	0.92	0.93	2,961,362	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
530	3,650,000	0.80	0.81	2,961,179	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
531	3,200,000	0.92	0.92	2,958,203	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
532	2,990,000	98.77	98.79	2,953,941	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
533	7,755,000	38.00	38.02	2,948,225	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
534	3,000,000	0.96	0.96	2,945,697	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
535	119	0.99	0.99	2,945,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
536	4,328,790	68.00	68.02	2,944,517	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
537	3,124,000	92.17	92.20	2,880,481	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
538	4,149,000	71.00	71.00	2,873,471	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
539	3,070,000	93.50	93.52	2,871,126	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
540	2,835,000	101.24	101.25	2,870,379	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
541	3,020,000	95.02	95.02	2,869,604	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
542	54,500	0.53	0.53	2,862,885	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
543	388,100	8.85	8.85	2,856,056	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
544	30	0.95	0.95	2,850,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
545	3,200,000	89.00	89.03	2,849,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
546	7,692,000	37.00	37.01	2,846,872	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
547	3,240,000	87.50	87.52	2,835,685	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
548	3,600,000	78.50	78.52	2,826,675	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
549	3,225,000	87.50	87.52	2,822,671	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
550	5,255,490	53.50	53.51	2,812,249	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
551	49	0.57	0.57	2,793,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
552	126,747	22.00	22.00	2,788,434	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
553	5,500,000	50.50	50.50	2,777,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
554	5,029,000	55.00	55.03	2,767,563	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
555	3,500,000	78.62	78.65	2,752,882	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
556	3,900,000	0.70	0.71	2,752,707	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
557	3,901,000	70.25	70.28	2,741,611	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
558	2,150,000	0.90	0.91	2,719,122	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
559	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
560	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
561	93117670	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
562	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
563	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
564	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
565	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
566	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
567	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
568	93115550	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
569	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
570	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
571	93117602	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
572	GAM6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
573	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
574	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
575	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
576	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
577	0730049L9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
578	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
579	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
580	0730049L9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
581	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
582	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
583	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
584	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
585	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
586	07100CT31	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	COMMODITIES
587	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
588	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
589	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
590	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
591	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
592	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
593	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
594	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
595	93117303	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
596	07200CRF5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	COMMODITIES
597	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
598	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
599	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
600	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
601	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
602	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
603	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
604	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
605	93118053	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
606	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
607	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
608	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
609	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
610	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
611	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
612	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
613	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
614	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES

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	G	H	I	J	K
559	HIGH YIELD - AME	HY FLOW US	35671DAR6	US35671DAR61	59765310
560	HIGH YIELD - AME	HY FLOW US	204386AF3	US204386AF39	52696250
561	HIGH YIELD - AME	HY FLOW US	447011107	US4470111075	H0138380
562	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	76827RAC5	US76827RAC51	76827RAC5
563	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464287515	US4642875151	H0094870
564	HIGH YIELD - AME	HY FLOW US	262277AA4	US262277AA42	57169580
565	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	219868AN6	US219868AN67	1SN054604
566	HIGH YIELD - AME	HY FLOW US	651290AK4	US651290AK47	5BDDMY70
567	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	23330NAA0	US23330NAA00	1AE937922
568	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	04939R108	US04939R1086	A0194460
569	HIGH YIELD - AME	HY FLOW US	03939RAB6	US03939RAB69	55229490
570	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78464A755	US78464A7550	S0198870
571	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US			9N395430
572	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	03832LJG7		03832LJG7
573	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	77340TJJ3		77340TJJ3
574	HIGH YIELD - AME	HY DISTRESSED US	07556QAJ4	US07556QAJ40	53978400
575	HIGH YIELD - AME	HY FLOW US	247907AC2	US247907AC23	56488160
576	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G224	US52519G2241	52519G224
577	HIGH YIELD - AME	HY FLOW US		XS0274281855	1US954613
578	HIGH YIELD - AME	HY DISTRESSED US	373200AQ7	US373200AQ74	5BBLFR30
579	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	879403AS2	US879403AS24	1MX372784
580	HIGH YIELD - AME	HY FLOW US		XS0274281186	1US718786
581	HIGH YIELD - AME	HY DISTRESSED US	345397VE0	US345397VE09	5BBKZH70
582	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92924SAB4	US92924SAB43	1AU341390
583	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AY3	US5252M0AY36	1US266109
584	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	05963GAB4	US05963GAB41	1AR111631
585	HIGH YIELD - AME	HY FLOW US	22025YAD2	US22025YAD22	51573200
586	US COMMODITIES TRADING	EXOTICS	52522L731	US52522L7313	1US370703
587	HIGH GRADE CREDIT US	HG FLOW TRADING US	925524AH3	US925524AH30	53026990
588	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	745332BY1	US745332BY16	5BBRYP60
589	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UAT8	US45031UAT88	56548300
590	HIGH YIELD - AME	HY FLOW US	02406PAE0	US02406PAE07	53985010
591	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	983730AA0	US983730AA02	54545380
592	HIGH YIELD - AME	HY FLOW US	76010RAC2	US76010RAC25	5BBVXK10
593	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	25243YAL3	US25243YAL39	1GB222580
594	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962G2C7	US36962G2C76	59036740
595	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UBD2	US45031UBD28	59662600
596	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	48240JAD9	US48240JAD90	1US642044
597	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658322201	US6583222012	658322201
598	HIGH YIELD - AME	HY FLOW US	779273AF8	US779273AF85	50343170
599	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	30247C103	US30247C1036	F0081430
600	HIGH YIELD - AME	HY FLOW US	049302AB8	US049302AB82	5BCPJW10
601	HIGH YIELD - AME	HY FLOW US	01958XBF3	US01958XBF33	54281860
602	HIGH YIELD - AME	HY FLOW US	01958XAZ0	US01958XAZ06	51569330
603	HIGH YIELD - AME	HY FLOW US	085789AC9	US085789AC95	59340520
604	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92852EAK1	US92852EAK10	1US419153
605	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	00371G105	US00371G1058	A0103120
606	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	40049JAT4	US40049JAT43	1MX066436
607	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670984400	US6709844004	670984400
608	CREDIT FINANCING AMERICAS	M/B CORPORATES	785203AA8	US785203AA82	5BBVZS80
609	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	36186C202	US36186C2026	G0088370
610	HIGH GRADE CREDIT US	HG FLOW TRADING US	78442FBU1	US78442FBU12	78442FBU1
611	HIGH YIELD - AME	HY FLOW US	451663AC2	US451663AC25	5BBFLH60
612	HIGH YIELD - AME	HY FLOW US	966387AE2	US966387AE25	56326250
613	HIGH YIELD - AME	HY DISTRESSED US	161175AA2	US161175AA23	53159430
614	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED			9RBBBK20

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	L	M	N	O
559	FREEPORT-MCMORAN COPPER & GOLD	04/01/15	8.25%	TMS
560	CIE GENERALE DE GEOPHYSIQUE-VERITAS 7.500% 20150515	05/15/15	7.50%	TMS
561	HUNTSMAN CORP	01/01/00		TMS
562	INSURANCE NOTE CAP TAX MMS04-3	04/03/35	4.47%	MTS
563	ISHARES S&P NORTH AMERICAN TECHNOLOGY SOFTWARE INDEX FUND	01/01/00		TMS
564	DRUMMOND CO INC	02/15/16	7.38%	TMS
565	CORP ANDINA DE FOMENTO 6.875% 20120315 SERIES# EXCH	03/15/12	6.88%	ITS
566	NEWFIELD EXPLORATION CO	05/15/18	7.13%	TMS
567	DP WORLD SUKUK LTD 6.250% 20170702 SERIES# 144A	07/02/17	6.25%	ITS
568	ATLAS PIPELINE HLDGS L P UNITS REPSTG LTD PARTNER INT	01/01/00		TMS
569	ARCH WESTERN FINANCE SR NTS ORGNL CPN 6.75% R/MD 6.75 07/01/2013	07/01/13	6.75%	TMS
570	SPDR SER TR S&P METALS & MINING ETF	01/01/00		TMS
571	MAUI ELECTRIC COMPANY INC SERIES G	01/01/20	0.00%	TMS
572	C/P APRECO INC 4.2	09/16/08	0.00%	MTS
573	C/P ROCKIES EXPRESS PIPELINE LLC	09/18/08	0.00%	MTS
574	BEAZER HOMES USA INC	11/15/13	6.50%	TMS
575	DELTA PETE CORP SR NT R/MD 7.00 04/01/2015	04/01/15	7.00%	TMS
576	LEHMAN BROS INC GOLDMAN SACHS MMP 2007 11/12/2008 @5.419 PFD	01/01/00	0.00%	MTS
577	HUNTSMAN INTERNATIONAL LLC 6.875% 20131115 SERIES# 144A	11/15/13	6.88%	ITS
578	GEORGIA GULF CORP SR NT R/MD 9.50 10/15/2014	10/15/14	9.50%	TMS
579	TELEFONOS DE MEXICO SAB DE CV 5.500% 20150127	01/27/15	5.50%	ITS
580	HUNTSMAN INTERNATIONAL LLC 6.875% 20131115 SERIES# REGS	11/15/13	6.88%	ITS
581	FORD MOTOR CREDIT CO LLC	09/15/10	9.75%	TMS
582	WEA FINANCE LLC / WCI FINANCE LLC 5.700% 20161001 SERIES# 144A	10/01/16	5.70%	ITS
583	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 9.50 12/28/2022	12/28/22	9.50%	ITS
584	BANCO MACRO SA VARIABLE RATE BOND 20361218	12/18/36	9.75%	ITS
585	***CORRECTIONS CORP AMERICA SR NOTES R/MD 7.50 05/01/2011	05/01/11	7.50%	TMS
586	OPTA LEHMAN BROTHERS COMMODITY INDEX PURE BETA TOTAL RETURN ETF	02/25/38	0.00%	ITS
587	VIACOM INC-CORP BOND	07/30/30	7.88%	TMS
588	PUGET SOUND ENERGY INC JR SUB NT R/MD 6.974 06/01/2067	06/01/67	6.97%	TMS
589	ISTAR FINANCIAL INC MAKE WHOLE CALL	04/15/15	6.05%	TMS
590	AMERICAN AXLE & MANUFACTURING MAKE WHOLE CALL	02/11/14	5.25%	TMS
591	XL CAPITAL FINANCE EUROPE PLC 6.500% 20120115	01/15/12	6.50%	TMS
592	RENTAL SVC CORP/ RSC HLDGS SR NT 9.5%14 R/MD 9.50 12/01/2014	12/01/14	9.50%	TMS
593	DIAGEO CAPITAL PLC 5.200% 20130130	01/30/13	5.20%	ITS
594	GENERAL ELEC CAP CORP MEDIUM TERM NTS R/MD 5.20 02/01/2011	02/01/11	5.20%	TMS
595	ISTAR FINANCIAL INC MAKE WHOLE CALL	03/15/17	5.85%	TMS
596	***KBC INTERNATIONALE FINANCIERINGSMAATSCHAPPIJ N V PPN LKD TO LBCI PURE BETA PLUSR/MD0000 09/18/2013	09/18/13	0.00%	ITS
597	NORTH CASTLE VII MONEY MARKET PFD 144A N/A 10/07/2008 @ 4.489	01/01/00	0.00%	MTS
598	ROUSE CO LP/THE MAKE WHOLE CALL	09/15/12	7.20%	TMS
599	FBR CAP MKTS CORP COM 144A	01/01/00		TMS
600	ATLAS ENERGY OPER CO LLC SR NT144A 18 R/MD 10.75 02/01/2018	02/01/18	10.75%	TMS
601	ALLIED WASTE NORTH AMERICA INCSR NT R/MD 6.125 02/15/2014	02/15/14	6.13%	TMS
602	ALLIED WASTE NORTH AMERICA INC	04/15/13	7.88%	TMS
603	BERRY PETROLEUM CO	11/01/16	8.25%	TMS
604	VIVENDI 5.750% 20130404 SERIES# 144A	04/04/13	5.75%	ITS
605	ABN AMRO NORTH AMER CAP FDG TR I PFD SECS FIXED/FLTG 144A	01/01/00	0.00%	TMS
606	GRUPO TELEVISA SA 8.500% 20320311	03/11/32	8.50%	ITS
607	NUVEEN INSURED MUN OPPORTUNITYFUND INC-M.A.R. PFD SER TH1 N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS
608	SABIC INNOVATIVE PLASTICS HOLDINGS BV 9.500% 20150815 SERIES# 144A	08/15/15	9.50%	TMS
609	GMAC LLC 7.30% PUBLIC INCOME NOTES DUE 03/09/2031	01/01/00		TMS
610	SLM CORP FRN (BLIB3 + 20BPS)	01/26/09	3.12%	MTS
611	IDEARC INC R/MD 8.00 11/15/2016	11/15/16	8.00%	TMS
612	WHITING PETROLEUM CORP MAKE WHOLE CALL	02/01/14	7.00%	TMS
613	CHARTER COMMUNICATIONS OPERATIMAKE WHOLE CALL	04/30/12	8.00%	TMS
614	HAIGHTS CROSS COMMUNICATION INC CNTR CSP RESTRICTED	01/01/00		TMS

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	P	Q	R	S	T	U	V
559	2,610,000	104.00	104.04	2,715,381	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
560	2,718,000	99.50	99.53	2,705,090	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
561	239,000	13.20	13.20	2,682,255	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
562	2,900,000	0.92	0.92	2,681,570	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
563	200,000	47.03	47.03	2,679,295	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
564	3,000,000	89.00	89.01	2,670,184	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
565	2,555,000	1.05	1.09	2,668,602	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
566	2,850,000	93.50	93.53	2,665,660	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
567	3,000,000	0.87	0.87	2,663,323	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
568	95,741	27.81	27.81	2,662,557	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
569	2,721,000	97.50	97.51	2,653,353	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
570	50,000	59.20	59.20	2,636,068	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
571	35,000	75.00	75.00	2,625,000	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
572	2,600,000	1.00	1.00	2,599,841	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
573	2,600,000	1.00	1.00	2,599,415	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
574	3,750,000	68.75	68.77	2,578,937	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
575	3,260,000	79.00	79.03	2,576,440	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
576	29	0.89	0.89	2,572,300	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
577	2,000,000	0.90	0.92	2,569,837	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
578	4,382,000	75.50	75.54	2,555,053	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
579	2,705,000	0.97	0.98	2,552,726	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
580	2,000,000	0.89	0.91	2,541,993	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
581	2,837,000	89.00	89.05	2,526,313	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
582	2,650,000	0.93	0.95	2,520,671	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
583	2,970,000	0.83	0.85	2,517,727	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
584	3,720,000	0.65	0.68	2,513,632	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
585	2,480,000	100.88	100.90	2,502,392	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
586	50,000	50.00	50.00	2,498,347	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
587	2,750,000	90.84	90.85	2,498,258	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
588	3,000,000	83.00	83.02	2,490,604	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
589	3,500,000	71.00	71.03	2,485,882	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
590	4,000,000	62.00	62.00	2,480,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
591	2,500,000	98.72	98.73	2,468,324	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
592	3,000,000	82.00	82.03	2,460,823	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
593	2,380,000	1.02	1.02	2,436,582	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
594	2,355,000	102.81	102.82	2,421,308	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
595	3,500,000	69.00	69.03	2,416,024	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
596	2,400,000	1.00	1.00	2,400,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
597	60	0.40	0.40	2,400,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
598	2,705,000	88.50	88.54	2,394,899	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
599	500,000	4.76	4.76	2,380,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
600	2,350,000	100.50	100.51	2,362,059	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
601	2,405,000	97.50	97.51	2,344,998	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
602	2,285,000	102.50	102.53	2,342,711	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
603	2,465,000	95.00	95.03	2,342,507	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
604	2,300,000	0.99	1.02	2,340,430	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
605	2,750	850.00	850.00	2,337,500	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
606	1,990,000	1.17	1.17	2,326,761	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
607	93	0.99	0.99	2,301,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
608	2,200,000	104.00	104.01	2,288,174	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
609	200,000	11.38	11.38	2,276,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
610	2,305,000	0.98	0.98	2,264,322	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
611	5,000,000	45.25	45.28	2,263,833	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
612	2,375,000	95.25	95.28	2,262,785	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
613	2,650,000	95.75	95.78	2,252,330	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
614	368,957	6.10	6.10	2,249,999	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

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	A	B	C	D	E	F
615	93114225	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
616	93118265	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
617	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
618	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
619	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
620	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
621	GMU1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
622	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
623	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
624	93115550	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
625	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
626	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
627	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
628	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
629	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
630	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
631	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
632	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
633	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
634	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
635	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
636	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
637	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
638	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
639	93117670	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
640	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
641	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
642	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
643	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
644	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
645	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
646	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
647	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
648	93117957	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
649	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
650	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
651	93113153	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
652	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
653	93115550	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
654	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
655	93102224	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
656	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
657	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
658	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
659	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
660	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
661	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
662	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
663	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
664	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
665	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
666	GMKE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
667	93117670	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
668	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
669	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
670	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
615	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	929903EF5	US929903EF56	5BCZRQ00
616	HIGH YIELD - AME	HY DISTRESSED US	89816WAA4	US89816WAA45	52965270
617	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464288794	US4642887941	H0152730
618	HIGH YIELD - AME	HY FLOW US	7481F1AC0	US7481F1AC04	52791460
619	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	62983PAA3	US62983PAA30	1QA764952
620	HIGH GRADE CREDIT US	HG FLOW TRADING US	00184AAG0	US00184AAG04	54683620
621	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	00254EAB8	US00254EAB83	00254EAB8
622	HIGH GRADE CREDIT US	HG FLOW TRADING US	91324PAW2	US91324PAW23	5BCRXX30
623	HIGH YIELD - AME	HY DISTRESSED US	85375CAT8	US85375CAT80	52644580
624	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	726503105	US7265031051	P0063350
625	HIGH YIELD - AME	HY FLOW US	816074AG3	US816074AG36	5BCKFV00
626	HIGH YIELD - AME	HY FLOW US	876144AA4	US876144AA40	50294490
627	HIGH YIELD - AME	HY FLOW US	881609AQ4	US881609AQ40	58553310
628	HIGH YIELD - AME	HY FLOW US	707569AL3	US707569AL32	53636920
629	HIGH YIELD - AME	HY FLOW US	35687MAM9	US35687MAM91	5BBSYH30
630	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247361XF0	US247361XF06	53248430
631	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CM7	US5252M0CM79	1US344203
632	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	38528B207	US38528B2079	38528B207
633	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	75405TAA7	US75405TAA79	651897779
634	HIGH YIELD - AME	HY FLOW US	52736RAV4	US52736RAV42	54741810
635	HIGH YIELD - AME	HY FLOW US	346091AU5	US346091AU50	50069510
636	HIGH YIELD - AME	HY FLOW US	245217AP9	US245217AP92	56424060
637	HIGH GRADE CREDIT US	HG FLOW TRADING US	149123BM2	US149123BM26	57424080
638	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247361XG8	US247361XG88	53976900
639	HIGH YIELD - AME	HY FLOW US	27828Q105	US27828Q1058	E0060480
640	HIGH YIELD - AME	HY FLOW US	05336XAD3	US05336XAD30	59127590
641	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	421924309	US4219243098	H0158890
642	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	878742AE5	US878742AE55	1CA385882
643	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962GYY4	US36962GYY42	54870370
644	HIGH YIELD - AME	HY FLOW US	896047AF4	US896047AF41	50291710
645	HIGH YIELD - AME	HY FLOW US	767754BL7	US767754BL71	59915250
646	HIGH YIELD - AME	HY DISTRESSED US	179584AF4	US179584AF41	5BCZWB30
647	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	370425RU6	US370425RU66	53566460
648	HIGH YIELD - AME	HY DISTRESSED US	03499AEF2	US03499AEF21	5BDMCS60
649	HIGH YIELD - AME	HY FLOW US	17453BAW1	US17453BAW19	5BBPVY50
650	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UBD2	US45031UBD28	59662600
651	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER			9N387880
652	HIGH YIELD - AME	HY FLOW US	058498AL0	US058498AL02	56062960
653	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	87611X105	US87611X1054	T0120580
654	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00386SAE2	US00386SAE28	1US553662
655	HIGH YIELD - AME	HY BONDS SYND US	721467AD0	US721467AD02	53349950
656	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658316203	US6583162036	658316203
657	HIGH YIELD - AME	HY FLOW US	217203AC2	US217203AC27	5BDDYY10
658	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US		USU23797AS91	5BDRMZ30
659	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73935X369	US73935X3695	P0193890
660	CREDIT FINANCING AMERICAS	M/B CORPORATES	759663107	US7596631074	R0068860
661	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	50186QAA1	US50186QAA13	1US341365
662	HIGH GRADE CREDIT US	HG FLOW TRADING US	826418BH7	US826418BH79	5BDTDS90
663	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	06849TAA6	US06849TAA60	1US641863
664	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0BL0	US5252M0BL06	1US317118
665	HIGH YIELD - AME	HY FLOW US	305560AF1	US305560AF16	5BCXWN20
666	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	637432HW8	US637432HW85	637432HW8
667	HIGH YIELD - AME	HY FLOW US	60877UAJ6	US60877UAJ60	5BCPSX50
668	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	06849RAB8	US06849RAB87	1CA641805
669	HIGH GRADE CREDIT US	HG FLOW TRADING US	87244EAB8	US87244EAB83	87244EAB8
670	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	21987BAJ7	US21987BAJ70	1CL245886

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
615	WACHOVIA CORP	02/08/49	7.98%	TMS
616	TRUMP ENTERTAINMENT RESORTS IN	06/01/15	8.50%	TMS
617	ISHARES TR DOW JONES US BROKER-DEALERS INDEX FD	01/01/00		TMS
618	***QUEBECOR WORLD CAP CORP R/MD 4.875 11/15/2008	11/15/08	4.88%	TMS
619	NAKILAT INC 6.067% 20331231 SERIES# 144A	12/31/33	6.07%	ITS
620	AOL TIME WARNER INC CORP BOND	05/01/32	7.70%	TMS
621	SWEDISH EXPORT CREDIT	11/10/14	10.00%	MTS
622	UNITEDHEALTH GROUP INC NT R/MD 6.00 06/15/2017	06/15/17	6.00%	TMS
623	STANDARD-PACIFIC CORP MAKE WHOLE CALL	08/15/15	7.00%	TMS
624	PLAINS ALL AMERICAN PIPELINE L P UNIT LTD PARTNERSHIP-INT	01/01/00		TMS
625	SEITEL INC	02/15/14	9.75%	TMS
626	TRAINS MAKE WHOLE CALL	05/01/16	0.00%	TMS
627	TESORO CORP MAKE WHOLE CALL	11/01/12	6.25%	TMS
628	PENN NATIONAL GAMING INC	03/01/15	6.75%	TMS
629	FREESCALE SEMICONDUCTOR INC	12/15/14	8.88%	TMS
630	DELTA AIR LINES INC/OLD MAKE WHOLE CALL	12/05/14	10.00%	TMS
631	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 8.75 02/14/2023	02/14/23	8.75%	ITS
632	GRAND CENTRAL CAPITAL TRUST IIMNY MKT COMMITTD PFD CUST TR SECS 144A N/A 10/08/2008@4.487	01/01/00	0.00%	MTS
633	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.298% 20200930 SERIES# 144A	09/30/20	5.00%	ITS
634	LEVI STRAUSS & CO NEW SR NT R/MD 8.875 04/01/2016	04/01/16	8.88%	TMS
635	FOREST OIL CORP	05/01/14	7.75%	TMS
636	DEL MONTE CORP	02/15/15	6.75%	TMS
637	CATERPILLAR INC NTS R/MD 5.70 08/15/2016	08/15/16	5.70%	TMS
638	DELTA AIRLINES 144A-CORP BOND CALLABLE 8/22/94	12/05/14	10.00%	TMS
639	EATON VANCE SENIOR FLOATING RATE TRUST	01/01/00		TMS
640	AVAGO TECHNOLOGIES FIN PTE LTDSR NT R/MD 10.125 12/01/2013	12/01/13	10.13%	TMS
641	HEALTHSOUTH CORP COM NEW	01/01/00		TMS
642	***TECK COMINCO LTD SR NT R/MD 6.125 10/01/2035	10/01/35	6.13%	ITS
643	GENERAL ELECTRIC CAPITAL CORP	06/15/12	6.00%	TMS
644	TRIBUNE CO MAKE WHOLE CALL	08/15/15	5.25%	TMS
645	RITE AID CORP	03/01/17	7.50%	TMS
646	CLAIRES STORES INC SR PIK 9.625%15 R/MD 9.625 06/01/2015	06/01/15	9.63%	TMS
647	GMAC LLC	03/02/11	7.25%	TMS
648	***ANGIOTECH PHARMACEUTICALS ISR NT FLT 13 - CONTRA CUSIP - R/MD 6.431 12/01/2013	12/01/13	6.43%	TMS
649	CITIZENS COMMUNICATIONS CO SR NT 7.125%19 R/MD 7.125 03/15/2019	03/15/19	7.13%	TMS
650	ISTAR FINANCIAL INC MAKE WHOLE CALL	03/15/17	5.85%	TMS
651	AHD PIPE	01/01/00		TMS
652	BALL CORP SR NT R/MD 6.625 03/15/2018	03/15/18	6.63%	TMS
653	TARGA RES PARTNERS LP UNIT LTD PARTNERSHIP INT	01/01/00		TMS
654	ABU DHABI NATIONAL ENERGY CO 6.600% 20130801 SERIES# 144A	08/01/13	6.60%	ITS
655	PPC ESCROW CORP	11/15/13	9.25%	TMS
656	NORTH CASTLE MMP IV AUCTION PFD SHS 144A N/A 10/10/2008 @ 4.488	01/01/00	0.00%	MTS
657	COPANO ENERGY LLC	06/01/18	7.75%	TMS
658	BERKSHIRE REG S R/MD 5.00 08/15/2013	08/15/13	5.00%	TMS
659	POWERSHARES EXCHANGE-TRADED FDTR DYNAMIC INDLS SECTOR PORT	01/01/00		TMS
660	REMY INTL INC COM	01/01/00		TMS
661	LG ELECTRONICS INC 5.000% 20100617 SERIES# 144A	06/17/10	5.00%	ITS
662	SIERRA PACIFIC PWR CO 1ST MTG R/MD 5.45 09/01/2013	09/01/13	5.45%	TMS
663	***BARRICK GOLD FINANECO L MEDIUM TERM NOTE R/MD 6.125 09/15/2013	09/15/13	6.13%	ITS
664	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230124 SERIES# MTN1 MTN	01/24/23	8.75%	ITS
665	FAIRPOINT COMMUNICATIONS INC SR NOTE 144A R/MD 13.125 04/01/2018	04/01/18	13.13%	TMS
666	NATIONAL RURAL UTILITIES COOPE	07/09/09	5.42%	MTS
667	MOMENTIVE PERFORMANCE MATLS TGG SR 10.125%14 R/MD 10.125 12/01/2014	12/01/14	10.13%	TMS
668	BARRICK NORTH AMERICA FINANCE MAKE WHOLE CALL	09/15/18	6.80%	ITS
669	TIAA GLOBAL MARKETS INC	01/12/11	2.89%	MTS
670	CORP NACIONAL DEL COBRE DE CHILE - CODEL 4.750% 20141015 SERIES# 144A	10/15/14	4.75%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
615	5,000,000	60.00	60.05	2,247,071	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
616	4,880,000	46.00	46.02	2,247,057	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
617	100,000	30.41	30.41	2,238,716	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
618	6,200,000	36.00	36.00	2,232,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
619	2,500,000	0.88	0.89	2,219,430	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
620	2,246,000	98.64	98.66	2,216,007	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
621	2,250,000	0.98	0.98	2,215,350	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
622	2,335,000	94.70	94.71	2,211,608	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
623	2,805,000	78.50	78.51	2,202,089	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
624	50,000	44.00	44.00	2,200,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
625	2,550,000	86.00	86.01	2,193,207	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
626	2,343,000	93.50	93.50	2,190,705	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
627	2,360,000	92.75	92.77	2,189,449	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
628	2,487,000	87.50	87.50	2,176,190	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
629	2,716,000	80.00	80.02	2,172,949	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
630	5,110,000	42.50	42.50	2,171,750	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
631	3,235,000	0.66	0.67	2,165,945	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
632	120	0.18	0.18	2,160,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
633	2,260,000	0.93	0.95	2,153,074	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
634	2,500,000	85.88	85.92	2,147,886	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
635	2,140,000	99.75	99.78	2,135,267	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
636	2,243,000	95.00	95.01	2,130,976	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
637	2,080,000	102.37	102.37	2,129,398	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
638	5,000,000	42.50	42.50	2,125,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
639	160,562	13.22	13.22	2,122,630	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
640	2,000,000	106.00	106.03	2,120,585	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
641	150,000	18.98	18.98	2,119,927	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
642	2,443,000	0.83	0.86	2,105,753	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
643	2,020,000	104.21	104.23	2,105,433	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
644	5,925,000	35.50	35.50	2,103,634	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
645	2,500,000	84.00	84.00	2,100,073	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
646	6,249,000	33.50	33.50	2,093,415	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
647	3,000,000	71.00	71.00	2,077,746	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
648	2,282,000	91.00	91.00	2,076,677	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
649	2,385,000	87.00	87.04	2,075,800	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
650	3,000,000	69.00	69.03	2,070,878	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
651	74,455	27.81	27.81	2,070,594	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
652	2,100,000	98.50	98.53	2,069,196	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
653	100,000	21.00	21.00	2,055,333	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
654	2,014,000	1.01	1.02	2,054,922	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
655	1,861,000	109.75	109.78	2,043,021	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
656	51	0.40	0.40	2,040,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
657	2,215,000	92.00	92.03	2,037,958	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
658	2,000,000	101.79	101.80	2,035,939	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
659	200,000	28.17	28.17	2,028,470	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
660	84,295	24.00	24.00	2,023,080	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
661	2,000,000	0.99	1.00	2,005,542	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
662	2,000,000	100.19	100.19	2,003,870	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
663	2,000,000	1.00	1.00	2,002,927	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
664	3,005,000	0.65	0.67	2,002,231	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
665	2,000,000	100.00	100.06	2,001,203	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
666	2,000,000	0.99	1.00	1,992,199	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
667	2,255,000	88.25	88.25	1,990,038	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
668	2,000,000	0.99	0.99	1,986,031	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
669	2,000,000	0.99	0.99	1,981,392	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
670	1,982,000	0.98	0.98	1,972,610	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
671	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
672	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
673	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
674	GM44	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
675	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
676	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
677	93114225	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
678	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
679	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
680	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
681	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
682	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
683	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
684	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
685	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
686	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
687	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
688	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
689	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
690	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
691	07100CT31	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	COMMODITIES
692	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
693	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
694	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
695	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
696	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
697	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
698	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
699	93117602	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
700	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
701	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
702	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
703	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
704	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
705	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
706	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
707	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
708	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
709	GA13	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
710	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
711	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
712	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
713	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
714	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
715	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
716	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
717	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
718	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
719	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
720	93118002	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
721	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
722	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
723	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
724	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
725	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
726	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

	G	H	I	J	K
671	HIGH YIELD - AME	HY FLOW US	413627AY6	US413627AY65	5BCPTV10
672	HIGH GRADE CREDIT US	HG FLOW TRADING US	913017BP3	US913017BP39	5BDDZJ20
673	HIGH YIELD - AME	HY FLOW US	74153QAF9	US74153QAF90	55765500
674	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	48245ABN0	US48245ABN00	48245ABN0
675	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	02378JAU2	US02378JAU25	54686830
676	HIGH YIELD - AME	HY FLOW US	857555AP1	US857555AP11	5BBZDL50
677	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	902973155	US9029731554	U0039680
678	HIGH GRADE CREDIT US	HG FLOW TRADING US	125509BK4	US125509BK48	5BCVVK50
679	HIGH YIELD - AME	HY FLOW US	699157AC7	US699157AC71	5BDBHZ80
680	HIGH GRADE CREDIT US	HG FLOW TRADING US	12189TAR5	US12189TAR59	53208190
681	HIGH GRADE CREDIT US	HG FLOW TRADING US	565849AD8	US565849AD85	5BCKBX60
682	HIGH GRADE CREDIT US	HG FLOW TRADING US	438516AT3	US438516AT30	59733960
683	HIGH YIELD - AME	HY FLOW US	87255MAA8	US87255MAA80	5BBLFW90
684	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	29274FAB0	US29274FAB04	1KY082196
685	HIGH YIELD - AME	HY FLOW US	431318AC8	US431318AC83	52089580
686	HIGH YIELD - AME	HY FLOW US	68383KAB5	US68383KAB52	5BDBZF70
687	CREDIT FINANCING AMERICAS	M/B CORPORATES	10553YAA3	US10553YAA38	5BDGRF80
688	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0228510557	1FR566155
689	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670986306	US6709863061	670986306
690	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	40049JAV9	US40049JAV98	1MX513726
691	US COMMODITIES TRADING	EXOTICS	52522L749	US52522L7495	1US358260
692	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	98417EAC4	US98417EAC49	1CA251373
693	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	80281JJW1		80281JJW1
694	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	29268BAB7	US29268BAB71	1LU100636
695	HIGH YIELD - AME	HY FLOW US	651715AF1	US651715AF17	51399490
696	HIGH YIELD - AME	HY FLOW US	29255WAD2	US29255WAD20	54953330
697	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670972306	US6709723067	670972306
698	HIGH YIELD - AME	HY DISTRESSED US	12501BAQ7	US12501BAQ77	56095770
699	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US			9N395420
700	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UAZ4	US45031UAZ49	5BBGVD90
701	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	12526YAA3	US12526YAA38	1MX765979
702	HIGH YIELD - AME	HY FLOW US	367905AB2	US367905AB22	53916880
703	HIGH YIELD - AME	HY DISTRESSED US	12008RAB3	US12008RAB33	54021310
704	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52520YAB3	US52520YAB39	54897230
705	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771RAA2	US73771RAA23	73771RAA2
706	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AD5	US047468AD50	047468AD5
707	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	058521AH8	US058521AH82	058521AH8
708	HIGH YIELD - AME	HY FLOW US	74837RAE4	US74837RAE45	5BDRPV40
709	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	058521AF2	US058521AF27	058521AF2
710	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67063W201	US67063W2017	67063W201
711	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101Q208	US67101Q2084	67101Q208
712	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	46183MAA1	US46183MAA18	46183MAA1
713	HIGH GRADE CREDIT US	HG FLOW TRADING US	257867AR2	US257867AR23	52734250
714	HIGH GRADE CREDIT US	HG FLOW TRADING US	50075NAS3	US50075NAS36	5BBTRL70
715	HIGH GRADE CREDIT US	HG FLOW TRADING US	14912L3U3	US14912L3U33	5BDFVV50
716	HIGH GRADE CREDIT US	HG FLOW TRADING US	761713AU0	US761713AU09	5BBMWM50
717	HIGH YIELD - AME	HY FLOW US	861589AZ2	US861589AZ29	50570190
718	HIGH YIELD - AME	HY FLOW US	60467PAJ3	US60467PAJ30	54382810
719	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313400624	US3134006242	F0096770
720	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518Q132	US52518Q1325	L0044080
721	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81369Y605	US81369Y6059	S0071530
722	HIGH YIELD - AME	HY FLOW US	22025YAJ9	US22025YAJ91	53800400
723	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	670346AJ4	US670346AJ44	1US485139
724	HIGH YIELD - AME	HY FLOW US	887364AF4	US887364AF45	50784860
725	HIGH GRADE CREDIT US	HG FLOW TRADING US	00206RAN2	US00206RAN26	5BDDRK20
726	HIGH YIELD - AME	HY FLOW US	549463AC1	US549463AC10	50710330

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
671	HARRAH'S OPERATING CO INC	02/01/16	10.75%	TMS
672	UNITED TECHNOLOGIES CORP	07/15/38	6.13%	TMS
673	PRIDE INTERNATIONAL INC SENIOR NOTE R/MD 7.375 07/15/2014	07/15/14	7.38%	TMS
674	KFW INTERNATIONAL FINANCE VARIABLE RATE BOND 20230513 SERIES# MTN	05/13/23	7.25%	MTS
675	AMERICAN AIRLINES INC	05/23/16	7.38%	TMS
676	STATER BROS HLDGS INC SR NT R/MD 7.75 04/15/2015	04/15/15	7.75%	TMS
677	US BANCORP DEL DEPOSITARY SHS REPSTG 1/1000THPFD SER B	01/01/00	0.00%	TMS
678	CIGNA CORP R/MD 6.35 03/15/2018	03/15/18	6.35%	TMS
679	PARALLEL PETE CORP DEL SR NT R/MD 10.25 08/01/2014	08/01/14	10.25%	TMS
680	BURLINGTON NORTHN SANTA FE CORP R/MD 7.95 08/15/2030	08/15/30	7.95%	TMS
681	MARATHON OIL CORP NT R/MD 6.00 10/01/2017	10/01/17	6.00%	TMS
682	HONEYWELL INTL INC R/MD 5.70 03/15/2037	03/15/37	5.70%	TMS
683	TL ACQUISITIONS INC	01/15/15	10.50%	TMS
684	ENERSIS SA/CAYMAN ISLAND 7.400% 20161201	12/01/16	7.40%	ITS
685	HILCORP ENERGY I L P NOTES 144A R/MD 7.75 11/01/2015	11/01/15	7.75%	TMS
686	***OPTI CDA INC GTD SR SECD NT R/MD 8.25 12/15/2014	12/15/14	8.25%	TMS
687	BRASKEM FINANCE LTD 7.250% 20180605 SERIES# 144A	06/05/18	7.25%	TMS
688	BNP PARIBAS VARIABLE RATE BOND 20200912 SERIES# EMTN	09/12/20	7.51%	ITS
689	NUVEEN NEW YORK QUALITY INCOMEMUN FUND INC-M.A.R. PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS
690	GRUPO TELEVISA SA 6.625% 20250318	03/18/25	6.63%	ITS
691	OPTA LEHMAN BROTHERS COMMODITY INDEX PURE BETA AGRICULTURE T ETF	02/21/38	0.00%	ITS
692	XSTRATA FINANCE CANADA LTD 6.900% 20371115 SERIES# 144A	11/15/37	6.90%	ITS
693	C/P SANTANDER CENTRAL HISPANO FINANCE DELAWARE INC	09/30/08	0.00%	MTS
694	ENEL FINANCE INTERNATIONAL SA 6.250% 20170915 SERIES# 144A	09/15/17	6.25%	ITS
695	NEWPAGE CORP	05/01/13	12.00%	TMS
696	ENCORE ACQUISITION CO SR SUB NOTE R/MD 6.25 04/15/2014	04/15/14	6.25%	TMS
697	NUVEEN PENNSYLVANIA INVT QUAL-ITY MUN FUND-M.A.R.PFD SER TH N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS
698	CCH I HLDGS LLC / CCH I HLDGS SR NT ACCRET 14 R/MD 10.00 05/15/2014	05/15/14	10.00%	TMS
699	MAUI ELECTRIC CO LTD 7.625%	01/01/00	0.00%	TMS
700	ISTAR FINANCIAL INC MAKE WHOLE CALL	10/15/13	5.95%	TMS
701	CEMEX SAB DE CV VARIABLE RATE BOND PERP SERIES# 144A	12/18/49	6.20%	ITS
702	GAYLORD ENTERTAINMENT CO	11/15/13	8.00%	TMS
703	BUILDERS FIRSTSOURCE INC	02/15/12	7.05%	TMS
704	LEHMAN BROTHERS HOLDINGS E-CAP	08/19/65	3.59%	TMS
705	POTOMAC TRUST CAP 04-V	01/23/25	4.49%	MTS
706	ATHILON CAPITAL CORP NOTES SERIES B CORP	08/08/35	3.99%	MTS
707	BALLANTYNE A3C BALLANTYNE RE PLC	05/02/36	4.47%	MTS
708	QUICKSILVER RES INC R/MD 8.25 08/01/2015	08/01/15	8.25%	TMS
709	BALLANTYNE TAXABLE NOTES A3A	05/02/36	4.49%	MTS
710	NUVEEN PREMIUM INCOME MUN FUND2 INC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS
711	NUVEEN MICHIGAN PREMIUM INCOMEMUN FUND INC-M.A.R. PFD SER THN/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS
712	SR SUB 2006 DEFERRABLE INT NT	12/15/36	5.99%	MTS
713	DONNELLEY R R & SONS CO NT 5.5%15 R/MD 5.50 05/15/2015	05/15/15	5.50%	TMS
714	KRAFT FOODS INC	08/11/17	6.50%	TMS
715	CATERPILLAR FINANCIAL SERVICES	04/15/18	5.45%	TMS
716	REYNOLDS AMERICAN INC R/MD 6.75 06/15/2017	06/15/17	6.75%	TMS
717	SMURFIT-STONE CONTAINER ENTERP	07/01/12	8.38%	TMS
718	MIRANT AMERICAS GENERATION LLCMAKE WHOLE CALL	05/01/31	9.13%	TMS
719	FREDDIE MAC 8.375% NON-CUMULATIVE PERPETUAL PREFERRED STOCK	01/01/00	0.00%	TMS
720	LEHMAN BROS INC CUSTODIAL RCPTS FOR PFD SHS OF VAR INVERSE SER IV GENERALE	01/01/00	0.00%	TMS
721	SECTOR SPDR - FINANCIAL SHS BEN INT	01/01/00		TMS
722	CORRECTIONS CORP OF AMERICA	01/31/14	6.75%	TMS
723	NUCOR CORP 5.000% 20130601	06/01/13	5.00%	ITS
724	TIMES MIRROR CO NEW DEB R/MD 6.61 09/15/2027	09/15/27	6.61%	TMS
725	AT&T INC	05/15/38	6.40%	TMS
726	LUCENT TECHNOLOGIES CORP BOND	01/15/28	6.50%	TMS

	P	Q	R	S	T	U	V
671	3,000,000	65.50	65.51	1,963,847	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
672	1,975,000	99.41	99.43	1,963,767	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
673	1,925,000	102.00	102.01	1,963,737	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
674	1,951,000	0.98	1.01	1,961,281	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
675	3,801,219	51.50	51.52	1,958,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
676	2,030,000	96.00	96.03	1,949,456	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
677	137,000	14.22	14.22	1,948,140	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
678	1,970,000	98.51	98.55	1,941,391	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
679	2,000,000	97.00	97.00	1,940,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
680	1,700,000	113.91	113.92	1,936,653	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
681	2,000,000	96.76	96.79	1,935,830	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
682	2,065,000	93.65	93.68	1,934,477	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
683	2,250,000	85.50	85.52	1,924,144	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
684	1,734,000	1.09	1.11	1,923,065	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
685	2,105,000	91.25	91.28	1,921,708	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
686	1,935,000	99.25	99.27	1,920,887	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
687	1,923,000	99.25	99.27	1,908,965	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
688	1,900,000	0.99	1.00	1,908,362	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
689	77	0.99	0.99	1,905,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
690	1,867,000	0.99	1.02	1,900,741	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
691	38,000	50.00	50.00	1,900,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
692	2,000,000	0.93	0.95	1,898,596	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
693	1,900,000	1.00	1.00	1,898,258	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
694	1,800,000	1.02	1.05	1,893,677	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
695	2,035,000	93.00	93.04	1,893,459	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
696	2,148,000	88.00	88.03	1,890,799	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
697	76	0.99	0.99	1,881,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
698	3,750,000	50.00	50.03	1,876,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
699	25,000	75.00	75.00	1,875,000	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
700	2,585,000	72.00	72.02	1,861,841	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
701	1,899,000	0.97	0.98	1,857,302	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
702	1,995,000	93.00	93.03	1,855,882	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
703	2,685,000	69.00	69.00	1,852,650	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
704	4,110,000	45.00	45.00	1,849,611	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
705	2,000,000	0.92	0.92	1,848,877	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
706	2,400,000	0.77	0.77	1,842,789	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
707	2,400,000	0.76	0.77	1,836,693	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
708	1,879,000	97.50	97.52	1,832,361	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
709	2,400,000	0.76	0.76	1,832,227	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
710	74	0.99	0.99	1,831,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
711	74	0.99	0.99	1,831,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
712	2,000,000	0.91	0.92	1,830,293	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
713	2,000,000	90.98	91.00	1,819,958	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
714	1,800,000	100.91	100.92	1,816,574	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
715	1,830,000	99.05	99.08	1,813,144	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
716	1,835,000	98.61	98.63	1,809,810	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
717	2,000,000	90.25	90.27	1,805,344	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
718	2,070,000	87.00	87.03	1,801,603	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
719	720,400	2.50	2.50	1,801,000	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
720	18	100.00	100.00	1,800,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
721	85,000	21.15	21.15	1,796,500	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
722	1,800,000	99.25	99.26	1,786,685	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
723	1,730,000	1.01	1.03	1,779,522	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
724	5,000,000	35.50	35.53	1,776,652	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
725	1,884,000	93.99	94.02	1,772,337	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
726	2,525,000	70.00	70.01	1,767,774	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
727	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
728	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
729	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
730	G17Y	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
731	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
732	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
733	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
734	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
735	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
736	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
737	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
738	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
739	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
740	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
741	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
742	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
743	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
744	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
745	93117875	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
746	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
747	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
748	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
749	G1H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
750	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
751	93114225	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
752	93117670	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
753	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
754	93114225	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
755	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
756	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
757	93113103	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
758	07200CRL2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
759	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
760	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
761	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
762	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
763	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
764	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
765	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
766	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
767	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
768	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
769	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
770	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
771	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
772	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
773	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
774	93117171	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
775	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
776	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
777	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
778	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
779	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
780	93115550	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
781	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
782	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
727	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	033301201	US0333012013	033301201
728	HIGH YIELD - AME	HY FLOW US	45661TAB7	US45661TAB70	54133130
729	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	125581306	US1255813065	C0153510
730	CREDIT RELATED AMERICAS	CDO PE AMERICAS	89288BAG6	US89288BAG68	89288BAG6
731	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670978204	US6709782048	670978204
732	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	84743Q306	US84743Q3065	84743Q306
733	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVM0	US52517PVM03	1US117484
734	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	87238FAB3		87238FAB3
735	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	655422AT0	US655422AT08	1US102221
736	HIGH GRADE CREDIT US	HG FLOW TRADING US	079867AN7	US079867AN74	50091150
737	HIGH GRADE CREDIT US	HG FLOW TRADING US	22237LMY5	US22237LMY55	50016780
738	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		BMG195221129	C0176970
739	HIGH GRADE CREDIT US	HG FLOW TRADING US	02580ECN1	US02580ECN13	5BDBSQ70
740	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464288687	US4642886877	H0189190
741	HIGH YIELD - AME	HY FLOW US	29270UAF2	US29270UAF21	5BCCVP10
742	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	046353AD0	US046353AD01	1GB073033
743	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	89352HAD1	US89352HAD17	1CA180101
744	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670988203	US6709882038	670988203
745	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	081331AG5	US081331AG51	56253090
746	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYY1	US52517PYY14	1US300122
747	HIGH YIELD - AME	HY FLOW US	170032AQ9	US170032AQ94	55169220
748	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0328390702	1AE223786
749	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AA1	US047468AA12	047468AA1
750	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DL8	US5252M0DL87	5BCRFF80
751	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	67612W405	US67612W4050	P0184830
752	HIGH YIELD - AME	HY FLOW US	278279104	US2782791048	E0063920
753	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	00685R409	US00685R4092	A0203550
754	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	61747S504	US61747S5047	M0134600
755	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED			90862250
756	HIGH YIELD - AME	HY FLOW US	934548AE8	US934548AE86	56419960
757	HIGH YIELD - AME	HY FLOW US	451663108	US4516631086	H0159110
758	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0344105340	1US345291
759	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0308427581	1AE937773
760	FX AMERICAS	FX-OPTIONS AMERICAS	N52142465	XS0274127009	1NL720389
761	HIGH YIELD - AME	HY FLOW US	87611UAC5	US87611UAC53	5BCPRX80
762	HIGH YIELD - AME	HY FLOW US	723456AC3	US723456AC36	54305160
763	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	920928306	US9209283061	920928306
764	HIGH YIELD - AME	HY FLOW US	513075AP6	US513075AP60	58236890
765	HIGH YIELD - AME	HY DISTRESSED US	686685AB4	US686685AB47	56413740
766	HIGH YIELD - AME	HY DISTRESSED US	59001AAK8	US59001AAK88	53230400
767	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AF0	US047468AF09	047468AF0
768	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUL3	US52517PUL39	1US211634
769	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00386SAE2	US00386SAE28	1US553662
770	HIGH YIELD - AME	HY DISTRESSED US	345397TS2	US345397TS23	53599850
771	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313586752	US3135867527	F0096870
772	HIGH YIELD - AME	HY FLOW US	704549AF1	US704549AF16	57627950
773	HIGH YIELD - AME	HY FLOW US	31529MAA6	US31529MAA62	50193770
774	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313586752	US3135867527	F0096870
775	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670977206	US6709772064	670977206
776	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	18451C109	US18451C1099	C0157680
777	HIGH YIELD - AME	HY FLOW US	852591AA4	US852591AA49	59757810
778	HIGH YIELD - AME	HY FLOW US	987434AM9	US987434AM99	54204650
779	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	16133RAC0	US16133RAC07	1SG363292
780	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	49455U100	US49455U1007	K0026900
781	HIGH YIELD - AME	HY FLOW US	690768403	US6907684038	P1241540
782	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45805CAA3	US45805CAA36	45805CAA3

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	L	M	N	O
727	ANCHORAGE FIN SUB-TRUST III ASSET BKD CAP COMMITMENT SECS N/A 09/30/2008 @ 4.486	01/01/00	0.00%	MTS
728	INERGY LP/INERGY FINANCE CORP	12/15/14	6.88%	TMS
729	CIT GROUP INC NEW FR NON CUM PFD SER B	01/01/00	0.00%	TMS
730	TRALEE CDO LTD FRN 20220416 SERIES# 1A 144A	04/16/22	4.29%	MTS
731	NUVEEN FLORIDA QUALITY INCOME MUN FUND-M.A.R. PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS
732	SPECIAL VALUE OPPORTUNITIES FDLLC TAXABLE AUCTION RATE PFD STOCK N/A 09/29/2008 @ 5.486	01/01/00	0.00%	MTS
733	LEHMAN BROTHERS HOLDINGS INC 4.375% 20101130 SERIES# MTNG	11/30/10	4.38%	ITS
734	TERI FINANCIAL SERVICES CLASS B	11/18/30	4.72%	MTS
735	XSTRATA CANADA CORP MAKE WHOLE CALL	10/15/15	6.00%	ITS
736	BELLSOUTH TELECOMMUNICATIONS I	11/15/45	5.85%	TMS
737	COUNTRYWIDE HOME LOANS INC	07/15/09	5.63%	TMS
738	CASTLEPOINT HOLDINGS LTD	01/01/00		TMS
739	AMERICAN EXPRESS BK FSB MEDIUM TERM NTS R/MD 5.50 04/16/2013	04/16/13	5.50%	TMS
740	ISHARES TR S&P U S PFD STK INDEX FD	01/01/00		TMS
741	ENERGY PARTNERS LTD SR NT R/MD 9.75 04/15/2014	04/15/14	9.75%	TMS
742	ASTRAZENECA PLC 6.450% 20370915	09/15/37	6.45%	ITS
743	TRANSCANADA CORP MAKE WHOLE CALL	10/15/37	6.20%	ITS
744	NUVEEN PREMIER MUNICIPAL INCOME FD INC-M.A.R. PFD SER TN/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS
745	BELVOIR LAND LLC MILITARY HSG REV BDS 05 SER A CL III MAKE WHOLE CALL T+15 BPR/MD 5.35 12/15/2025	12/15/25	5.35%	TMS
746	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.64 03/23/2012	03/23/12	5.64%	ITS
747	CHIQUITA BRANDS INTERNATIONAL	11/01/14	7.50%	TMS
748	TAQA ABU DHABI NATIONAL ENERGY 6.165% 20171025 SERIES# REGS	10/25/17	6.17%	ITS
749	ATHILON CAPITAL CORP 28DAY AUCTION	01/30/45	4.22%	MTS
750	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 02/14/2011	02/14/11	0.00%	TMS
751	ODYSSEY RE HLDGS CORP 7.42413%PERP PFD SER B FLTG RT	01/01/00	0.00%	TMS
752	EATON VANCE FLOATING RATE INCOME TRUST	01/01/00		TMS
753	ADELPHIA RECOVERY TRUST SERIES ACC-1 INT	01/01/00		TMS
754	MORGAN STANLEY DEP SHS REPSTG 1/1000 PERP PFDSER A	01/01/00	0.00%	TMS
755	CCFC PREFERRED HOLDINGS LLC PFD REDEEMABLE RESTRICTED	01/01/00		TMS
756	WMG ACQUISITION CORP	04/15/14	7.38%	TMS
757	IDEARC INC	01/01/00		TMS
758	EKSPORTFINANS A/S VARIABLE RATE BOND 20110211 SERIES# MTN	02/11/11	0.00%	ITS
759	DP WORLD LTD 6.850% 20370702 SERIES# REGS EMTN	07/02/37	6.85%	ITS
760	LEHMAN BROS TREASURY CO BV 0.000% 20090513 SERIES# BSKT EMTN	05/13/09	0.00%	ITS
761	TARGA RES INC / FIN CORP SR NT R/MD 8.50 11/01/2013	11/01/13	8.50%	TMS
762	PINNACLE ENTERTAINMENT INC SENIOR SUB NOTES R/MD 8.25 03/15/2012	03/15/12	8.25%	TMS
763	VAN KAMPEN MERRITT TRUST FOR INSURED MUNS-AUCTION PFD SER BN/A 10/01/2008 @ 2.591	01/01/00	0.00%	MTS
764	LAMAR MEDIA CORP SR SB-B 6.625%15 R/MD 6.625 08/15/2015	08/15/15	6.63%	TMS
765	ORMAT FDG CORP SR SECD NT R/MD 8.25 12/30/2020	12/30/20	8.25%	TMS
766	MERITAGE HOMES CORP	03/15/15	6.25%	TMS
767	ATHILON CAPITAL CORP NOTES SERIES D	01/23/45	3.97%	MTS
768	LEHMAN BROTHERS HOLDINGS INC	06/12/18	7.00%	ITS
769	ABU DHABI NATIONAL ENERGY CO 6.600% 20130801 SERIES# 144A	08/01/13	6.60%	ITS
770	***FORD MOTOR CREDIT CO GLOBAL LANDMARK SECS-GLOBALS R/MD 7.375 02/01/2011	02/01/11	7.38%	TMS
771	FEDERAL NATIONAL MORTGAGE ASSOCIATION 8.25% PFD SER S	01/01/00	0.00%	TMS
772	PEABODY ENERGY CORP SR NT R/MD 7.875 11/01/2026	11/01/26	7.88%	TMS
773	FERRELLGAS INC NOTES R/MD 8.75 06/15/2012	06/15/12	8.75%	TMS
774	FEDERAL NATIONAL MORTGAGE ASSOCIATION 8.25% PFD SER S	01/01/00	0.00%	TMS
775	NUVEEN QUALITY INCOME MUN FUNDINC-M.A.R. PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS
776	CLEAR CHANNEL OUTDOOR HOLDINGSINC CL A	01/01/00		TMS
777	STALLION OILFIELD SERVICES LTD	02/01/15	9.75%	TMS
778	YOUNG BROADCASTING INC	03/01/11	10.00%	TMS
779	CHARTERED SEMICONDUCTOR MANUFACTURING LT 6.375% 20150803	08/03/15	6.38%	ITS
780	KINDER MORGAN MGMT LLC SHS	01/01/00		TMS
781	OWENS ILLINOIS INC NEW	01/01/00		TMS
782	INSURANCE NOTE CAPITAL MM	02/25/36	4.47%	MTS

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	P	Q	R	S	T	U	V
727	200	0.35	0.35	1,750,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
728	2,218,000	91.00	91.02	1,746,460	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
729	47,000	35.70	35.70	1,739,012	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
730	3,000,000	0.57	0.58	1,737,511	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
731	70	0.99	0.99	1,732,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
732	76	0.91	0.91	1,729,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
733	2,130,000	0.80	0.81	1,719,789	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
734	1,730,000	0.99	0.99	1,718,825	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
735	1,745,000	0.96	0.98	1,713,169	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
736	2,000,000	84.53	84.55	1,691,069	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
737	1,731,000	97.50	97.51	1,687,887	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
738	150,000	11.32	11.32	1,683,154	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
739	1,750,000	95.91	95.94	1,678,867	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
740	50,000	33.24	33.24	1,661,750	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
741	1,900,000	87.00	87.04	1,653,569	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
742	1,600,000	1.03	1.06	1,646,088	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
743	1,776,000	0.90	0.92	1,640,939	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
744	66	0.99	0.99	1,633,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
745	2,000,000	81.64	81.66	1,633,109	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
746	2,045,000	0.79	0.80	1,632,414	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
747	2,000,000	81.50	81.53	1,630,558	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
748	1,675,000	0.95	0.97	1,629,752	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
749	2,100,000	0.77	0.77	1,625,727	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
750	2,100,000	77.24	77.24	1,622,040	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
751	104,300	15.50	15.50	1,616,650	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
752	118,925	13.54	13.54	1,610,244	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
753	40,000,000	0.04	0.04	1,600,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
754	130,900	12.20	12.20	1,596,980	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
755	15,000	106.38	106.38	1,595,625	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
756	2,000,000	79.25	79.28	1,585,999	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
757	1,271,600	1.27	1.27	1,585,959	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
758	1,250,000	0.91	0.91	1,583,670	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
759	2,000,000	0.78	0.78	1,583,163	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
760	1,165,000	0.96	0.96	1,565,025	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
761	1,625,000	96.25	96.28	1,564,331	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
762	1,600,000	97.50	97.54	1,560,660	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
763	63	0.99	0.99	1,559,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
764	1,735,000	89.50	89.51	1,552,917	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
765	1,563,578	99.00	99.02	1,548,211	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
766	2,000,000	77.00	77.00	1,540,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
767	2,000,000	0.77	0.77	1,539,176	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
768	1,966,000	0.78	0.78	1,538,939	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
769	1,500,000	1.01	1.02	1,530,479	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
770	1,822,000	83.50	83.51	1,521,760	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
771	504,000	2.50	2.50	1,519,875	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
772	1,525,000	99.50	99.53	1,517,822	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
773	1,606,000	94.00	94.02	1,509,991	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
774	500,000	2.50	2.50	1,507,812	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
775	60	0.99	0.99	1,485,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
776	100,000	15.05	15.05	1,483,527	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
777	1,951,000	76.00	76.01	1,482,992	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
778	4,113,000	36.00	36.00	1,480,840	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
779	1,650,000	0.89	0.90	1,480,049	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
780	28,442	52.34	52.34	1,475,426	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
781	50,000	38.39	38.39	1,471,922	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
782	1,600,000	0.91	0.92	1,467,589	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

	A	B	C	D	E	F
783	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
784	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
785	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
786	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
787	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
788	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
789	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
790	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
791	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
792	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
793	07100CVT1	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
794	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
795	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
796	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
797	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
798	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
799	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
800	93115550	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
801	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
802	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
803	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
804	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
805	93118193	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
806	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
807	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
808	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
809	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
810	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
811	0730048T3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
812	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
813	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
814	93115688	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
815	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
816	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
817	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
818	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
819	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
820	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
821	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
822	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
823	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
824	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
825	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
826	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
827	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
828	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
829	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
830	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
831	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
832	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
833	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
834	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
835	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
836	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
837	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
838	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES

	G	H	I	J	K
783	HIGH YIELD - AME	HY FLOW US	74837NAC7	US74837NAC74	55859090
784	HIGH YIELD - AME	HY FLOW US	60741HAB6	US60741HAB69	5BCLKK10
785	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062R302	US67062R3021	67062R302
786	HIGH YIELD - AME	HY FLOW US	75952BAP0	US75952BAP04	5BBHXZ30
787	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81369Y209	US81369Y2090	S0096830
788	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BS0	US136375BS06	1CA526410
789	HIGH YIELD - AME	HY DISTRESSED US	222372AP9	US222372AP92	5BCJMX30
790	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		UST92762AA08	1IT108240
791	HIGH YIELD - AME	HY FLOW US	767754AR5	US767754AR50	51765320
792	HIGH GRADE CREDIT US	HG FLOW TRADING US	25156PAB9	US25156PAB94	53080940
793	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPS		NO0010376221	1NO938251
794	HIGH GRADE CREDIT US	HG FLOW TRADING US	93933VAS7	US93933VAS79	50651890
795	HIGH GRADE CREDIT US	HG FLOW TRADING US	526057AS3	US526057AS38	56171050
796	HIGH GRADE CREDIT US	HG FLOW TRADING US	78442FDY1	US78442FDY16	57505420
797	CREDIT FINANCING AMERICAS	M/B CORPORATES	21986MAL9	US21986MAL90	5BCCTT60
798	HIGH YIELD - AME	HY FLOW US	60877UAM9	US60877UAM99	5BCPBW20
799	HIGH YIELD - AME	HY FLOW US	913016AF8	US913016AF82	5BBWVW10
800	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	293792107	US2937921078	E0021710
801	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	922417100	US9224171002	V2835160
802	HIGH YIELD - AME	HY FLOW US	608328AP5	US608328AP55	55767270
803	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	69331C108	US69331C1080	P0026170
804	HIGH YIELD - AME	HY FLOW US	103304BD2	US103304BD25	54351700
805	HIGH YIELD - AME	HY FLOW US	65653RAD5	US65653RAD52	51518300
806	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013716AP0	US013716AP09	1CA542243
807	HIGH YIELD - AME	HY DISTRESSED US	656559BG5	US656559BG54	55037790
808	HIGH YIELD - AME	HY FLOW US	767754BM5	US767754BM54	59915220
809	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062P405	US67062P4054	67062P405
810	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92924SAB4	US92924SAB43	1AU341390
811	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US		NO0010313596	1NO545056
812	HIGH YIELD - AME	HY FLOW US	31430F200	US31430F2002	F0027880
813	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	754052AG3	US754052AG35	489456483
814	HIGH YIELD - AME	HY FLOW US	92336GAF3	US92336GAF37	5BDCKY60
815	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		BMG241821005	C0117880
816	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3R0	US52517P3R05	5BBZTZ90
817	HIGH YIELD - AME	HY DISTRESSED US	370425SC5	US370425SC59	54653960
818	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658321203	US6583212039	658321203
819	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	38143VAA7	US38143VAA70	52387910
820	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P4C2	US52517P4C27	1US961717
821	HIGH YIELD - AME	HY DISTRESSED US	13199ACS8	US13199ACS87	5BCZRL70
822	HIGH GRADE CREDIT US	HG FLOW TRADING US	92344GAX4	US92344GAX43	53338280
823	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	072732AA8	US072732AA85	1US580038
824	HIGH YIELD - AME	HY DISTRESSED US	003924AG2	US003924AG25	53105460
825	HIGH YIELD - AME	HY FLOW US	17453BAS0	US17453BAS07	5BBQFT30
826	HIGH YIELD - AME	HY FLOW US	165167BU0	US165167BU03	50152230
827	HIGH YIELD - AME	HY FLOW US	704549AC8	US704549AC84	51532680
828	HIGH YIELD - AME	HY FLOW US	242361AB9	US242361AB99	50821520
829	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AQ4	US013817AQ48	1US895006
830	HIGH YIELD - AME	HY DISTRESSED US	00685R409	US00685R4092	A0203550
831	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658320205	US6583202055	658320205
832	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804XAA8	US45804XAA81	45804XAA8
833	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	02364WAN5	US02364WAN56	1MX224233
834	HIGH YIELD - AME	HY FLOW US	04939MAC3	US04939MAC38	54716280
835	HIGH GRADE CREDIT US	HG FLOW TRADING US	988498AD3	US988498AD34	5BCMSS80
836	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26702K200	US26702K2006	26702K200
837	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	869435206	US8694352068	869435206
838	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	51827Q106	US51827Q1067	L0036220

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
783	QUIKSILVER INC	04/15/15	6.88%	TMS
784	MOBILE SERVICES GROUP INC / MO	08/01/14	9.75%	TMS
785	NUVEEN NEW YORK PERFORMANCE PLUS MUN FUND INC-M.A.R. PFD MN/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS
786	RELIANT ENERGY INC MAKE WHOLE CALL	06/15/17	7.88%	TMS
787	SELECT SECTOR SPDR FUND SHS BEN INT HEALTH CARE	01/01/00		TMS
788	***CANADIAN NATL RY CO R/MD 4.95 01/15/2014	01/15/14	4.95%	ITS
789	COUNTRYWIDE FINL CORP SUB DEB CONV R/MD .55438 05/15/2037	05/15/37	0.55%	TMS
790	TELECOM ITALIA CAPITAL SA 5.250% 20131115 SERIES# REGS	11/15/13	5.25%	ITS
791	RITE AID CORP MAKE WHOLE CALL	12/15/28	6.88%	TMS
792	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 8.000% 20100615	06/15/10	8.00%	TMS
793	FJELLKRAFT ASA SHR NPV NOK Priva	01/01/00		ITS
794	WASHINGTON MUTUAL BANK/HENDERS	01/15/13	5.50%	TMS
795	LENNAR CORP MAKE WHOLE CALL	05/31/15	5.60%	TMS
796	SLM CORP MEDIUM TERM NTS R/MD 5.45 04/25/2011	04/25/11	5.45%	TMS
797	CORPORACION DURANGO 10.500% 20171005 SERIES# 144A	10/05/17	10.50%	TMS
798	MOMENTIVE PERFORMANCE MATERIAL	12/01/16	11.50%	TMS
799	UNITED SURGICAL PARTNERS INTL INC SR SUB TOGGLE NT R/MD 9.25 05/01/2017	05/01/17	9.25%	TMS
800	ENTERPRISE PRODUCTS PARTNERS LP	01/01/00		TMS
801	VEECO INSTRUMENTS INC-DEL	01/01/00		TMS
802	MOHEGAN TRIBAL GAMING AUTHORIT	08/15/14	7.13%	TMS
803	PG&E CORP	01/01/00		TMS
804	BOYD GAMING CORP	04/15/14	6.75%	TMS
805	***NORSKE SKOG CANADA LTD SENIOR NOTE SER D R/MD 8.625 06/15/2011	06/15/11	8.63%	TMS
806	ALCAN INC DEBS R/MD 6.45 03/15/2011	03/15/11	6.45%	ITS
807	NORTEK INC/OLD	09/01/14	8.50%	TMS
808	RITE AID CORP	03/01/15	8.63%	TMS
809	NUVEEN PERFORMANCE PLUS MUN FD INC-MONEY MKT PFD W (B/E) N/A 09/17/2008 @ 2.690	01/01/00	0.00%	MTS
810	WEA FINANCE LLC / WCI FINANCE LLC 5.700% 20161001 SERIES# 144A	10/01/16	5.70%	ITS
811	FPS OCEAN AS SHR NPV NOK	01/01/00		ITS
812	FELCOR LODGING TRUST INC-$1.95PFD CONV-SER A	01/01/00	0.00%	TMS
813	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 3.437% 20090915 SERIES# 144A	09/15/09	3.44%	ITS
814	VERASUN ENERGY CORP CALL 06/01/2012 R/MD 9.375 06/01/2017	06/01/17	9.38%	TMS
815	***COOPER INDUSTRIES LTD CL A	01/01/00		TMS
816	LEHMAN BROS HOLDINGS INC MEDIUM TERM NTS R/MD0000 09/26/2008	09/26/08	0.00%	TMS
817	GMAC-CORP BOND	02/01/12	7.00%	TMS
818	NORTH CASTLE MMP III AUCTION PFD SHS 144A N/A 10/03/2008 @ 4.487	01/01/00	0.00%	MTS
819	GOLDMAN SACHS GROUP INC/THE MAKE WHOLE CALL	02/15/34	6.35%	TMS
820	LEHMAN BROTHERS HOLDINGS INC	07/19/12	6.00%	ITS
821	CALPINE CORP IN DEFAULT	05/15/49	10.50%	TMS
822	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	09/15/35	5.85%	TMS
823	BAYER CORP NOTE R/MD 7.125 10/01/2015	10/01/15	7.13%	ITS
824	ABITIBI CONSOLIDATED INC	08/01/10	8.55%	TMS
825	CITIZENS COMMUNICATIONS CO SR NT 7.875%27 R/MD 7.875 01/15/2027	01/15/27	7.88%	TMS
826	CHESAPEAKE ENERGY CORP MAKE WHOLE CALL	11/15/20	6.88%	TMS
827	PEABODY ENERGY CORP	03/15/13	6.88%	TMS
828	DEAN HOLDING CO	10/15/17	6.90%	TMS
829	ALCOA INC R/MD 5.87 02/23/2022	02/23/22	5.87%	ITS
830	ADELPHIA RECOVERY TRUST SERIES ACC-1 INT	01/01/00		TMS
831	NORTH CASTLE V MONEY MARKET PFD 144A N/A 09/23/2008 @ 4.47	01/01/00	0.00%	MTS
832	INSURANCE NOTE CAP MM NOTE	02/12/36	4.49%	MTS
833	AMERICA MOVIL SAB DE CV 5.625% 20171115	11/15/17	5.63%	ITS
834	ATLAS PIPELINE PARTNERS LP	12/15/15	8.13%	TMS
835	YUM! BRANDS INC MAKE WHOLE CALL	11/15/37	6.88%	TMS
836	DUTCH HBR FIN SUB-TRUST IV ASSET BKD CAP COMMITMENT 144A N/A 09/25/2008 @ 4.486	01/01/00	0.00%	MTS
837	SUTTON CAP TR I MONEY MKT COMMITTED PFD TR N/A 09/30/2008 @ 3.986	01/01/00	0.00%	MTS
838	LATIN AMERICAN EQUITY FD INC NEW	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
783	2,150,000	78.50	78.53	1,454,853	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
784	1,500,000	96.00	96.01	1,440,397	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
785	58	0.99	0.99	1,435,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
786	1,500,000	95.50	95.52	1,432,205	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
787	50,000	32.25	32.25	1,425,332	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
788	1,403,000	1.00	1.01	1,414,091	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
789	1,503,000	94.00	94.00	1,412,827	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
790	1,436,000	0.96	0.97	1,398,114	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
791	3,000,000	46.50	46.52	1,395,516	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
792	1,300,000	105.99	106.01	1,379,847	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
793	17,000	468.75	468.75	1,364,186	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
794	2,475,000	55.00	55.01	1,361,523	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
795	2,000,000	68.00	68.02	1,360,324	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
796	1,500,000	90.42	90.44	1,356,557	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
797	3,000,000	45.00	45.05	1,351,400	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
798	1,750,000	77.00	77.03	1,348,081	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
799	1,540,000	87.00	87.03	1,340,330	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
800	50,000	26.80	26.80	1,340,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
801	100,000	15.69	15.69	1,339,958	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
802	2,100,000	74.25	74.26	1,336,726	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
803	86,000	41.62	41.62	1,332,385	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
804	1,700,000	78.00	78.03	1,326,478	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
805	1,605,000	82.50	82.52	1,324,471	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
806	1,237,000	1.04	1.07	1,324,160	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
807	2,000,000	66.00	66.00	1,320,066	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
808	2,000,000	65.75	65.75	1,315,067	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
809	53	0.99	0.99	1,311,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
810	1,375,000	0.93	0.95	1,307,895	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
811	177,316	43.00	43.00	1,305,268	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
812	74,000	17.50	17.50	1,295,000	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
813	6,500,000	0.99	1.01	1,294,858	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
814	2,331,000	55.50	55.53	1,294,336	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
815	30,298	45.98	45.98	1,287,627	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
816	1,249,000	102.79	102.79	1,283,847	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
817	2,000,000	64.00	64.01	1,280,171	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
818	32	0.40	0.40	1,280,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
819	1,550,000	82.34	82.35	1,276,331	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
820	1,600,000	0.79	0.80	1,273,962	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
821	10,171,000	12.50	12.50	1,271,375	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
822	1,450,000	86.39	86.42	1,253,090	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
823	1,125,000	1.08	1.11	1,251,469	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
824	2,250,000	55.50	55.51	1,248,985	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
825	1,475,000	84.50	84.51	1,246,437	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
826	1,330,000	92.75	92.77	1,233,880	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
827	1,522,000	100.50	100.53	1,229,022	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
828	1,335,000	91.00	91.03	1,215,234	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
829	1,302,000	0.93	0.93	1,214,240	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
830	24,008,846	0.05	0.05	1,200,442	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
831	30	0.40	0.40	1,200,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
832	1,300,000	0.91	0.92	1,190,001	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
833	1,190,000	0.98	1.00	1,186,992	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
834	1,236,000	96.00	96.02	1,186,811	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
835	1,300,000	91.25	91.27	1,186,489	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
836	135	0.35	0.35	1,181,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
837	20	0.59	0.59	1,180,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
838	30,000	37.92	37.92	1,171,500	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
839	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
840	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
841	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
842	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
843	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
844	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
845	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
846	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
847	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
848	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
849	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
850	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
851	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
852	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
853	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
854	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
855	93117602	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
856	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
857	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
858	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
859	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
860	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
861	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
862	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
863	93115954	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
864	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
865	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
866	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
867	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
868	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
869	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
870	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
871	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
872	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
873	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
874	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
875	GAM6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
876	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
877	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
878	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
879	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
880	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
881	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
882	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
883	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
884	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
885	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
886	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
887	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
888	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
889	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
890	93113212	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
891	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
892	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
893	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
894	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
839	HIGH YIELD - AME	HY FLOW US	019589308	US0195893088	A4823470
840	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	36225V104	US36225V1044	G0026260
841	HIGH YIELD - AME	HY FLOW US	44108EAY4	US44108EAY41	53461930
842	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	6706K4402	US6706K44026	6706K4402
843	HIGH GRADE CREDIT US	HG FLOW TRADING US	538021AC0	US538021AC00	55791110
844	HIGH GRADE CREDIT US	HG FLOW TRADING US	845905AU2	US845905AU24	59188360
845	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	386088AH1	US386088AH17	1US796808
846	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	6706K4600	US6706K46005	6706K4600
847	HIGH YIELD - AME	HY FLOW US	582411AF1	US582411AF11	5BCQJV70
848	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	594960106	US5949601067	M0016670
849	HIGH YIELD - AME	HY DISTRESSED US	897053AB0	US897053AB02	55852790
850	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AU1	US5252M0AU14	1US251721
851	HIGH YIELD - AME	HY FLOW US	01958XBD8	US01958XBD84	52178120
852	HIGH GRADE CREDIT US	HG ESOTERIC US	151895406	US1518954060	C0147130
853	HIGH GRADE CREDIT US	HG FLOW TRADING US	237194AH8	US237194AH88	5BCFDN20
854	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0203888036	1GB243917
855	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US			9N395440
856	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78464A888	US78464A8889	S0198880
857	HIGH YIELD - AME	HY DISTRESSED US	102183AC4	US102183AC41	50584020
858	HIGH YIELD - AME	HY FLOW US	165167BL0	US165167BL04	53384000
859	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	719358103	US7193581037	P0104500
860	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	00185E106	US00185E1064	A0031970
861	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	169373107	US1693731077	C2280510
862	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PR60	US52517PR606	1US791114
863	HIGH YIELD - AME	HY DISTRESSED US	870757AA9	US870757AA90	5BBNPV60
864	HIGH YIELD - AME	HY FLOW US	880779AS2	US880779AS28	54183300
865	HIGH YIELD - AME	HY DISTRESSED US	370425SM3	US370425SM32	55566770
866	HIGH YIELD - AME	HY FLOW US	23330XAJ9	US23330XAJ90	56640740
867	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136385AG6	US136385AG66	1CA263386
868	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	529990160	US5299901604	L0057320
869	SP AMERICAS-TRADING	ABS DERIVATIVES	8265Q0YD8	US8265Q0YD82	8265Q0YD8
870	HIGH YIELD - AME	HY FLOW US	42330PAA5	US42330PAA57	5BCLQF10
871	HIGH YIELD - AME	HY DISTRESSED US	370448AA0	US370448AA05	54356630
872	HIGH YIELD - AME	HY FLOW US	92907TAB3	US92907TAB35	54986450
873	HIGH YIELD - AME	HY FLOW US	097751AG6	US097751AG66	54720410
874	HIGH YIELD - AME	HY FLOW US	92531XAJ1	US92531XAJ19	5BBSWQ00
875	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	03832LKN0		03832LKN0
876	HIGH YIELD - AME	HY DISTRESSED US	12501BAR5	US12501BAR50	56186660
877	HIGH YIELD - AME	HY DISTRESSED US	75605EAW0	US75605EAW03	5BCPPV10
878	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	82967N108	US82967N1081	S0217980
879	HIGH GRADE CREDIT US	HG FLOW TRADING US	00130HBH7	US00130HBH75	5BCXFW30
880	HIGH GRADE CREDIT US	HG FLOW TRADING US	655844AE8	US655844AE88	50528760
881	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	84265VAA3	US84265VAA35	1US443344
882	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CH8	US5252M0CH84	1US339344
883	HIGH YIELD - AME	HY DISTRESSED US	656559BH3	US656559BH38	5BDDYY00
884	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PC58	US52517PC582	1US395528
885	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908BQ2	US524908BQ27	524908BQ2
886	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062N509	US67062N5095	67062N509
887	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	884903BA2	US884903BA28	1US517022
888	HIGH YIELD - AME	HY DISTRESSED US	575379AE2	US575379AE24	5BBRZC10
889	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G471	US52519G4718	52519G471
890	HIGH YIELD - AME	HY FLOW US	767754104	US7677541044	R4455020
891	HIGH GRADE CREDIT US	HG FLOW TRADING US	92343VAP9	US92343VAP94	5BCYQG20
892	HIGH GRADE CREDIT US	HG ESOTERIC US			9N207630
893	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804SAA9	US45804SAA96	45804SAA9
894	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	458046AA7	US458046AA79	458046AA7

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	L	M	N	O
839	ALLIED WASTE INDUSTRIES INC NEW	01/01/00		TMS
840	GP STRATEGIES CORP	01/01/00		TMS
841	HOST HOTELS & RESORTS LP	03/15/15	6.38%	TMS
842	NUVEEN PREMIUM INCOME MUN FUND4 INC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS
843	LITTON INDUSTRIES INC R/MD 7.75 03/15/2026	03/15/26	7.75%	TMS
844	SOVEREIGN BANCORP INC SR NT R/MD 4.80 09/01/2010	09/01/10	4.80%	TMS
845	GRAND METRO INV-CORP BOND	04/15/35	7.45%	ITS
846	NUVEEN PREMIUM INCOME MUN FUND4 INC-M.A.R. PFD SER T2 N/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS
847	MCMORAN EXPLORATION CO	11/15/14	11.88%	TMS
848	MICROVISION INC-WASH	01/01/00		TMS
849	TRONOX WORLDWIDE LLC/TRONOX FI	12/01/12	9.50%	TMS
850	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20221205 SERIES# MTN	12/05/22	9.25%	ITS
851	***ALLIED WASTE NORTH AMER INCSR NT R/MD 5.75 02/15/2011	02/15/11	5.75%	TMS
852	CENTERPOINT PROPERTIES TRUST SERIES D FLEXIBLE CUMULATIVE REDEEMABLE PFD STK	01/01/00	0.00%	TMS
853	DARDEN RESTAURANTS INC MAKE WHOLE CALL	10/15/37	6.80%	TMS
854	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	11/12/09	0.00%	ITS
855	OTTER TAIL POWER COMPANY 6.75%	01/01/00	0.00%	TMS
856	SPDR SER TR S&P HOMEBUILDERS ETF	01/01/00		TMS
857	BOWATER INC	08/01/09	9.00%	TMS
858	CHESAPEAKE ENERGY CORP	06/15/15	6.38%	TMS
859	PHOTOMEDEX INC	01/01/00		TMS
860	APAC CUSTOMER SVCS INC	01/01/00		TMS
861	CHINA FUND INC	01/01/00		TMS
862	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.25 02/06/2012	02/06/12	5.25%	ITS
863	SAINT ACQUISITION CORP FLOAT RATE NOTE 144A R/MD 10.55438 05/15/2015	05/15/15	10.55%	TMS
864	TEREX CORP	01/15/14	7.38%	TMS
865	GMAC LLC	12/01/14	4.88%	TMS
866	DRS TECHNOLOGIES INC SR SUB NT R/MD 7.625 02/01/2018	02/01/18	7.63%	TMS
867	CANADIAN NATURAL RESOURCES LTDMAKE WHOLE CALL	02/01/35	5.85%	ITS
868	LEXINGTON COAL COMPANY LLC CONTRA CUSIP	01/01/00		TMS
869	SIGMA FINANCE INC	12/22/08	5.33%	MTS
870	HELIX ENERGY SOLUTIONS 144A R/MD 9.50 01/15/2016	01/15/16	9.50%	TMS
871	GENERAL MOTORS NOVA SCOTIA FINMAKE WHOLE CALL	10/15/08	6.85%	TMS
872	VOUGHT AIRCRAFT INDUSTRIES INC	07/15/11	8.00%	TMS
873	BOMBARDIER INC MAKE WHOLE CALL	05/01/12	6.75%	TMS
874	VERSO PAPER HOLDINGS R/MD 6.55063 08/01/2014	08/01/14	6.55%	TMS
875	C/P APRECO INC 4.2	10/22/08	0.00%	MTS
876	CCH I HLDGS LLC / CCH I HLDGS SR NT ACCRET 14 R/MD 11.75 05/15/2014	05/15/14	11.75%	TMS
877	REALOGY CORP	04/15/15	12.38%	TMS
878	SIRIUS XM RADIO INC	01/01/00		TMS
879	AES CORP/THE MAKE WHOLE CALL	10/15/17	8.00%	TMS
880	NORFOLK SOUTHERN CORP MAKE WHOLE CALL	05/15/17	7.70%	TMS
881	SOUTHERN COPPER CORP MAKE WHOLE CALL	07/27/35	7.50%	ITS
882	LEHMAN BROTHERS HOLDINGS INC R/MD 8.00 02/06/2023	02/06/23	8.00%	ITS
883	NORTEK INC/OLD	12/01/13	10.00%	TMS
884	LEHMAN BROTHERS HOLDINGS INC	10/22/08	2.88%	ITS
885	LEHMAN BROTHERS HOLDINGS INC 7.200% 20090815	08/15/09	7.20%	ITS
886	NUVEEN INSURED QUALITY FD MAR MUN AUCTION RATE PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS
887	THOMSON REUTERS CORP MAKE WHOLE CALL	07/15/13	5.95%	ITS
888	MASONITE CORP	04/06/15	11.00%	TMS
889	LEHMAN BROS INC MONEY MKT PFD CUSTODIAL RCPT ON FREDDIE MAC N/A10/1/8@5.498	01/01/00	0.00%	MTS
890	RITE AID CORP	01/01/00		TMS
891	VERIZON COMMUNICATIONS INC	04/15/38	6.90%	TMS
892	WALMART/BLYTHEVILLE R/MD 8.16 09/10/2017	09/10/17	8.16%	TMS
893	INC MONEY MARKET SEC SER2003-628 DAY AUCTION	12/15/33	4.49%	MTS
894	INC MONEY MARKET SEC SER2003-128 DAY AUCTION	08/04/33	4.49%	MTS

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	P	Q	R	S	T	U	V
839	100,000	13.06	13.06	1,154,730	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
840	125,000	9.32	9.32	1,150,856	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
841	1,295,000	88.75	88.78	1,150,363	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
842	46	1.00	1.00	1,150,084	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
843	1,000,000	114.93	114.97	1,149,735	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
844	1,280,000	89.49	89.49	1,145,483	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
845	1,000,000	1.11	1.14	1,140,024	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
846	46	0.99	0.99	1,138,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
847	1,100,000	103.00	103.04	1,133,435	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
848	500,000	2.34	2.34	1,133,377	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
849	2,610,000	43.00	43.00	1,122,300	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
850	1,580,000	0.70	0.70	1,113,694	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
851	1,414,000	99.63	99.63	1,111,751	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
852	1,515	733.12	733.12	1,110,669	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
853	1,300,000	85.28	85.31	1,109,011	Total Corp. Obligations & Spot	US Corporates Bonds & Other	CFD
854	1,190,000	0.93	0.93	1,107,771	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
855	17,000	65.00	65.00	1,105,000	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
856	100,000	21.20	21.20	1,104,058	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
857	1,200,000	92.00	92.00	1,104,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
858	1,169,000	94.25	94.27	1,101,969	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
859	2,584,201	0.43	0.43	1,100,135	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
860	500,000	2.20	2.20	1,099,014	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
861	40,767	26.84	26.84	1,094,186	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
862	1,365,000	0.79	0.80	1,086,357	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
863	3,000,000	36.01	36.01	1,080,179	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
864	1,100,417	97.50	97.51	1,073,042	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
865	2,000,000	53.00	53.00	1,060,036	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
866	1,000,000	105.63	105.63	1,056,343	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
867	1,200,000	0.86	0.87	1,040,082	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
868	765,470	1.35	1.35	1,033,385	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
869	1,250,000	0.81	0.82	1,020,875	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
870	1,015,000	100.50	100.52	1,020,077	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
871	1,022,000	99.75	99.75	1,019,445	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
872	1,100,000	92.50	92.51	1,017,513	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
873	1,300,000	100.00	100.03	1,000,251	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
874	1,175,000	85.00	85.01	998,846	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
875	1,000,000	1.00	1.00	997,325	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
876	1,825,000	54.00	54.04	986,215	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
877	2,000,000	49.00	49.05	981,031	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
878	1,300,000	0.95	0.95	980,762	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
879	1,000,000	98.00	98.03	980,333	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
880	876,000	111.50	111.52	976,948	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
881	1,000,000	0.96	0.97	973,468	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
882	1,435,000	0.67	0.68	970,156	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
883	1,000,000	96.00	96.03	960,319	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
884	1,057,000	0.90	0.91	958,592	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
885	1,049,000	0.90	0.90	950,174	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
886	38	1.00	1.00	950,069	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
887	915,000	1.02	1.03	945,889	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
888	2,973,000	31.50	31.55	936,941	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
889	234	0.04	0.04	936,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
890	1,000,000	0.99	0.99	930,843	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
891	950,000	97.82	97.85	929,583	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
892	926,011	100.00	100.00	926,021	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
893	1,000,000	0.92	0.92	924,438	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
894	1,000,000	0.92	0.92	922,819	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

	A	B	C	D	E	F
895	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
896	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
897	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
898	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
899	93115550	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
900	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
901	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
902	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
903	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
904	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
905	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
906	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
907	93117995	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
908	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
909	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
910	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
911	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
912	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
913	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
914	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
915	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
916	93118305	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
917	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
918	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
919	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
920	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
921	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
922	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
923	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
924	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
925	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
926	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
927	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
928	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
929	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
930	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
931	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
932	GA4V	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
933	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
934	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
935	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
936	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
937	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
938	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
939	93117008	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
940	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
941	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
942	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
943	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
944	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
945	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
946	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
947	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
948	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
949	G1H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
950	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
895	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804BAA6	US45804BAA61	45804BAA6
896	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	44841SAC3	US44841SAC35	1US117906
897	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0BX4	US5252M0BX44	1US324007
898	HIGH YIELD - AME	HY FLOW US	56845TAF4	US56845TAF49	5BBLRX80
899	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	68268N103	US68268N1037	P0211550
900	HIGH GRADE CREDIT US	HG FLOW TRADING US	78387GAQ6	US78387GAQ64	55195010
901	HIGH YIELD - AME	HY FLOW US	17453BAT8	US17453BAT89	5BBDXZ80
902	HIGH YIELD - AME	HY FLOW US	92531XAF9	US92531XAF96	5BBSWF20
903	HIGH YIELD - AME	HY FLOW US	55932RAF4	US55932RAF47	50727020
904	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	38528D203	US38528D2036	38528D203
905	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	2521E0JJ7		2521E0JJ7
906	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	86958TJS7		86958TJS7
907	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R834	US74347R8346	P0204010
908	HIGH YIELD - AME	HY FLOW US	882330AC7	US882330AC73	5BCSGB60
909	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	524908WZ9	US524908WZ96	5BBPHZ60
910	FX AMERICAS	FX-OPTIONS AMERICAS		XS0297730847	1NL878732
911	HIGH YIELD - AME	HY DISTRESSED US	370425SE1	US370425SE16	50300940
912	HIGH YIELD - AME	HY FLOW US	97381WAF1	US97381WAF14	59904810
913	HIGH YIELD - AME	HY DISTRESSED US	903293AS7	US903293AS74	5BCCLC00
914	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	129915203	US1299152033	C0061340
915	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0169934501	1GB081135
916	HIGH YIELD - AME	HY DISTRESSED US	81662TAA3	US81662TAA34	54826710
917	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74163PAE2	US74163PAE25	74163PAE2
918	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	25244SAD3	US25244SAD36	1NL924270
919	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062N400	US67062N4007	67062N400
920	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	909317BC2	US909317BC21	54047330
921	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	02364WAF2	US02364WAF23	1MX250188
922	HIGH YIELD - AME	HY FLOW US	170032AS5	US170032AS50	56570630
923	HIGH GRADE CREDIT US	HG FLOW TRADING US	125568AB1	US125568AB14	56662510
924	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247361XH6	US247361XH61	54752000
925	HIGH YIELD - AME	HY FLOW US	31430F101	US31430F1012	F0027890
926	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313586794	US3135867949	F0075400
927	CREDIT FINANCING AMERICAS	M/B CORPORATES	001765AU0	US001765AU07	50085760
928	MUNICIPALS AMERICA	MUNIS DERIVATIVES	2177M3AG8		2177M3AG8
929	FX AMERICAS	FX-OPTIONS AMERICAS		CH0043088662	1NL565750
930	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0178930094	1LU784066
931	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00386SAA0	US00386SAA06	1AE713042
932	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	74977RBC7		74977RBC7
933	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	35039W100	US35039W1009	F0075030
934	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5Y3	US52517P5Y38	1US127202
935	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2E0	US52517P2E01	1US900251
936	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	909205106	US9092051062	U0008400
937	HIGH YIELD - AME	HY DISTRESSED US	872962AB1	US872962AB13	5BBDXG30
938	HIGH YIELD - AME	HY FLOW US	413627AW0	US413627AW00	52798410
939	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G778	US52519G7786	L0060200
940	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670975200	US6709752009	670975200
941	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062N400	US67062N4007	67062N400
942	HIGH YIELD - AME	HY FLOW US	05336XAE1	US05336XAE13	59127470
943	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	046353AB4	US046353AB45	1GB073009
944	FX AMERICAS	FX-OPTIONS AMERICAS		XS0200674629	1IE229729
945	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXS5	US52517PXS54	1US412406
946	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FC6	US5252M0FC60	1US424740
947	HIGH YIELD - AME	HY FLOW US	29255WAG5	US29255WAG50	51640750
948	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247361VY1	US247361VY13	50562050
949	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	047468AC7		047468AC7
950	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	96008YAA3	US96008YAA38	1AU248066

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	L	M	N	O
895	RIVERMONT INC	12/16/50	4.49%	MTS
896	HUTCHISON WHAMPOA INTERNATIONAL 03/33 LT 7.450% 20331124 SERIES# 144A	11/24/33	7.45%	ITS
897	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230130 SERIES# MTN	01/30/23	9.50%	ITS
898	MARINER ENERGY INC SR NT R/MD 8.00 05/15/2017	05/15/17	8.00%	TMS
899	ONEOK PARTNERS L P UNIT LTD PARTNERSHIP	01/01/00		TMS
900	AT&T INC MAKE WHOLE CALL	09/15/34	6.15%	TMS
901	CITIZENS COMMUNICATIONS CO SR NT 6.625%15 R/MD 6.625 03/15/2015	03/15/15	6.63%	TMS
902	VERSO PAPER HOLDINGS LLC AND V	08/01/16	11.38%	TMS
903	MAGNACHIP SEMICONDUCTOR SA / MAGNACHIP S 8.000% 20141215	12/15/14	8.00%	TMS
904	GRAND CENTRAL CAPITAL TR IV MONEY MKT COMMITTED PFD 144A N/A 09/24/2008 @ 4.469	01/01/00	0.00%	MTS
905	C/P DEXIA DELAWARE LLC	09/18/08	0.00%	MTS
906	C/P SVENSKA HANDELSBANKEN INC	09/26/08	0.00%	MTS
907	PROSHARES TRUST ULTRASHORT RUSSELL 2000 PROSHARES	01/01/00		TMS
908	TEXAS COMPETITIVE ELECTRIC HOL	11/01/15	10.25%	TMS
909	LEHMAN BROTHERS HOLDINGS INC	05/29/49	3.64%	TMS
910	LEHMAN BROS TREASURY CO BV 0.000% 20090514 SERIES# BSKT EMTN	05/14/09	0.00%	ITS
911	GMAC-CORP BOND	08/28/12	6.88%	TMS
912	WINDSTREAM CORP SR NT 7%19 R/MD 7.00 03/15/2019	03/15/19	7.00%	TMS
913	USG CORP MAKE WHOLE CALL	01/15/18	8.00%	TMS
914	CALIFORNIA COASTAL COMMUNITIESINC NEW	01/01/00		TMS
915	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20180626 SERIES# EMTN	06/26/18	9.00%	ITS
916	SEMGROUP LP IN DEFAULT	11/15/15	8.75%	TMS
917	PRIMUS FINANCIAL PRODUCTS 28 DAY AUCTION	12/19/21	4.72%	MTS
918	DIAGEO FINANCE BV 5.500% 20130401	04/01/13	5.50%	ITS
919	NUVEEN INSURED QUALITY MUN FUND INC-M.A.R. PFD SER T N/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS
920	UNITED AIR LINES INC	09/01/08	6.83%	TMS
921	AMERICA MOVIL SAB DE CV 5.500% 20140301	03/01/14	5.50%	ITS
922	CHIQUITA BRANDS INTERNATIONAL	12/01/15	8.88%	TMS
923	CIT GROUP FUNDING CO CDA SR NT R/MD 4.65 07/01/2010	07/01/10	4.65%	TMS
924	DELTA AIR LINES INC/OLD MAKE WHOLE CALL	12/05/14	10.00%	TMS
925	FELCOR LODGING TRUST INC	01/01/00		TMS
926	FEDERAL NATL MTG ASSN PFD SER O VAR RATE	01/01/00	7.00%	TMS
927	AMR CORP-CORP BD	08/01/12	9.00%	TMS
928	CORAL CP TRUST	01/02/09	3.35%	MTS
929	LEHMAN BROS TREASURY CO BV 0.000% 20100219 SERIES# $/Sfr	02/19/10	0.00%	ITS
930	FORTIS BANQUE LUXEMBOURG SA VARIABLE RATE BOND 20131112 SERIES# EMTN	11/12/13	0.00%	ITS
931	ABU DHABI NATIONAL ENERGY COMPANY PJSC 5.875% 20161027 SERIES# 144A	10/27/16	5.88%	ITS
932	COOPERATIEVE CENTRALE RAIFFEIS	03/11/11	3.00%	MTS
933	FOUNDATION COAL HOLDINGS INC	01/01/00		TMS
934	LEHMAN BROTHERS HOLDINGS INC	09/27/27	7.00%	ITS
935	LEHMAN BROTHERS HOLDINGS INC 10.750% 20220523 SERIES# MTN	05/23/22	10.75%	ITS
936	UNISOURCE ENERGY CORP	01/01/00		TMS
937	TOUSA INC SR NT 9%10 R/MD 9.00 07/01/2010	07/01/10	9.00%	TMS
938	HARRAHS OPER INC GTD SR NT5.75%17 R/MD 5.75 10/01/2017	10/01/17	5.75%	TMS
939	LEHMAN BROS INC MONEY MKT PFD CUST RCPT HSBC ACCR INVS N/A 10/02/2008@4.917	01/01/00	0.00%	TMS
940	NUVEEN CALIF SELECT QUALITY MUN FD INC-M.A.R. PFD SER T N/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS
941	NUVEEN INSURED QUALITY MUN FUND INC-M.A.R. PFD SER T N/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS
942	AVAGO TECHNOLOGIES FINANCE PTE/AVAGO TEC FRN 20130601	06/01/13	8.31%	TMS
943	ASTRAZENECA PLC 5.900% 20170915	09/15/17	5.90%	ITS
944	IRISH LIFE & PERMANENT PLC VARIABLE RATE BOND 20110222 SERIES# EMTN	02/22/11	0.00%	ITS
945	LEHMAN BROTHERS HOLDINGS	10/29/19	8.00%	ITS
946	LEHMAN BROS HLDGS INC MEDIUMTERM NTS R/MD 9.00 04/24/2023	04/24/23	9.00%	ITS
947	ENCORE ACQUISITION CO	07/15/15	6.00%	TMS
948	DELTA AIR LINES INC EQUIP TR CTF SER 1990 F R/MD 10.79 03/26/2014	03/26/14	10.79%	TMS
949	ATHILON CAPITAL CORP NOTES SERIES A CORP	08/09/35	3.99%	MTS
950	WESTFIELD CAPITAL CORP LTD / WT FINANCE 4.375% 20101115 SERIES# 144A	11/15/10	4.38%	ITS

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	P	Q	R	S	T	U	V
895	1,000,000	0.92	0.92	922,694	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
896	877,000	1.03	1.05	919,619	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
897	1,102,000	0.82	0.83	917,828	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
898	1,000,000	91.04	91.07	910,678	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
899	16,163	57.66	57.66	909,746	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
900	982,000	92.39	92.42	907,592	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
901	1,000,000	90.50	90.53	905,331	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
902	1,071,000	84.50	84.51	905,144	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
903	3,010,000	30.00	30.02	903,602	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
904	50	0.18	0.18	900,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
905	900,000	1.00	1.00	899,842	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
906	900,000	1.00	1.00	899,422	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
907	16,500	68.37	68.37	899,388	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
908	900,000	99.75	99.75	897,750	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
909	3,300,000	27.00	27.00	891,057	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
910	1,120,000	0.90	0.90	882,332	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
911	1,445,000	61.00	61.00	881,497	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
912	1,000,000	88.00	88.04	880,350	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
913	1,010,000	87.00	87.00	878,700	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
914	475,000	1.85	1.85	875,901	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
915	860,000	1.00	1.02	875,402	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
916	5,000,000	17.50	17.50	875,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
917	1,000,000	0.87	0.87	873,808	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
918	820,000	1.03	1.06	868,551	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
919	35	0.99	0.99	866,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
920	820,000	105.50	105.50	865,100	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
921	875,000	0.98	0.98	861,592	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
922	1,000,000	85.75	85.78	857,756	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
923	1,000,000	85.75	85.77	857,694	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
924	2,000,000	42.50	42.50	850,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
925	100,000	8.81	8.81	848,215	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
926	282,431	3.00	3.00	847,293	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
927	1,310,000	70.00	70.01	842,932	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
928	838,751	1.00	1.00	838,751	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
929	1,000,000	0.95	0.95	836,458	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
930	1,000,000	0.84	0.84	835,700	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
931	869,000	0.94	0.96	832,430	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
932	910,000	0.90	0.91	823,808	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
933	26,000	46.73	46.73	823,626	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
934	1,000,000	0.80	0.83	819,965	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
935	980,000	0.82	0.82	807,196	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
936	30,000	32.34	32.34	805,736	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
937	1,330,000	60.25	60.25	801,325	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
938	2,000,000	40.00	40.03	800,524	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
939	8	99.56	99.56	796,480	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
940	32	0.99	0.99	792,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
941	32	0.99	0.99	792,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
942	789,000	100.00	100.00	789,024	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
943	740,000	1.03	1.06	786,421	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
944	690,000	0.82	0.82	784,846	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
945	1,021,000	0.76	0.77	783,028	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
946	1,133,000	0.68	0.69	782,620	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
947	1,180,000	87.00	87.01	775,455	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
948	1,700,000	45.50	45.50	773,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
949	1,000,000	0.77	0.77	766,942	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
950	765,000	0.99	1.00	765,371	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

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	A	B	C	D	E	F
951	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
952	93115993	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
953	93117076	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
954	93115620	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
955	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
956	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
957	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
958	GA1W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
959	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
960	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
961	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
962	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
963	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
964	07100CVD6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
965	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
966	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
967	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
968	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
969	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
970	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
971	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
972	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
973	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
974	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
975	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
976	GA1X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
977	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
978	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
979	93114401	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
980	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
981	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
982	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
983	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
984	93117256	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
985	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
986	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
987	93113103	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
988	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
989	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
990	GA11	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
991	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
992	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
993	GA1X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
994	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
995	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
996	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
997	93118013	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
998	93115871	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
999	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1000	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1001	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1002	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1003	93113153	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
1004	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1005	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1006	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

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	G	H	I	J	K
951	HIGH YIELD - AME	HY FLOW US	911365AQ7	US911365AQ72	54309200
952	HIGH YIELD - AME	HY FLOW US	370442105	US3704421052	G1671520
953	FID CORP-LOANS AMERICAS	HY LOAN HOLDS			90704410
954	DOMESTIC	NEW YORK	78462F103	US78462F1030	S6905400
955	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	004329108	US0043291089	A0153820
956	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	86806M205	US86806M2052	S0211840
957	HIGH YIELD - AME	HY FLOW US	350472AC0	US350472AC04	54324320
958	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	59445RL72		59445RL72
959	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	76827RAC5	US76827RAC51	76827RAC5
960	HIGH YIELD - AME	HY FLOW US	482434AF4	US482434AF41	55020660
961	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	021517AC1	US021517AC16	1AR923217
962	HIGH GRADE CREDIT US	HG FLOW TRADING US	460146BZ5	US460146BZ58	52367470
963	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EG8	US5252M0EG83	1US378581
964	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	70645KBM0	US70645KBM09	1US485634
965	HIGH GRADE CREDIT US	HG FLOW TRADING US	22404QAG3	US22404QAG38	51637060
966	HIGH YIELD - AME	HY FLOW US	892335AH3	US892335AH31	54651570
967	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	75405UAB2	US75405UAB26	1US686363
968	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZJ3	US52517PZJ38	1US320021
969	HIGH YIELD - AME	HY FLOW US	45661TAD3	US45661TAD37	57724860
970	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PA43	US52517PA438	1US353618
971	HIGH GRADE CREDIT US	HG FLOW TRADING US	939322AL7	US939322AL70	51791260
972	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670985308	US6709853088	670985308
973	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	96008YAB1	US96008YAB11	1AU248058
974	HIGH GRADE CREDIT US	HG FLOW TRADING US	22237LPA4	US22237LPA43	53058650
975	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0FF9	US5252M0FF91	5BDDZF20
976	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	2363F6JF8		2363F6JF8
977	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	853254AA8	US853254AA86	59381330
978	HIGH GRADE CREDIT US	HG FLOW TRADING US	907818CS5	US907818CS53	50403700
979	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	037243102	CA0372431027	A1022420
980	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PG96	US52517PG963	1US538846
981	CDO AMERICAS	CDO LIQUID ARB US	740434691	US7404346915	740434691
982	HIGH YIELD - AME	HY FLOW US	882330AB9	US882330AB90	5BCSGB70
983	HIGH GRADE CREDIT US	HG FLOW TRADING US	88947EAE0	US88947EAE05	54191970
984	HIGH YIELD - AME	HY FLOW US	184502AS1	US184502AS11	50609950
985	HIGH YIELD - AME	HY DISTRESSED US	83001PAF6	US83001PAF62	51788460
986	HIGH YIELD - AME	HY DISTRESSED US	235ESCAU4	US235ESCAU47	5BDCMY10
987	HIGH YIELD - AME	HY FLOW US	74955W307	US74955W3079	R0015950
988	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73935X666	US73935X6664	P0184940
989	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PK91	US52517PK916	1US668668
990	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	38528A209	US38528A2096	38528A209
991	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	89380EL34		89380EL34
992	HIGH YIELD - AME	HY DISTRESSED US	247990658	US2479906586	D0107960
993	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	06478GJS4		06478GJS4
994	HIGH YIELD - AME	HY DISTRESSED US	704231AK5	US704231AK53	52811950
995	HIGH YIELD - AME	HY DISTRESSED US	872962AE5	US872962AE51	5BBDXS20
996	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313400715	US3134007158	F0081530
997	HIGH YIELD - AME	HY FLOW US	257867101	US2578671016	D4485090
998	HIGH GRADE CREDIT US	HG FLOW TRADING US	852061100	US8520611000	S6410230
999	HIGH GRADE CREDIT US	HG FLOW TRADING US	852061100	US8520611000	S6410230
1000	HIGH YIELD - AME	HY FLOW US	78462F103	US78462F1030	S6905400
1001	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UAX9	US45031UAX90	57205480
1002	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	235ESC951	US235ESC9517	5BCRDK60
1003	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER			9N385150
1004	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670978303	US6709783038	670978303
1005	HIGH YIELD - AME	HY DISTRESSED US	01953P109	US01953P1093	A0209200
1006	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	23599ACR5	US23599ACR59	3BBWVB30

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	L	M	N	O
951	UNITED RENTALS NORTH AMERICA INC SR SUB NT R/MD 7.00 02/15/2014	02/15/14	7.00%	TMS
952	GENERAL MOTORS CORP COM	01/01/00		TMS
953	SMTC CORPORATION NEW RESTRICTED	01/01/00		TMS
954	STANDARD & POORS DEPOSITORY RECEIPTS (SPDRS) (BOOK ENTRY) UNITS UNDIVIDED BENEFICIAL INT	01/01/00		TMS
955	ACCESS INTEGRATED TECHNOLOGIESINC CL A	01/01/00		TMS
956	SUPERIOR BANCORP NEW	01/01/00		TMS
957	FOUNDATION PA COAL CO	08/01/14	7.25%	TMS
958	C/P MICHIGAN CONSOLIDATED GAS	11/07/08	0.00%	MTS
959	INSURANCE NOTE CAP TAX MMS04-3	04/03/35	4.47%	MTS
960	KCS ENERGY INC	04/01/12	7.13%	TMS
961	ALTO PARANA SA 6.375% 20170609 SERIES# 144A	06/09/17	6.38%	ITS
962	***INTERNATIONAL PAPER CO NOTES R/MD 5.25 04/01/2016	04/01/16	5.25%	TMS
963	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20280317 SERIES# MTN	03/17/28	11.00%	ITS
964	PEMEX PROJ FDG MASTER TR MEDIUM TERM NTS R/MD 6.625 06/15/2038	06/15/38	6.63%	ITS
965	COX COMMUNICATIONS INC MEDIUM TERM NOTE VAR RT R/MD 6.95 01/15/2028	01/15/28	6.95%	TMS
966	TOYS R US INC MAKE WHOLE CALL	08/01/11	7.63%	TMS
967	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.832% 20160930 SERIES# 144A	09/30/16	5.83%	ITS
968	LEHMAN BROTHERS HOLDINGS INC	05/11/15	3.47%	ITS
969	INERGY L P & INERGY FIN CORP SR NT 8.25%16 R/MD 8.25 03/01/2016	03/01/16	8.25%	TMS
970	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20200804 SERIES# MTNH MTN	08/04/20	7.00%	ITS
971	WASHINGTON MUTUAL INC	01/15/09	4.00%	TMS
972	NUVEEN CALIF QUALITY INCOME MUN FUND INC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS
973	WESTFIELD CAPITAL CORP LTD / WT FINANCE 5.125% 20141115 SERIES# 144A	11/15/14	5.13%	ITS
974	COUNTRYWIDE HOME LOANS INC	03/22/11	4.00%	TMS
975	LEHMAN BROS HLDGS INC FX BASKET-LINKED NOTE R/MD0000 05/17/2010	05/17/10	0.00%	TMS
976	C/P DANSKE CORPORATION 4.2	09/15/08	0.00%	MTS
977	STANDARD CHARTERED PLC VARIABLE RATE BOND PERP SERIES# 144A	12/08/49	6.41%	TMS
978	UNION PACIFIC CORP MAKE WHOLE CALL	06/01/33	5.38%	TMS
979	***ANTRIM ENERGY INC	01/01/00		TMS
980	LEHMAN BROS HLDGS INC MEDIUM TERM NOTE R/MD 5.75 04/25/2011	04/25/11	5.75%	ITS
981	PREFERRED PLUS TR-CCR1	12/01/30	0.13%	MTS
982	TEXAS COMPETITIVE ELECTRIC HOL	11/01/16	10.50%	TMS
983	TOLL BROTHERS FINANCE CORP MAKE WHOLE CALL	03/15/14	4.95%	TMS
984	CLEAR CHANNEL COMMUNICATIONS IMAKE WHOLE CALL	05/15/15	4.90%	TMS
985	SIX FLAGS INC	04/15/13	9.75%	TMS
986	DANA CORP	08/15/11	9.00%	TMS
987	R H DONNELLEY CORP (NEW)	01/01/00		TMS
988	POWERSHARES EXCHANGE-TRADED FUND TRUST DYNAMIC BUILDING & CONSTRUCTION PORTFOLIO	01/01/00		TMS
989	LEHMAN BROTHERS HOLDINGS INC	09/05/16	8.00%	ITS
990	GRAND CENTRAL CAPITAL TRUST MNY MKT COMMITTED PFD 144A TR SECS N/A 10/01/2008 @ 4.488	01/01/00	0.00%	MTS
991	C/P TRANSOCEAN INC	11/03/08	0.00%	MTS
992	DELTA AIR LINES INC 8.125% PFD NOTES ESCROW CUSIP	01/01/00	0.00%	TMS
993	C/P BANK OF SCOTLAND PLC	09/26/08	0.00%	MTS
994	PAXSON COMMUNICATIONS CORP	01/15/13	9.04%	TMS
995	TOUSA INC SR SUB NT R/MD 7.50 01/15/2015	01/15/15	7.50%	TMS
996	FEDERAL HOME LN MTG CORP PERP PFD VAR RATE	01/01/00	0.00%	TMS
997	R R DONNELLEY & SONS CO	01/01/00		TMS
998	SPRINT NEXTEL CORPORATION	01/01/00		TMS
999	SPRINT NEXTEL CORPORATION	01/01/00		TMS
1000	STANDARD & POORS DEPOSITORY RECEIPTS (SPDRS) (BOOK ENTRY) UNITS UNDIVIDED BENEFICIAL INT	01/01/00		TMS
1001	ISTAR FINANCIAL INC MAKE WHOLE CALL	09/15/11	5.65%	TMS
1002	DANA CORP IN DEFAULT	03/01/09	6.50%	TMS
1003	BBEP MLPPIPE	01/01/00		TMS
1004	NUVEEN FLORIDA QUALITY INCOME MUNICIPAL FD-M.A.R. PFD SER THN/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS
1005	ALLIED SYSTEMS HOLDINGS INC COM	01/01/00		TMS
1006	DALLAS-FORT WORTH INTERNATIONA	11/01/26	7.13%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
951	1,000,000	76.50	76.51	765,058	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
952	150,000	13.01	13.01	764,127	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
953	396,814	1.91	1.91	758,708	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
954	6,000	126.09	126.09	756,540	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
955	510,000	1.48	1.48	752,077	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
956	100,000	7.62	7.62	751,320	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
957	750,000	99.75	99.76	748,191	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
958	750,000	1.00	1.00	746,632	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
959	800,000	0.92	0.92	739,743	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
960	784,000	94.25	94.28	739,174	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
961	715,000	1.02	1.03	738,868	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
962	850,000	86.81	86.83	738,092	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
963	926,000	0.77	0.80	737,827	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
964	745,000	0.97	0.99	736,971	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
965	750,000	98.15	98.16	736,225	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
966	1,800,000	91.50	91.51	732,279	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
967	725,000	0.98	1.01	731,889	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
968	1,035,000	0.70	0.71	730,997	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
969	765,000	95.50	95.50	730,600	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
970	1,049,000	0.68	0.69	726,302	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
971	1,000,000	72.00	72.00	720,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
972	29	0.99	0.99	717,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
973	750,000	0.93	0.95	711,860	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
974	779,000	91.19	91.21	710,547	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
975	750,000	93.85	93.85	703,875	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
976	700,000	1.00	1.00	700,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
977	900,000	77.67	77.68	699,089	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
978	828,000	83.30	83.31	689,818	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
979	400,000	1.72	1.72	689,600	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
980	840,000	0.80	0.82	687,959	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
981	1,800,000	0.38	0.38	684,650	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
982	0	95.50	95.54	683,958	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
983	800,000	84.00	84.02	672,198	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
984	1,435,000	46.75	46.77	671,097	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
985	1,000,000	67.00	67.04	670,406	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
986	19,000,082	3.50	3.50	665,003	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
987	251,000	2.76	2.76	652,228	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
988	100,000	16.03	16.03	650,928	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
989	900,000	0.72	0.72	649,730	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
990	36	0.18	0.18	648,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
991	650,000	1.00	1.00	647,302	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
992	977,992	0.66	0.66	645,475	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
993	644,000	1.00	1.00	643,574	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
994	1,034,073	62.00	62.00	641,125	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
995	7,109,000	9.00	9.00	639,810	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
996	213,100	3.00	3.00	639,300	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
997	30,000	27.54	27.54	638,763	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
998	100,000	7.19	7.19	632,696	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
999	100,000	7.19	7.19	632,696	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1000	16,300	126.09	126.09	631,882	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1001	840,000	75.00	75.03	630,237	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1002	9,000,000	7.00	7.00	630,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1003	44,405	14.10	14.10	626,110	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1004	25	0.99	0.99	618,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1005	87,347	7.00	7.00	611,429	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1006	30,545,000	2.00	2.00	610,900	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1007	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1008	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1009	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1010	93117171	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1011	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1012	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1013	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1014	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1015	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1016	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1017	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1018	93117171	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1019	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1020	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1021	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1022	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1023	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1024	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1025	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1026	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1027	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1028	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1029	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1030	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1031	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1032	GAMX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1033	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1034	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1035	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1036	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1037	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1038	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1039	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1040	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1041	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1042	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1043	93117601	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1044	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1045	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1046	93117945	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1047	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1048	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1049	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1050	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1051	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1052	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1053	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1054	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1055	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1056	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1057	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1058	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1059	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1060	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1061	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1062	G1M3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

	G	H	I	J	K
1007	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912909AC2	US912909AC20	1US903784
1008	HIGH YIELD - AME	HY FLOW US	204386AK2	US204386AK24	59848580
1009	FX AMERICAS	FX-OPTIONS AMERICAS	52523J438	US52523J4388	L0086310
1010	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313586794	US3135867949	F0075400
1011	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0ET0	US5252M0ET05	1US393788
1012	HIGH YIELD - AME	HY FLOW US	800907AL1	US800907AL10	5BBJBC70
1013	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYS4	US52517PYS46	1US298169
1014	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK59	US52517PK593	1US650120
1015	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	02364WAP0	US02364WAP05	1MX224266
1016	HIGH YIELD - AME	HY DISTRESSED US	179584AJ6	US179584AJ62	5BCYWP00
1017	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	26817G102	US26817G1022	D0103660
1018	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	901704AA4	US901704AA48	55318540
1019	HIGH GRADE CREDIT US	HG FLOW TRADING US	172967EU1	US172967EU16	5BDRCY00
1020	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670984509	US6709845092	670984509
1021	HIGH YIELD - AME	HY DISTRESSED US	00685R300	US00685R3003	A0203660
1022	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0266959021	1AU674618
1023	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP8718AAA45	1CL528620
1024	HIGH YIELD - AME	HY FLOW US	89421EAB9	US89421EAB92	5BBWDP70
1025	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	743263AA3		40094980
1026	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PT27	US52517PT271	1US806748
1027	HIGH YIELD - AME	HY FLOW US	47926PAB2	US47926PAB22	52296710
1028	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804QAA3	US45804QAA31	45804QAA3
1029	HIGH YIELD - AME	HY DISTRESSED US	24799AKE1	US24799AKE19	5BBDSH90
1030	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	73771UAA5	US73771UAA51	73771UAA5
1031	HIGH GRADE CREDIT US	HG FLOW TRADING US	93933VBD9	US93933VBD91	54780510
1032	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	53127TKF9	US53127TKF92	53127TKF9
1033	HIGH YIELD - AME	HY DISTRESSED US			9N378380
1034	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670977305	US6709773054	670977305
1035	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101Q307	US67101Q3074	67101Q307
1036	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AJ6	US5252M0AJ68	1US291354
1037	HIGH YIELD - AME	HY FLOW US	492914AQ9	US492914AQ95	5BCQTK50
1038	HIGH YIELD - AME	HY DISTRESSED US	46205AAB9	US46205AAB98	5BCDRM60
1039	HIGH YIELD - AME	HY DISTRESSED US	53567WAC7	US53567WAC73	57271740
1040	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0171058844	1NL083846
1041	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	65528XKA0		65528XKA0
1042	HIGH YIELD - AME	HY FLOW US	20588YAC7	US20588YAC75	5BCQZQ60
1043	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518TBE1	US52518TBE10	59903430
1044	HIGH GRADE CREDIT US	HG FLOW TRADING US	939322AV5	US939322AV52	53617160
1045	FX AMERICAS	FX-OPTIONS AMERICAS	52517P7H8	US52517P7H86	5BCHVL20
1046	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R834	US74347R8346	P0204010
1047	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	670346AF2	US670346AF22	1US397169
1048	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	12626PAE3	US12626PAE34	1US708480
1049	HIGH YIELD - AME	HY DISTRESSED US	442488AY8	US442488AY88	54044440
1050	FX AMERICAS	FX-OPTIONS AMERICAS		XS0304977910	1US918733
1051	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	80281TAB4	US80281TAB44	50387930
1052	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013716AQ8	US013716AQ81	1CA725475
1053	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	03938LAA2	US03938LAA26	1LU474221
1054	FX AMERICAS	FX-OPTIONS AMERICAS		XS0268043709	1NL707824
1055	HIGH YIELD - AME	HY FLOW US	779273AH4	US779273AH42	52348510
1056	FX AMERICAS	FX-OPTIONS AMERICAS	52517PE98	US52517PE984	57325320
1057	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PX89	US52517PX893	1US868615
1058	HIGH YIELD - AME	HY FLOW US	164450AB4	US164450AB48	50784760
1059	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	855082103	US8550821032	S0215480
1060	HIGH YIELD - AME	HY DISTRESSED US	13135BAH9	US13135BAH96	55310240
1061	HIGH GRADE CREDIT US	HG FLOW TRADING US	125509BG3	US125509BG36	54369180
1062	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	80584TK84		80584TK84

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1007	UNITED STATES STEEL CORP MAKE WHOLE CALL	06/01/17	6.05%	ITS
1008	***COMPAGNIE GENERALE DE GEOPHYSIQUE SR NT R/MD 7.75 05/15/2017	05/15/17	7.75%	TMS
1009	LEHMAN BROS HLDGS INC PRIN PROTECTION NT LKD ASIAN BASKET	03/31/10	0.00%	TMS
1010	FEDERAL NATL MTG ASSN PFD SER O VAR RATE	01/01/00	7.00%	TMS
1011	LEHMAN BROS HLDGS INC MEDIUM TERM NT R/MD 8.00 03/17/2023	03/17/23	8.00%	ITS
1012	SANMINA-SCI CORP	06/15/10	5.53%	TMS
1013	LEHMAN BROTHERS HOLDINGS INC	02/17/15	5.98%	ITS
1014	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.75 07/18/2011	07/18/11	5.75%	ITS
1015	AMERICA MOVIL SAB DE CV 6.125% 20371115	11/15/37	6.13%	ITS
1016	CLAIRES STORES INC SR SUB NT R/MD 10.50 06/01/2017	06/01/17	10.50%	TMS
1017	DYNEGY INC DEL CL A	01/01/00		TMS
1018	TWIN REEFS PASS-THROUGH TR PERPETUAL NOTE 144A R/MD 3.48813 12/31/2049	12/31/49	3.49%	TMS
1019	CITIGROUP INC SR NTS R/MD 6.50 08/19/2013	08/19/13	6.50%	TMS
1020	NUVEEN INSURED MUN OPPORTUNITYFUND INC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS
1021	ADELPHIA CONTINGENT VALUE VEH CVV SER OLYMPUS INT	01/01/00		TMS
1022	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20181006 SERIES# EMTN	10/06/18	7.00%	ITS
1023	SOCIEDAD QUIMICA Y MINERA DE CHILE SA 6.125% 20160415 SERIES# REGS	04/15/16	6.13%	ITS
1024	TRAVELPORT LLC	09/01/14	9.88%	TMS
1025	PROGRESS ENERGY INC CONTINGENT VALUE OBLIGATION R/MD 03/15/2007	01/01/00		TMS
1026	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.00 02/15/2022	02/15/22	7.00%	ITS
1027	JOHNSONDIVERSEY HOLDINGS INC	05/15/13	10.67%	TMS
1028	INC MONEY MARKET SEC SER2003-428 DAY AUCTION	12/21/33	4.49%	MTS
1029	GCB DELTA AIR LINES CV CONV ESCROW R/MD 8.00 06/03/2023	06/03/23	8.00%	TMS
1030	POTOMAC TRUST CAP 04-VIII	02/06/25	4.49%	MTS
1031	WASH MUT BK FA CA GLBL MTN BE FR 5.55%061610 R/MD 5.55 06/16/2010	06/16/10	5.55%	TMS
1032	C/P LIBERTY STREET FNDING CORP	10/15/08	0.00%	MTS
1033	MACH GEN	01/01/00		TMS
1034	NUVEEN QUALITY INCOME MUN FUNDINC-MUN AUCTION RATE PFD SER FN/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS
1035	NUVEEN MICHIGAN PREMIUM INCOMEMUN FUND INC-M.A.R. PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS
1036	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 15.95 12/28/2022	12/28/22	15.95%	ITS
1037	KEY ENERGY SERVICES INC	12/01/14	8.38%	TMS
1038	ION MEDIA NETWORKS INC MANDATORILY CONV SR SUB NT SER A R/MD 11.00 07/31/2013	07/31/13	11.00%	TMS
1039	LINENS N THINGS INC SR SEC NT FLT 14 R/MD 8.33813 01/15/2014	01/15/14	0.00%	TMS
1040	RABOBANK NEDERLAND NV VARIABLE RATE BOND 20160107	01/07/16	6.00%	ITS
1041	C/P NOKIA CORPORATION	10/10/08	0.00%	MTS
1042	CONNACHER OIL AND GAS LTD	12/15/15	10.25%	TMS
1043	LEHMAN BROS INC CUSTODIAL RCPTS FOR NTS OF VAR ISSUERS R/MD 02/02/2037	02/02/37	0.00%	TMS
1044	WASHINGTON MUTUAL INC	09/15/17	5.25%	TMS
1045	LEHMAN BROS HLDGS INC MEDIUMTERM NTS BASKET LINKED NOTE R/MD0000 11/16/2009	11/16/09	0.00%	TMS
1046	PROSHARES TRUST ULTRASHORT RUSSELL 2000 PROSHARES	01/01/00		TMS
1047	NUCOR CORP MAKE WHOLE CALL	12/01/12	5.00%	ITS
1048	CRH AMERICA INC 5.300% 20131015	10/15/13	5.30%	ITS
1049	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	01/15/16	6.25%	TMS
1050	LEHMAN BROS TREASURY CO BV 0.000% 20081208 SERIES# BSKT EMTN	12/08/08	0.00%	ITS
1051	SANTANDER ISSUANCES S.A UNIPERSONAL VARIABLE RATE BOND 20160620 SERIES# 144a 144A	06/20/16	5.81%	TMS
1052	***ALCAN INC DEBS R/MD 7.25 03/15/2031	03/15/31	7.25%	ITS
1053	ARCELORMITTAL 5.375% 20130601 SERIES# 144A	06/01/13	5.38%	ITS
1054	LEHMAN BROS TREASURY CO BV 0.000% 20101205 SERIES# EMTN	12/05/10	0.00%	ITS
1055	***ROUSE CO R/MD 3.625 03/15/2009	03/15/09	3.63%	TMS
1056	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD .000000001 03/15/2011	03/15/11	0.00%	TMS
1057	LEHMAN BROTHERS HOLDINGS INC	04/26/22	9.00%	ITS
1058	CHEROKEE INTERNATIONAL CORP SENIOR NOTE R/MD 5.25 11/01/2008	11/01/08	5.25%	TMS
1059	***STAR ASIA FIN LTD ORD SHS 144A	01/01/00		TMS
1060	CALPINE GENERATING CO LLC SECD NT R/MD 11.50 04/01/2011	04/01/11	11.50%	TMS
1061	CIGNA CORP MAKE WHOLE CALL	10/15/11	6.38%	TMS
1062	C/P SCALDIS CAPITAL LLC 4.2	10/08/08	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1007	650,000	0.92	0.93	606,446	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1008	605,000	99.25	99.28	600,619	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1009	74,409	8.06	8.06	600,012	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1010	200,000	3.00	3.00	600,000	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1011	700,000	0.83	0.85	593,499	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1012	599,000	99.00	99.01	593,095	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1013	884,000	0.67	0.67	592,949	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1014	700,000	0.83	0.84	585,907	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1015	625,000	0.91	0.93	582,550	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1016	1,388,000	42.00	42.03	582,168	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1017	200,000	4.74	4.74	574,831	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1018	5,700,000	10.00	10.00	570,028	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1019	570,000	99.97	99.97	569,847	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1020	23	0.99	0.99	569,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1021	491,000	1.15	1.15	564,650	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1022	570,000	0.97	0.99	562,428	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1023	550,000	1.00	1.02	562,257	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1024	675,000	83.00	83.00	560,276	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1025	2,000,000	0.28	0.28	560,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1026	834,000	0.67	0.67	559,642	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1027	550,000	101.00	101.04	555,518	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1028	600,000	0.92	0.92	554,215	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1029	20,746,000	2.67	2.67	553,918	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1030	600,000	0.92	0.92	553,616	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1031	1,000,000	55.00	55.01	550,137	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1032	550,000	1.00	1.00	548,831	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1033	828	660.00	660.00	546,480	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1034	22	0.99	0.99	544,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1035	22	0.99	0.99	544,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1036	605,000	0.87	0.90	543,965	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1037	540,000	100.25	100.27	541,965	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1038	2,000,000	27.00	27.00	540,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1039	1,900,000	28.00	28.00	532,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1040	540,000	0.97	0.98	529,261	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1041	528,000	1.00	1.00	527,146	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1042	510,000	103.00	103.03	525,431	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1043	5,000,000	10.42	10.42	521,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1044	888,000	58.50	58.53	519,713	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1045	600,000	86.49	86.49	518,940	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1046	9,500	68.37	68.37	517,829	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1047	500,000	1.02	1.03	516,173	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1048	550,000	0.91	0.93	513,342	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1049	845,000	60.50	60.51	511,313	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1050	500,000	1.02	1.02	511,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1051	530,000	95.94	95.95	508,545	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1052	450,000	1.08	1.12	504,443	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1053	500,000	0.99	1.01	504,313	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1054	522,000	0.69	0.69	502,473	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1055	515,000	97.50	97.52	502,218	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1056	500,000	100.39	100.39	501,950	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1057	814,850	0.60	0.62	500,509	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1058	1,000,000	50.00	50.02	500,195	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1059	250,000	2.00	2.00	500,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1060	4,000,000	12.50	12.50	500,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1061	490,000	102.00	102.03	499,927	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1062	500,000	1.00	1.00	499,153	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.

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	A	B	C	D	E	F
1063	93117828	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1064	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1065	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1066	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1067	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1068	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1069	93117944	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1070	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1071	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1072	93117995	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1073	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1074	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1075	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1076	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1077	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1078	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1079	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1080	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1081	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1082	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1083	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1084	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1085	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1086	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1087	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1088	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1089	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1090	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1091	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1092	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1093	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1094	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1095	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1096	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1097	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1098	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1099	93117275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1100	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1101	93117587	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1102	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1103	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1104	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1105	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1106	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1107	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1108	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1109	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1110	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1111	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1112	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1113	93160266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1114	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1115	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1116	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1117	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1118	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES

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	G	H	I	J	K
1063	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	225448208	US2254482084	C0196490
1064	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BA9	US136375BA97	1CA799629
1065	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670973205	US6709732050	670973205
1066	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUP4	US52517PUP43	1US138662
1067	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PM24	US52517PM243	1US683246
1068	HIGH GRADE CREDIT US	HG FLOW TRADING US	65332VBH5	US65332VBH50	52659010
1069	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R834	US74347R8346	P0204010
1070	HIGH YIELD - AME	HY DISTRESSED US	161175AD6	US161175AD61	53159240
1071	HIGH GRADE LATAM US	HG LATIN MARKETS	706451BA8	US706451BA86	1US469265
1072	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R628	US74347R6282	P0204840
1073	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWE7	US52517PWE77	1US186265
1074	HIGH GRADE CREDIT US	HG FLOW TRADING US	74367FAB4	US74367FAB40	53204290
1075	HIGH YIELD - AME	HY FLOW US	428040BZ1	US428040BZ11	59473320
1076	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	78572MAC9	US78572MAC91	1GB640815
1077	HIGH YIELD - AME	HY DISTRESSED US	13199ACU3	US13199ACU34	5BCZNF90
1078	HIGH YIELD - AME	HY DISTRESSED US	00685R102	US00685R1023	A0203540
1079	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	577767106	US5777671067	M0013600
1080	HIGH YIELD - AME	HY DISTRESSED US	575384AE2	US575384AE27	5BBXHG60
1081	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	64123C309	US64123C3097	64123C309
1082	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0305147851	1AE922163
1083	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	12561W105	US12561W1053	C0095070
1084	HIGH YIELD - AME	HY DISTRESSED US	442488AP7	US442488AP71	52000200
1085	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45804CAA4	US45804CAA45	45804CAA4
1086	HIGH YIELD - AME	HY DISTRESSED US	07556QAG0	US07556QAG01	50215060
1087	HIGH YIELD - AME	HY DISTRESSED US	552075AE3	US552075AE38	56296540
1088	HIGH YIELD - AME	HY DISTRESSED US	09776NAB8	US09776NAB82	54538160
1089	CDO AMERICAS	CDO CLO SECONDARY US	76131YAA5	US76131YAA55	76131YAA5
1090	FX AMERICAS	FX-OPTIONS AMERICAS	N5215LAD0	XS0364777689	1AN466047
1091	HIGH YIELD - AME	HY FLOW US	883435AF6	US883435AF64	54050660
1092	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	61745C105	US61745C1053	M4782450
1093	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	13645RAF1	US13645RAF10	1CA891905
1094	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	4611K0JS7		4611K0JS7
1095	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	75405UAA4	US75405UAA43	644161168
1096	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EH6	US5252M0EH66	1US378433
1097	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	667280408	US6672804084	N0092810
1098	MAP AMERICAS	3RD PARTY RELATIONSHIPS	92855S101	US92855S1015	V0020940
1099	HIGH YIELD - AME	HY FLOW US	761253AD5	US761253AD55	56326700
1100	HIGH YIELD - AME	HY DISTRESSED US	63580R106	US63580R1068	N0074470
1101	HIGH GRADE CREDIT US	HG ESOTERIC US	060505831	US0605058314	B0110970
1102	HIGH GRADE CREDIT US	HG FLOW TRADING US	652482BN9	US652482BN98	5BBSNC30
1103	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464287630	US4642876308	H0077180
1104	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	00130H105	US00130H1059	A2023910
1105	HIGH YIELD - AME	HY FLOW US	315292AD4	US315292AD46	54883960
1106	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	74163PAC6	US74163PAC68	74163PAC6
1107	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVV0	US52517PVV02	1US141708
1108	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	878742AD7	US878742AD72	1CA871105
1109	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	74730DAA1	US74730DAA19	1QA839598
1110	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	78572MAE5	US78572MAE57	1GB576092
1111	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0274100493	1GB718488
1112	HIGH YIELD - AME	HY DISTRESSED US	102183AL4	US102183AL40	52777860
1113	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	072890AA4	US072890AA42	52677640
1114	HIGH YIELD - AME	HY DISTRESSED US	527298AJ2	US527298AJ28	5BBTFM30
1115	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYH8	US52517PYH80	1US265580
1116	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PB59	US52517PB592	1US376692
1117	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USM8222MAB83	1US686371
1118	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	500634100	US5006341003	K5250060

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	L	M	N	O
1063	***CREDIT SUISSE GUERNSEY BRH CAP NT TIER 1 PFD 7.9%	01/01/00	0.00%	TMS
1064	CANADIAN NATL RY CO NTS R/MD 6.80 07/15/2018	07/15/18	6.80%	ITS
1065	NUVEEN SELECT QUALITY MUN FUNDINC-M.A.R. PFD SER F N/A 09/19/2008 @ 2.712	01/01/00	0.00%	MTS
1066	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20180703 SERIES# MTNG MTN	07/03/18	7.50%	ITS
1067	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.00 09/29/2021	09/29/21	7.00%	ITS
1068	NEXTEL COMMUNICATIONS INC SENIOR SERIAL REDEEMABLE NT SER E R/MD 6.875 10/31/2013	10/31/13	6.88%	TMS
1069	PROSHARES TRUST ULTRASHORT RUSSELL 2000 PROSHARES	01/01/00		TMS
1070	CHARTER COMMUNICATIONS OPER LLC/OPER CAP CORP SR 2ND LIEN NOTE R/MD 8.375 04/30/2014	04/30/14	8.38%	TMS
1071	PEMEX PROJECT FUNDING MASTER T	12/02/08	9.38%	ITS
1072	PROSHARES TRUST ULTRASHORT FINANCIALS PROSHARE	01/01/00		TMS
1073	LEHMAN BROTHERS HOLDINGS-FRN	04/16/19	4.00%	ITS
1074	PROTECTIVE LIFE SECURED TRUSTS	04/01/11	4.00%	TMS
1075	HERTZ CORP/THE	01/01/14	8.88%	TMS
1076	SABMILLER PLC 6.200% 20110701 SERIES# 144A	07/01/11	6.20%	ITS
1077	CALPINE CORP SR NTS - ESCROW CUSIP - R/MD 7.875 12/31/2049	12/31/49	7.88%	TMS
1078	ADELPHIA RECOVERY TRUST SERIESARAHOVA INT	01/01/00		TMS
1079	MAXWELL TECHNOLOGIES INC	01/01/00		TMS
1080	***MASONITE INTL CORP SR SUB NT 11% R/MD 11.00 04/06/2015	04/06/15	11.00%	TMS
1081	NEUBERGER BERMAN CALIF INTER MUN FD INC AUC RATE PFD SER B N/A 10/01/2008 @ 2.59	01/01/00	0.00%	MTS
1082	DUBAI SUKUK CENTRE LTD FRN 20120613	06/13/12	3.16%	ITS
1083	CLECO CORP HLDGS NEW COM	01/01/00		TMS
1084	K HOVNANIAN ENTERPRISES INC	05/15/13	7.75%	TMS
1085	RIVERMONT INC 2006-3	12/16/50	4.47%	MTS
1086	BEAZER HOMES USA INC	04/15/12	8.38%	TMS
1087	WILLIAM LYON HOMES INC	12/15/12	7.63%	TMS
1088	BON-TON STORES INC/THE	03/15/14	10.25%	TMS
1089	RACERS TRUST	05/16/30	0.00%	MTS
1090	LEHMAN BROS TREASURY CO BV FRN 20100524 SERIES# =/Yen EMTN	05/24/10	10.00%	ITS
1091	THERMADYNE HOLDINGS CORP	02/01/14	10.00%	TMS
1092	MORGAN STANLEY INDIA INVESTMENT FUND INC	01/01/00		TMS
1093	***CANADIAN PAC RY CO NEW NT R/MD 5.95 05/15/2037	05/15/37	5.95%	ITS
1094	C/P INTESA FUNDING LLC	09/26/08	0.00%	MTS
1095	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.838% 20270930 SERIES# 144A	09/30/27	5.84%	ITS
1096	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230313 SERIES# MTN	03/13/23	10.00%	ITS
1097	NORTHWEST AIRLS CORP	01/01/00		TMS
1098	***VIVO PARTICIPACOES S A SPONSORED ADR REPSTG PFD	01/01/00		TMS
1099	PERKINS & MARIE CALLENDER'S IN	10/01/13	10.00%	TMS
1100	NATIONAL ENERGY & GAS TRANSMISSION INC	01/01/00		TMS
1101	BANK OF AMERICA CORP 6.204% PFD SER D	01/01/00	0.00%	TMS
1102	NEWS AMERICA INC MAKE WHOLE CALL	03/01/37	6.15%	TMS
1103	ISHARES TRUST RUSSELL 2000 VALUE INDEX FUND	01/01/00		TMS
1104	AES CORP	01/01/00		TMS
1105	FERRELLGAS ESCROW LLC/FERRELLG	05/01/14	6.75%	TMS
1106	PRIMUS FINANCIAL PRODUCTS	07/23/34	3.97%	MTS
1107	LEHMAN BROTHERS HOLDINGS INC 4.800% 20140313 SERIES# MTNG	03/13/14	4.80%	ITS
1108	***TECK COMINCO LTD NOTE R/MD 7.00 09/15/2012	09/15/12	7.00%	ITS
1109	QATAR PETROLEUM 5.579% 20110530 SERIES# 144A	05/30/11	5.58%	ITS
1110	SABMILLER PLC 5.700% 20140115 SERIES# 144A	01/15/14	5.70%	ITS
1111	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20211127 SERIES# EMTN	11/27/21	10.50%	ITS
1112	BOWATER INC	03/15/10	5.78%	TMS
1113	BAYONNE MEDICAL CENTER	07/01/08	5.24%	TMS
1114	LEVEL 3 FING INC SR NT FLT 15 R/MD 6.845 02/15/2015	02/15/15	6.85%	TMS
1115	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20200106 SERIES# MTNG MTN	01/06/20	7.00%	ITS
1116	LEHMAN BROS HLDGS INC MEDIUM TERM NOTES R/MD 8.25 09/23/2020	09/23/20	8.25%	ITS
1117	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.832% 20160930 SERIES# REGS	09/30/16	5.83%	ITS
1118	KOREA FUND INC	01/01/00		TMS

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	P	Q	R	S	T	U	V
1063	20,300	24.00	24.00	496,349	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1064	451,000	1.09	1.10	495,547	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1065	20	0.99	0.99	495,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1066	735,000	0.66	0.67	494,127	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1067	733,000	0.66	0.67	491,827	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1068	607,000	81.00	81.03	491,826	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1069	9,000	68.37	68.37	490,575	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1070	511,000	95.75	95.78	488,658	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1071	462,000	1.03	1.06	487,790	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1072	4,521	113.13	113.13	487,120	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1073	635,000	0.75	0.76	485,620	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1074	495,000	97.42	97.44	482,316	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1075	809,000	94.00	94.02	477,566	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1076	458,000	1.03	1.04	475,470	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1077	4,133,000	11.50	11.50	475,295	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1078	1,393,696	0.34	0.34	473,857	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1079	54,609	10.99	10.99	473,377	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1080	1,500,000	31.50	31.55	473,188	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1081	19	0.99	0.99	470,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1082	500,000	0.94	0.94	470,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1083	30,000	25.29	25.29	467,093	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1084	789,000	59.00	59.03	465,714	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1085	500,000	0.92	0.93	462,651	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1086	600,000	76.50	76.53	460,256	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1087	1,000,000	46.00	46.02	460,191	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1088	1,068,000	43.00	43.05	458,844	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1089	832,475	0.55	0.55	457,861	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1090	339,000	0.97	0.97	455,969	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1091	470,000	96.75	96.76	454,813	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1092	20,000	22.68	22.68	453,600	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1093	530,000	0.84	0.86	453,548	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1094	450,000	1.00	1.00	449,698	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
1095	502,000	0.87	0.90	449,465	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1096	552,000	0.81	0.81	448,034	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1097	54,019	9.85	9.85	446,796	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1098	96,324	4.64	4.64	446,558	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1099	0	50.00	50.05	445,533	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1100	74,001	6.00	6.00	444,006	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1101	20,000	21.79	21.79	443,601	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1102	500,000	88.72	88.72	443,588	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1103	100,000	69.82	69.82	440,555	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1104	55,000	14.22	14.22	438,739	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1105	785,000	87.50	87.53	428,297	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1106	500,000	0.85	0.85	426,842	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1107	550,000	0.77	0.77	424,231	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1108	400,000	1.02	1.06	423,667	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1109	600,000	1.04	1.06	422,855	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1110	420,000	0.99	1.00	421,809	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1111	440,000	0.95	0.96	420,662	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1112	500,000	84.00	84.01	420,074	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1113	1,400,000	30.00	30.00	420,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1114	520,000	80.50	80.51	418,631	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1115	528,000	0.77	0.79	415,070	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1116	650,000	0.62	0.64	413,915	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1117	405,000	0.99	1.01	410,994	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1118	23,628	17.32	17.32	409,237	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES

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	A	B	C	D	E	F
1119	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1120	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1121	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1122	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1123	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1124	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1125	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1126	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1127	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1128	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1129	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1130	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1131	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1132	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1133	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1134	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1135	93117008	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1136	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1137	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1138	93117997	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1139	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1140	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1141	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1142	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1143	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1144	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1145	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1146	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1147	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1148	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1149	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1150	93117275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1151	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1152	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1153	93117490	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1154	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1155	93117875	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1156	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1157	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1158	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1159	93117533	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1160	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1161	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1162	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1163	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1164	93168163	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1165	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1166	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1167	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1168	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1169	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1170	93113194	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1171	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1172	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1173	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1174	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

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	G	H	I	J	K
1119	HIGH GRADE CREDIT US	HG FLOW TRADING US	29078EAB1	US29078EAB11	57707330
1120	HIGH GRADE CREDIT US	HG ESOTERIC US			9N207690
1121	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	12476AAA5	US12476AAA51	1CL683060
1122	HIGH YIELD - AME	HY DISTRESSED US	90333LAB8	US90333LAB80	55010950
1123	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUF6	US52517PUF60	1US338973
1124	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	803070AB7	US803070AB74	1AT728275
1125	HIGH YIELD - AME	HY DISTRESSED US	235ESC993	US235ESC9939	5BCRDJ10
1126	FX AMERICAS	FX-OPTIONS AMERICAS		XS0340433373	1NL324372
1127	HIGH GRADE CREDIT US	HG LOANS SYND US	92343V104	US92343V1044	V0040570
1128	HIGH YIELD - AME	HY FLOW US	05508RAB2	US05508RAB24	55215970
1129	FX AMERICAS	FX-OPTIONS AMERICAS		XS0347694787	1AN363046
1130	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PL33	US52517PL336	1US671803
1131	FX AMERICAS	FX-OPTIONS AMERICAS		XS0324851038	1NL195780
1132	HIGH YIELD - AME	HY FLOW US	165167BG1	US165167BG19	54506060
1133	HIGH GRADE CREDIT US	HG FLOW TRADING US	925524AX8	US925524AX89	57400100
1134	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PQ20	US52517PQ202	1US777402
1135	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93935JAA1	US93935JAA16	59426850
1136	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYM7	US52517PYM75	1US274541
1137	FX AMERICAS	FX-OPTIONS AMERICAS		XS0300394672	1LU894741
1138	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R834	US74347R8346	P0204010
1139	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	874036106	US8740361063	T0199280
1140	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	008685AC3	US008685AC35	008685AC3
1141	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	044901106	US0449011065	A6784850
1142	FX AMERICAS	FX-OPTIONS AMERICAS	28264QE26	US28264QE263	1US270291
1143	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	411352AA5	US411352AA50	411352AA5
1144	HIGH GRADE CREDIT US	HG FLOW TRADING US	761713AD8	US761713AD83	59426210
1145	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	210795PN4	US210795PN42	54213610
1146	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UBC4	US45031UBC45	59662580
1147	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P2K6	US52517P2K60	1US908940
1148	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	88022F105	US88022F1057	T2328210
1149	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FX0	US5252M0FX08	1US462112
1150	HIGH YIELD - AME	HY FLOW US	09776NAB8	US09776NAB82	54538160
1151	HIGH YIELD - AME	HY FLOW US	228188AD0	US228188AD06	54576140
1152	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0223204081	1GB346090
1153	HIGH GRADE CREDIT US	HG FLOW TRADING US	492386AS6	US492386AS68	54129290
1154	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	7528A2KG1		7528A2KG1
1155	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	081331AE0	US081331AE04	56252850
1156	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0336850762	1NL294187
1157	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	235ESCBA7	US235ESCBA73	5BDCMW80
1158	HIGH YIELD - AME	HY FLOW US	256605AN6	US256605AN67	51501110
1159	HIGH GRADE CREDIT US	HG FLOW TRADING US	370442105	US3704421052	G1671520
1160	HIGH GRADE CREDIT US	HG FLOW TRADING US	77531QAB4	US77531QAB41	53916950
1161	HIGH YIELD - AME	HY DISTRESSED US	003924AC1	US003924AC11	51238810
1162	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	89380EJF0		89380EJF0
1163	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CV7	US5252M0CV78	1US349939
1164	HIGH YIELD - AME	HY FLOW US	846425882	US8464258826	S0112500
1165	FX AMERICAS	FX-OPTIONS AMERICAS		XS0334274098	1AN266934
1166	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	592835102	US5928351023	M3817040
1167	HIGH YIELD - AME	HY FLOW US	33938EAJ6	US33938EAJ64	51846450
1168	HIGH YIELD - AME	HY FLOW US	91232N108	US91232N1081	U0039940
1169	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	29413N109		F0043530
1170	HIGH YIELD PROP AMERICAS	HY PROP ENERGY US	535763106	US5357631069	L0052630
1171	HIGH YIELD - AME	HY FLOW US	15671BAA9	US15671BAA98	54521520
1172	HIGH GRADE CREDIT US	HG FLOW TRADING US	482480AA8	US482480AA80	5BDKZF30
1173	HIGH GRADE CREDIT US	HG ESOTERIC US			9P080890
1174	CREDIT FINANCING AMERICAS	M/B CORPORATES		CAC010232063	A0230740

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1119	EMBARQ CORP MAKE WHOLE CALL	06/01/16	7.08%	TMS
1120	US CORP WALMART/JACKSONVILLE R/MD 9.25 02/10/2010	02/10/10	9.25%	TMS
1121	CAP SA 7.375% 20360915 SERIES# 144A	09/15/36	7.38%	ITS
1122	U S CONCRETE INC R/MD 8.375 04/01/2014	04/01/14	8.38%	TMS
1123	LEHMAN BROTHERS HOLDINGS-FRN RANGE NOTE	05/29/15	7.00%	ITS
1124	SAPPI PAPIER HOLDING AG 7.500% 20320615 SERIES# 144A	06/15/32	7.50%	ITS
1125	DANA CORP IN DEFAULT	01/15/15	5.85%	TMS
1126	LEHMAN BROS TREASURY CO BV 0.000% 20100216 SERIES# EMTN	02/16/10	0.00%	ITS
1127	VERIZON COMMUNICATIONS	01/01/00		TMS
1128	B&G FOODS INC	10/30/16	12.00%	TMS
1129	LEHMAN BROS TREASURY CO BV 1.000% 20100226 SERIES# FX EMTN	02/26/10	0.00%	ITS
1130	LEHMAN BROTHERS HOLDINGS INC	11/24/08	2.52%	ITS
1131	LEHMAN BROS TREASURY CO BV 1.500% 20101012 SERIES# BSKt EMTN	10/12/10	1.50%	ITS
1132	CHESAPEAKE ENERGY CORP SR NOTE R/MD 7.50 06/15/2014	06/15/14	7.50%	TMS
1133	VIACOM INC MAKE WHOLE CALL	04/30/36	6.88%	TMS
1134	LEHMAN BROTHERS HOLDINGS INC	12/28/21	7.15%	ITS
1135	WASHINGTON MUTUAL PREFERRED FU	12/31/49	6.67%	TMS
1136	LEHMAN BROTHERS HOLDINGS INC	01/28/20	7.00%	ITS
1137	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090518 SERIES# BSKT EMTN	05/18/09	0.00%	ITS
1138	PROSHARES TRUST ULTRASHORT RUSSELL 2000 PROSHARES	01/01/00		TMS
1139	TAIWAN FUND INC	01/01/00		TMS
1140	AHOLD FINANCE USA INC MAKE WHOLE CALL	07/15/10	8.25%	ITS
1141	ASIA PACIFIC FUND INC	01/01/00		TMS
1142	EKSPORTFINANS A/S 0.000% 20101130 SERIES# BSKT MTN	11/30/10	0.00%	ITS
1143	HANSON LTD 7.875% 20100927	09/27/10	7.88%	ITS
1144	REYNOLDS AMERICAN INC SR SC NT7.25%13 R/MD 7.25 06/01/2013	06/01/13	7.25%	TMS
1145	CONTINENTAL AIRLINES-SINK	09/01/19	9.56%	TMS
1146	ISTAR FINANCIAL INC MAKE WHOLE CALL	06/15/12	5.50%	TMS
1147	LEHMAN BROTHERS HOLDINGS INC	05/25/10	2.78%	ITS
1148	TEMPLETON RUSSIA AND EAST EUROPEAN FUND INC	01/01/00		TMS
1149	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230602 SERIES# MTN	06/02/23	11.00%	ITS
1150	BON-TON STORES INC/THE	03/15/14	10.25%	TMS
1151	CROWN AMERS LLC / CROWN AMERS GTD SR NT7.75%15 R/MD 7.75 11/15/2015	11/15/15	7.75%	TMS
1152	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200718 SERIES# EMTN	07/18/20	7.32%	ITS
1153	***KERR MCGEE CORP NOTE R/MD 6.875 09/15/2011	09/15/11	6.88%	TMS
1154	C/P RANGER FUNDING CORP 4.2	10/16/08	0.00%	MTS
1155	BELVOIR LAND LLC MIL HSG REV BDS 05 SER A CL IIMAKE WHOLE CALL T+15 BASIS PTSR/MD 5.30 12/15/2035	12/15/35	5.30%	TMS
1156	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20221219 SERIES# EMTN	12/19/22	9.00%	ITS
1157	DANA CORPORATION -ESCROW CUSIP- R/MD 5.85 01/15/2015	01/15/15	5.85%	TMS
1158	DOLE FOODS CO SENIOR NOTE R/MD 7.25 06/15/2010	06/15/10	7.25%	TMS
1159	GENERAL MOTORS CORP COM	01/01/00		TMS
1160	ROGERS WIRELESS INC MAKE WHOLE CALL	05/01/11	9.63%	TMS
1161	ABITIBI-CONSOLIDATED INC	04/01/28	7.50%	TMS
1162	C/P TRANSOCEAN INC	09/15/08	0.00%	MTS
1163	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230227 SERIES# MTN2 MTN	02/27/23	9.50%	ITS
1164	SPANISH BROADCASTING SYSTEM INC CLASS A	01/01/00		TMS
1165	LEHMAN BROS TREASURY CO BV 0.000% 20101224 SERIES# =/$ EMTN	12/24/10	0.00%	ITS
1166	MEXICO FUND INC	01/01/00		TMS
1167	FLEXTRONICS INTERNATIONAL LTD 6.500% 20130515	05/15/13	6.50%	TMS
1168	UNITED STATES OIL FUND LP UNITS ETF	01/01/00		TMS
1169	FORTEL INC CALIF	01/01/00		TMS
1170	LINK ENERGY LLC	01/01/00		TMS
1171	CENVEO CORP	12/01/13	7.88%	TMS
1172	KLA-TENCOR CORP MAKE WHOLE CALL	05/01/18	6.90%	TMS
1173	DELMERVA R/MD 5.22 12/30/2016	12/30/16	5.22%	TMS
1174	***AINSWORTH LUMBER CO LTD REG S	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1119	446,000	91.67	91.69	408,947	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1120	408,297	100.00	100.00	408,302	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1121	395,000	0.99	1.03	407,189	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1122	500,000	81.00	81.00	405,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1123	540,000	0.75	0.75	404,756	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1124	523,000	0.75	0.77	403,962	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1125	11,523,000	3.50	3.50	403,305	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1126	500,000	0.80	0.80	401,350	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1127	40,000	34.49	34.49	401,221	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1128	7,890	7.15	7.17	400,818	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1129	500,000	0.80	0.80	399,400	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1130	400,000	0.99	0.99	397,980	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1131	340,000	0.82	0.82	396,333	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1132	384,000	101.25	101.27	388,652	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1133	425,000	91.38	91.41	388,490	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1134	550,000	0.69	0.70	386,116	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1135	3,500,000	11.00	11.00	385,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1136	492,000	0.77	0.78	383,140	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1137	400,000	0.96	0.96	382,228	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1138	7,000	68.37	68.37	381,558	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1139	29,822	12.78	12.78	381,125	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1140	650,000	1.05	1.07	379,944	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1141	25,000	15.19	15.19	379,750	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1142	400,000	0.94	0.94	377,680	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1143	350,000	1.04	1.08	377,197	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1144	650,000	103.47	103.49	375,188	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1145	501,517	74.00	74.00	371,142	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1146	500,000	73.00	73.01	365,069	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1147	450,000	0.81	0.81	364,543	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1148	10,000	36.30	36.30	363,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1149	581,000	0.62	0.62	359,971	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1150	0	42.13	42.18	358,750	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1151	650,000	102.25	102.28	358,224	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1152	400,000	0.88	0.89	357,476	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1153	650,000	102.90	102.93	356,616	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1154	353,000	1.00	1.00	352,240	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1155	490,000	71.71	71.73	351,465	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1156	500,000	0.68	0.70	350,550	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1157	10,000,000	3.50	3.50	350,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1158	375,000	93.00	93.02	348,818	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1159	67,400	13.01	13.01	343,348	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1160	620,000	109.15	109.19	341,334	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1161	1,000,000	34.00	34.00	340,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1162	340,000	1.00	1.00	340,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1163	425,000	0.79	0.80	339,341	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1164	853,900	0.40	0.40	338,018	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1165	454,000	0.74	0.74	335,370	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1166	11,562	27.85	27.85	335,067	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1167	650,000	95.00	95.02	334,076	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1168	5,000	81.49	81.49	333,493	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1169	95,000	3.50	3.50	332,500	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1170	2,529,439	0.13	0.13	332,303	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1171	400,000	82.50	82.52	329,683	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1172	340,000	96.74	96.76	328,989	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1173	0	93.34	93.35	326,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1174	114,226	2.85	2.85	325,544	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1175	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1176	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1177	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1178	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1179	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1180	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1181	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1182	93117897	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1183	G1N7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1184	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1185	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1186	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1187	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1188	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1189	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1190	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1191	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1192	93115898	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1193	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1194	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1195	GA1X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1196	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1197	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1198	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1199	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1200	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1201	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1202	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1203	GA1W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1204	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1205	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1206	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1207	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1208	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1209	93117945	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1210	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1211	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1212	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1213	GAMQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1214	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1215	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1216	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1217	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1218	93117943	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1219	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1220	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1221	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1222	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1223	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1224	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1225	93117944	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1226	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1227	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1228	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1229	93117670	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1230	GA1W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
1175	HIGH YIELD - AME	HY FLOW US	171871AH9	US171871AH97	52910310
1176	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	867229AE6	US867229AE68	1CA941387
1177	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USR80036AP26	1NO291081
1178	HIGH YIELD - AME	HY DISTRESSED US	235ESC969	US235ESC9699	5BCRDL20
1179	HIGH YIELD - AME	HY DISTRESSED US	624581203	US6245812036	M0158880
1180	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	978166106	US9781661064	W0019180
1181	HIGH YIELD - AME	HY DISTRESSED US	442488AZ5	US442488AZ53	57253430
1182	HIGH YIELD - AME	HY DISTRESSED US	897083AA9	US897083AA98	5BCKLD60
1183	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	03218RJF0	US03218RJF01	03218RJF0
1184	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464287739	US4642877397	H0077820
1185	HIGH GRADE CREDIT US	HG FLOW TRADING US	969457BK5	US969457BK58	50822980
1186	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0GD3	US5252M0GD35	1US499833
1187	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3G4	US52517P3G40	5BCKLG80
1188	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GCA2	US21988GCA22	21988GCA2
1189	FX AMERICAS	FX-OPTIONS AMERICAS	52517P2T7	US52517P2T79	5BBNGD10
1190	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	556ESCAA9	US556ESCAA91	5BCXFL30
1191	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	87656XAC5	US87656XAC56	1GB717746
1192	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313586752	US3135867527	F0096870
1193	HIGH GRADE CREDIT US	HG FLOW TRADING US	26882PBB7	US26882PBB76	5BCFDM50
1194	HIGH GRADE CREDIT US	HG FLOW TRADING US	852060AF9	US852060AF95	52099860
1195	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	90262CJR9		90262CJR9
1196	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	29372BK60		29372BK60
1197	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	12478JL53		12478JL53
1198	HIGH YIELD - AME	HY FLOW US	909214BJ6	US909214BJ69	53389650
1199	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89147U308	US89147U3086	89147U308
1200	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	03938LAD6	US03938LAD64	1LU474288
1201	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	92931BAC0	US92931BAC00	58162500
1202	HIGH GRADE CREDIT US	HG FLOW TRADING US	530718AC9	US530718AC96	51523950
1203	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	57163RJV6		57163RJV6
1204	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZM6	US52517PZM66	1US323025
1205	HIGH GRADE CREDIT US	HG ESOTERIC US			9N207700
1206	FX AMERICAS	FX-OPTIONS AMERICAS		XS0309366986	1NL948220
1207	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	023608102	US0236081024	A0050700
1208	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	82929L109	US82929L1098	S3124140
1209	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R628	US74347R6282	P0204840
1210	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658322201	US6583222012	658322201
1211	CREDIT FINANCING AMERICAS	M/B CORPORATES	009037AM4	US009037AM44	5BDPLS90
1212	HIGH YIELD - AME	HY DISTRESSED US	093679AC2	US093679AC27	55046520
1213	CDO AMERICAS	CDO CLO SECONDARY US	74042HAB3	US74042HAB33	74042HAB3
1214	HIGH YIELD - AME	HY DISTRESSED US	442488BA9	US442488BA93	50242300
1215	FX AMERICAS	FX-OPTIONS AMERICAS		XS0348936914	1AN367906
1216	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXW6	US52517PXW66	1US258841
1217	FX AMERICAS	FX-OPTIONS AMERICAS		XS0288704264	1NL826418
1218	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R834	US74347R8346	P0204010
1219	HIGH YIELD - AME	HY FLOW US	570506AC9	US570506AC98	56072220
1220	HIGH YIELD - AME	HY DISTRESSED US	74972EAK4	US74972EAK47	52652900
1221	HIGH YIELD - AME	HY DISTRESSED US	781076AC8	US781076AC83	50538710
1222	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CL9	US5252M0CL96	1US344211
1223	HIGH YIELD - AME	HY FLOW US	004398103	US0043981036	A0172650
1224	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0225729119	1GB358806
1225	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R628	US74347R6282	P0204840
1226	HIGH YIELD - AME	HY DISTRESSED US	755267AF8	US755267AF83	59508570
1227	HIGH YIELD - AME	HY DISTRESSED US	420029AF7	US420029AF75	56673760
1228	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	556ESCAB7	US556ESCAB74	5BCXFM20
1229	HIGH YIELD - AME	HY FLOW US	67072T108	US67072T1088	N0070570
1230	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	25085ALC4		25085ALC4

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1175	CINCINNATI BELL INC	02/15/15	7.00%	TMS
1176	***SUNCOR ENERGY INC FORMERLY SUNCOR INC TO R/MD 6.50 06/15/2038	06/15/38	6.50%	ITS
1177	NORSKE SKOGINDUSTRIER ASA 6.125% 20151015 SERIES# REGS	10/15/15	6.13%	ITS
1178	DANA CORP	03/01/29	7.00%	TMS
1179	MOVIE GALLERY INC NEW	01/01/00	0.00%	TMS
1180	WONDER AUTO TECHNOLOGY INC	01/01/00		TMS
1181	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	05/15/16	7.50%	TMS
1182	TROPICANA ENTERTAINMENT LLC IN DEFAULT	12/15/14	9.63%	TMS
1183	C/P AMSTEL FUNDING CORP 4.2	09/15/08	0.00%	MTS
1184	ISHARES TRUST DOW JONES US REAL ESTATE INDEX FUND	01/01/00		TMS
1185	WILLIAMS COS INC MAKE WHOLE CALL	03/15/12	8.13%	TMS
1186	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 13.00 06/26/2023	06/26/23	13.00%	ITS
1187	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 11/30/2009	11/30/09	0.00%	TMS
1188	CORPORATE-BACKED TRUST CERTIFI	12/01/45	1.45%	MTS
1189	LEHMAN BROS HLDGS INC MEDIUMTERM NTS LINKED TO ASIANCURRENCY BASKET R/MD0000 12/29/2008	12/29/08	0.00%	TMS
1190	MACSAVER FINANCIAL SVCS INC NOTES - ESCROW - R/MD 7.875 08/01/2008	08/01/08	7.88%	TMS
1191	TATE & LYLE INTERNATIONAL FINANCE PLC 6.125% 20110615 SERIES# 144A	06/15/11	6.13%	ITS
1192	FEDERAL NATIONAL MORTGAGE ASSOCIATION 8.25% PFD SER S	01/01/00	0.00%	TMS
1193	ERAC USA FINANCE CO	10/15/17	6.38%	TMS
1194	***SPRINT CAPITAL CORP NTS R/MD 6.375 05/01/2009	05/01/09	6.38%	TMS
1195	C/P UBS FINANCE DELAWARE INC	09/25/08	0.00%	MTS
1196	C/P ENTERPRISE FUNDING LLC	10/06/08	0.00%	MTS
1197	C/P CBA (DELAWARE) FINANCE INC	11/05/08	0.00%	MTS
1198	UNISYS CORP MAKE WHOLE CALL	10/15/12	8.00%	TMS
1199	TORTOISE ENERGY CAPITAL CORP SERIES II MMP SHARES N/A 09/17/2008 @ 4.695	01/01/00	0.00%	MTS
1200	ARCELORMITTAL 6.125% 20180601 SERIES# 144A	06/01/18	6.13%	ITS
1201	INTEGRYS ENERGY GROUP INC	12/01/66	6.11%	TMS
1202	LIBERTY MEDIA LLC MAKE WHOLE CALL	05/15/13	5.70%	TMS
1203	C/P MARRIOTT INTL INC 4.2	09/29/08	0.00%	MTS
1204	LEHMAN BROTHERS HOLDINGS INC	05/19/20	7.00%	ITS
1205	US CORP WALMART/LAS VEGAS R/MD 9.25 02/10/2010	02/10/10	9.25%	TMS
1206	LEHMAN BROS TREASURY CO BV 0.000% 20100713 SERIES# EUR$ EMTN	07/13/10	0.00%	ITS
1207	AMEREN CORP	01/01/00		TMS
1208	SINGAPORE FUND INC	01/01/00		TMS
1209	PROSHARES TRUST ULTRASHORT FINANCIALS PROSHARE	01/01/00		TMS
1210	NORTH CASTLE VII MONEY MARKET PFD 144A N/A 10/07/2008 @ 4.489	01/01/00	0.00%	MTS
1211	AINSWORTH LUMBER CO LTD	07/29/15	11.00%	TMS
1212	BLOCKBUSTER INC	09/01/12	9.00%	TMS
1213	PREFERRED TERM SECURITIES XIX LTD FRN 20351222 SERIES# 144a 144A	12/22/35	3.21%	MTS
1214	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	01/15/17	8.63%	TMS
1215	LEHMAN BROS TREASURY CO BV 0.000% 20090828 SERIES# FX EMTN	08/28/09	0.00%	ITS
1216	LEHMAN BROTHERS HOLDINGS	11/22/19	7.12%	ITS
1217	LEHMAN BROS TREASURY CO BV 0.000% 20090910 SERIES# BSKT EMTN	09/10/09	0.00%	ITS
1218	PROSHARES TRUST ULTRASHORT RUSSELL 2000 PROSHARES	01/01/00		TMS
1219	MARKWEST ENERGY PARTNERS LP /	11/01/14	6.88%	TMS
1220	RSL COMMUNICATIONS PLC GTD SR NOTE R/MD 9.875 11/15/2009	11/15/09	9.88%	TMS
1221	RSL COMMUNICATIONS LTD SR NOTE R/MD 12.25 11/15/2049	11/15/49	12.25%	TMS
1222	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 8.75 02/06/2023	02/06/23	8.75%	ITS
1223	ACCURIDE CORP	01/01/00		TMS
1224	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200817 SERIES# EMTN	08/17/20	10.15%	ITS
1225	PROSHARES TRUST ULTRASHORT FINANCIALS PROSHARE	01/01/00		TMS
1226	READERS DIGEST ASSN INC SR SUBNT 9%17 R/MD 9.00 02/15/2017	02/15/17	9.00%	TMS
1227	HAWAIIAN TELCOM COMMUNICATIONS	05/01/15	12.50%	TMS
1228	MACSAVER FINANCIAL SVCS INC NOTES - ESCROW - R/MD 7.40 02/15/2002	02/15/02	7.40%	TMS
1229	NUVEEN FLOATING RATE INCOME FD	01/01/00		TMS
1230	C/P DETROIT EDISON COMPANY	11/12/08	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1175	650,000	92.25	92.26	325,145	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1176	327,000	0.98	0.99	324,860			
1177	500,000	0.61	0.64	317,760	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1178	9,000,000	3.50	3.50	315,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1179	69,756	4.50	4.50	313,902	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1180	49,900	6.92	6.92	312,707	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1181	500,000	62.50	62.53	312,625	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1182	1,000,000	31.00	31.00	310,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1183	310,000	1.00	1.00	310,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1184	1,150,000	65.17	65.17	309,846	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1185	300,000	103.00	103.00	309,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1186	366,000	0.81	0.84	308,036	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1187	355,000	86.58	86.58	307,359	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1188	2,651,000	0.11	0.12	306,547	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1189	314,000	97.46	97.46	306,024	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1190	10,175,000	3.00	3.00	305,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1191	300,000	0.99	1.01	302,838	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1192	100,000	2.50	2.50	301,562	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1193	350,000	86.01	86.03	301,118	Total Corp. Obligations & Spot	US Corporates Bonds & Other	CFD
1194	300,000	100.00	100.02	300,071	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1195	300,000	1.00	1.00	299,822	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1196	300,000	1.00	1.00	299,566	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1197	300,000	1.00	1.00	298,895	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1198	650,000	86.00	86.03	298,867	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1199	12	0.99	0.99	297,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1200	300,000	0.97	0.99	296,881	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1201	371,000	80.00	80.02	296,865	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1202	650,000	84.50	84.52	296,019	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1203	289,000	1.00	1.00	288,668	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1204	396,000	0.72	0.73	288,152	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1205	287,434	100.00	100.00	287,437	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1206	250,000	0.82	0.82	284,434	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1207	30,000	40.21	40.21	283,128	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1208	25,000	11.30	11.30	282,500	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1209	2,603	113.13	113.13	280,463	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1210	7	0.40	0.40	280,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1211	372,477	75.00	75.01	279,410	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1212	350,000	79.50	79.50	278,262	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1213	497,963	0.55	0.56	277,778	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1214	425,000	65.00	65.01	276,311	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1215	230,000	0.86	0.86	274,680	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1216	499,000	0.54	0.55	274,075	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1217	300,000	0.91	0.91	273,060	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1218	5,000	68.37	68.37	272,542	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1219	289,000	93.75	93.78	271,011	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1220	9,000,000	3.00	3.00	270,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1221	8,950,000	3.00	3.00	268,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1222	425,000	0.62	0.63	267,699	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1223	200,000	1.39	1.39	267,227	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1224	300,000	0.88	0.89	266,068	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1225	2,466	113.13	113.13	265,702	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1226	435,000	61.00	61.01	265,383	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1227	1,755,000	15.00	15.05	264,067	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1228	8,800,000	3.00	3.00	264,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1229	27,000	9.70	9.70	263,701	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1230	265,000	1.00	1.00	263,698	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1231	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1232	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1233	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1234	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1235	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1236	93117256	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1237	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1238	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1239	93117256	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1240	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1241	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1242	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1243	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1244	GA1P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1245	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1246	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1247	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1248	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1249	93117275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1250	GA1X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1251	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1252	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1253	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1254	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1255	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1256	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1257	93117275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1258	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1259	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1260	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1261	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1262	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1263	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1264	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1265	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1266	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1267	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1268	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1269	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1270	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1271	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1272	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1273	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1274	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1275	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1276	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1277	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1278	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1279	93117997	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1280	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1281	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1282	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1283	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1284	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1285	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1286	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

	G	H	I	J	K
1231	HIGH YIELD - AME	HY FLOW US	880349AH8	US880349AH89	56085880
1232	HIGH YIELD - AME	HY FLOW US	68383KAD1	US68383KAD19	5BDBZP00
1233	HIGH YIELD - AME	HY DISTRESSED US	62941FAG3	US62941FAG37	53024170
1234	HIGH YIELD - AME	HY DISTRESSED US	235ESCAK6	US235ESCAK64	5BDCMT90
1235	HIGH GRADE LATAM US	HG LATIN MARKETS		USP9308RAX19	1AR896264
1236	HIGH YIELD - AME	HY FLOW US	184502AV4	US184502AV40	55125030
1237	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYE5	US52517PYE59	1US320260
1238	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	879403AP8	US879403AP84	1MX372800
1239	HIGH YIELD - AME	HY FLOW US	184502AA0	US184502AA03	50845820
1240	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	060505DT8	US060505DT81	5BDKMH90
1241	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FW2	US5252M0FW25	1US461965
1242	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	751028101	US7510281014	R0009420
1243	CREDIT FINANCING AMERICAS	M/B CORPORATES	872962AA3	US872962AA30	5BBDXG20
1244	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	18885JK17		18885JK17
1245	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2P5	US52517P2P57	1US939473
1246	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP1392BAX03	1US139702
1247	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	505861AC8	US505861AC85	1FR722550
1248	HIGH GRADE CREDIT US	HG FLOW TRADING US	49326EEB5	US49326EEB56	5BDDRQ40
1249	HIGH YIELD - AME	HY FLOW US	317887AD9	US317887AD92	55154870
1250	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	53943RJG5		53943RJG5
1251	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92334NAB9	US92334NAB91	1US477599
1252	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0212104391	1AU291934
1253	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	36962G3M4	US36962G3M40	5BCHWX50
1254	HIGH GRADE LATAM US	HG LATIN MARKETS	X7435PAB4	XS0253166655	1LU547315
1255	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0199586040	1GB225724
1256	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	844030106	US8440301062	S4181400
1257	HIGH YIELD - AME	HY FLOW US	114535AB3	US114535AB34	54499540
1258	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	23599ACQ7	US23599ACQ76	3BBWVB40
1259	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P3E9	US52517P3E91	1US289572
1260	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HMF1	US36959HMF19	36959HMF1
1261	FX AMERICAS	FX-OPTIONS AMERICAS		XS0362891631	1AN453821
1262	HIGH YIELD - AME	HY FLOW US	721467AE8	US721467AE84	59758630
1263	HIGH GRADE LATAM US	HG LATIN MARKETS	P5880CAA8	USP5880CAA82	1AR807642
1264	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92924SAA6	US92924SAA69	1AU363709
1265	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	87927VAC2	US87927VAC28	1IT108398
1266	HIGH YIELD - AME	HY FLOW US	62985Q101	US62985Q1013	N0074220
1267	FX AMERICAS	FX-OPTIONS AMERICAS		XS0346686719	1NL360368
1268	FX AMERICAS	FX-OPTIONS AMERICAS		XS0219030193	1IE326707
1269	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313586828	US3135868285	F0066180
1270	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PY62	US52517PY628	1US911142
1271	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	09255H709		09255H709
1272	FX AMERICAS	FX-OPTIONS AMERICAS	52517P4P3	US52517P4P30	5BBWLG00
1273	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	89380EJQ6		89380EJQ6
1274	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	39167B102	US39167B1026	G5312310
1275	HIGH GRADE CREDIT US	HG FLOW TRADING US	41011WAA8	US41011WAA80	53071510
1276	HIGH YIELD - AME	HY FLOW US	881609AS0	US881609AS06	58553390
1277	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	40427GAC9	US40427GAC96	1CL052290
1278	HIGH YIELD - AME	HY FLOW US	800907107	US8009071072	S1017490
1279	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R628	US74347R6282	P0204840
1280	HIGH YIELD - AME	HY DISTRESSED US	2935619Q1		56078770
1281	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DX2	US5252M0DX26	1US365315
1282	HIGH YIELD - AME	HY DISTRESSED US	872962AC9	US872962AC95	5BBPSB90
1283	HIGH YIELD - AME	HY DISTRESSED US	74163RAB4	US74163RAB42	54312790
1284	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PG21	US52517PG211	1US526940
1285	CDO AMERICAS	CDO LIQUID ARB US			CBTCMOT02
1286	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0277703558	1LU764829

	L	M	N	O
1231	TENNECO AUTOMOTIVE INC	11/15/14	8.63%	TMS
1232	***OPTI CDA INC GTD SR SECD NT R/MD 7.875 12/15/2014	12/15/14	7.88%	TMS
1233	VIRGIN MEDIA FINANCE PLC 8.750% 20140415 SERIES# $	04/15/14	8.75%	TMS
1234	DANA CORP MAKE WHOLE CALL	03/01/09	6.50%	TMS
1235	TRANSPORTADORA DE GAS DEL SUR SA 7.875% 20170514 SERIES# REGS	05/14/17	7.88%	ITS
1236	CLEAR CHANNEL COMMUNICATIONS IMAKE WHOLE CALL	09/15/14	5.50%	TMS
1237	LEHMAN BROTHERS HOLDINGS INC	12/23/19	5.62%	ITS
1238	TELEFONOS DE MEXICO SAB DE CV 4.750% 20100127	01/27/10	4.75%	ITS
1239	CLEAR CHANNEL COMMUNICATIONS INC DEB R/MD 7.25 10/15/2027	10/15/27	7.25%	TMS
1240	BANK OF AMERICA CORP	08/01/49	6.44%	TMS
1241	LEHMAN BROS HLDGS INC MEDIUM TERM NT R/MD 8.00 05/19/2023	05/19/23	8.00%	ITS
1242	RALCORP HOLDINGS INC NEW	01/01/00		TMS
1243	TOUSA INC SR NT 9%10 R/MD 9.00 07/01/2010	07/01/10	9.00%	TMS
1244	C/P CLIPPER RECEIVABLES CO LLC	10/01/08	0.00%	MTS
1245	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 8.15 06/29/2022	06/29/22	8.15%	ITS
1246	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMA VARIABLE RATE BOND 20140217 SERIES# REGS	02/17/14	5.88%	ITS
1247	LAFARGE SA 7.125% 20360715	07/15/36	7.13%	ITS
1248	KEYCORP MEDIUM TERM SR NTS R/MD 6.50 05/14/2013	05/14/13	6.50%	TMS
1249	FINLAY FINE JEWELRY CORP	06/01/12	8.38%	TMS
1250	C/P LLOYDS TCB BANK PLC	09/16/08	0.00%	MTS
1251	VEOLIA ENVIRONNEMENT 6.000% 20180601	06/01/18	6.00%	ITS
1252	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20170303 SERIES# EMTN	03/03/17	6.36%	ITS
1253	GENERAL ELECTRIC CAPITAL CORP	11/15/67	5.09%	TMS
1254	RUSSIAN STANDARD FINANCE SA FOR RUSSIAN 8.625% 20110505 SERIES# REGS	05/05/11	8.63%	ITS
1255	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140915 SERIES# EMTN	09/15/14	0.00%	ITS
1256	SOUTHERN UNION CO NEW	01/01/00		TMS
1257	BROOKSTONE CO INC SR NT 12%12 R/MD 12.00 10/15/2012	10/15/12	12.00%	TMS
1258	DALLAS-FORT WORTH INTERNATIONA	11/01/21	7.63%	TMS
1259	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 9.25 01/03/2023	01/03/23	9.25%	ITS
1260	C/P G.E. CAPITAL CORP	12/15/08	0.00%	MTS
1261	LEHMAN BROS TREASURY CO BV 0.000% 20091116 SERIES# EMTn EMTN	11/16/09	0.00%	ITS
1262	PILGRIM'S PRIDE CORP	05/01/15	7.63%	TMS
1263	IRSA INVERSIONES Y REPRESENTACIONES SA 8.500% 20170202 SERIES# REGS	02/02/17	8.50%	ITS
1264	WESTFIELD GROUP 5.400% 20121001 SERIES# 144A	10/01/12	5.40%	ITS
1265	TELECOM ITALIA CAPITAL SA 6.375% 20331115 SERIES# 144A	11/15/33	6.38%	ITS
1266	NALCO HOLDING COMPANY	01/01/00		TMS
1267	LEHMAN BROS TREASURY CO BV 0.000% 20130228 SERIES# bskt EMTN	02/28/13	0.00%	ITS
1268	IRISH LIFE & PERMANENT PLC VARIABLE RATE BOND 20110623 SERIES# EMTN	06/23/11	0.00%	ITS
1269	FANNIE MAE 5.50% NON CUM PERP PFD SER N	01/01/00	5.50%	TMS
1270	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20220531 SERIES# MTN	05/31/22	8.09%	ITS
1271	BLACKROCK PFD INCOME STR NEXT AUCTION 09/24/08	01/01/00	0.00%	MTS
1272	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 03/05/2009	03/05/09	0.00%	TMS
1273	C/P TRANSOCEAN INC	09/24/08	0.00%	MTS
1274	GREATER CHINA FUND INC	01/01/00		TMS
1275	***JOHN HANCOCK GLB FDG II 144A R/MD 7.90 07/02/2010	07/02/10	7.90%	TMS
1276	TESORO CORP	11/01/15	6.63%	TMS
1277	TRANSELEC SA 7.875% 20110415	04/15/11	7.88%	ITS
1278	SANMINA-SCI CORP	01/01/00		TMS
1279	PROSHARES TRUST ULTRASHORT FINANCIALS PROSHARE	01/01/00		TMS
1280	ENRON CORP ESCROW R/MD 9.125 04/01/2049	04/01/49	9.13%	TMS
1281	LEHMAN BROTHERS HOLDINGS INC 7.250% 20380227 SERIES# MTN	02/27/38	7.25%	ITS
1282	TOUSA INC SR SUB NT R/MD 7.50 03/15/2011	03/15/11	7.50%	TMS
1283	PRIMUS TELECOMMUNICATIONS HLDGINC GTD SR NT R/MD 8.00 01/15/2014	01/15/14	8.00%	TMS
1284	LEHMAN BROTHERS HOLDINGS INC	04/03/09	2.88%	ITS
1285	CBTC-SER-2002-12 MOTOROLA A1 CALLABLE 6/21/07 1WARRANT=$25	10/01/97	0.00%	MTS
1286	PETROCOMMERCE FINANCE SA FOR OJSC BANK P 8.750% 20091217	12/17/09	8.75%	ITS

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	P	Q	R	S	T	U	V
1231	600,000	86.50	86.53	263,336	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1232	270,000	97.50	97.52	263,303	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1233	275,000	95.50	95.54	262,725	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1234	7,500,000	3.50	3.50	262,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1235	325,000	0.78	0.81	262,102	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1236	530,000	49.00	49.03	259,846	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1237	462,000	0.55	0.56	257,704	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1238	250,000	1.01	1.01	253,145	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1239	500,000	50.50	50.53	252,651	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1240	290,000	87.00	87.03	252,388	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1241	327,000	0.76	0.77	250,998	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1242	10,603	65.25	65.25	250,850	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1243	500,000	50.00	50.00	250,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1244	250,000	1.00	1.00	249,711	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1245	430,000	0.56	0.58	249,402	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1246	247,000	1.00	1.00	248,129	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1247	270,000	0.90	0.91	246,238	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1248	300,000	81.69	81.71	245,122	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1249	0	35.00	35.02	245,090	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1250	245,000	1.00	1.00	244,986	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
1251	237,000	1.01	1.03	243,005	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1252	275,000	0.88	0.88	242,858	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1253	265,000	91.22	91.24	241,788	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1254	250,000	0.93	0.96	240,286	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1255	320,000	0.75	0.75	240,032	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1256	16,000	24.17	24.17	238,090	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1257	0	89.00	89.05	238,025	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1258	11,815,000	2.00	2.00	236,300	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1259	330,000	0.69	0.71	235,092	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1260	235,000	0.99	0.99	233,485	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1261	160,000	1.05	1.05	232,916	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1262	266,000	86.75	86.78	230,830	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1263	330,000	0.69	0.70	229,400	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1264	235,000	0.95	0.97	228,483	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1265	250,000	0.89	0.91	228,130	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1266	15,000	22.94	22.94	227,136	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1267	163,000	1.00	1.00	226,935	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1268	200,000	0.81	0.81	225,542	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1269	70,000	2.50	2.50	223,125	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1270	395,000	0.56	0.56	223,114	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1271	9	0.99	0.99	222,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1272	230,000	95.93	95.93	220,639	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1273	219,000	1.00	1.00	218,828	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1274	21,058	10.10	10.10	212,686	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1275	200,000	105.89	105.91	211,818	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1276	235,000	89.00	89.02	209,257	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1277	190,000	1.07	1.10	209,253	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1278	189,800	2.19	2.19	208,768	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1279	1,918	113.13	113.13	206,657	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1280	7,486,000	2.75	2.75	205,865	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1281	403,000	0.50	0.51	204,815	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1282	1,859,000	11.00	11.00	204,490	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1283	600,000	34.00	34.01	204,080	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1284	250,000	0.81	0.81	204,019	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1285	1,267,466	0.00	0.00	202,795	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1286	200,000	0.99	1.01	202,278	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

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	A	B	C	D	E	F
1287	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1288	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1289	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1290	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1291	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1292	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1293	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1294	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1295	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1296	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1297	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1298	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1299	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1300	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1301	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1302	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1303	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1304	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1305	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1306	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1307	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1308	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1309	93168166	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1310	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1311	GAMQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1312	GMWJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1313	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1314	93118013	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1315	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1316	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1317	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1318	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1319	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1320	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1321	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1322	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1323	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1324	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1325	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1326	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1327	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1328	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1329	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1330	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1331	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1332	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1333	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1334	93117828	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1335	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1336	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1337	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1338	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1339	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1340	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1341	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1342	GA5T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
1287	HIGH YIELD - AME	HY DISTRESSED US	235ESCAJ9	US235ESCAJ91	5BDCMY90
1288	HIGH YIELD - AME	HY FLOW US	88033G100	US88033G1004	T2329010
1289	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52517M199	US52517M1999	52517M199
1290	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52517M546	US52517M5461	52517M546
1291	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518N600	US52518N6004	52518N600
1292	HIGH YIELD - AME	HY DISTRESSED US	12501BAS3	US12501BAS34	57387620
1293	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89147U209	US89147U2096	89147U209
1294	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062P504	US67062P5044	67062P504
1295	HIGH YIELD - AME	HY DISTRESSED US	102183AG5	US102183AG54	56489740
1296	MUNICIPALS AMERICA	MUNIS DERIVATIVES	22661FAK6		22661FAK6
1297	FX AMERICAS	FX-OPTIONS AMERICAS	52517P4W8	US52517P4W80	5BBWLG40
1298	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2J9	US52517P2J97	1US903230
1299	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	7528A2KA4		7528A2KA4
1300	HIGH YIELD - AME	HY FLOW US	043353AA9	US043353AA92	54612240
1301	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DV6	US5252M0DV69	1US365141
1302	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	556ESCAC5	US556ESCAC57	5BCXFM70
1303	HIGH YIELD - AME	HY FLOW US	15941RAC4	US15941RAC43	54824960
1304	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUM1	US52517PUM12	1US301369
1305	HIGH YIELD - AME	HY DISTRESSED US	85375CAR2	US85375CAR25	52799000
1306	FX AMERICAS	FX-OPTIONS AMERICAS	52517P4P3	US52517P4P30	1US050321
1307	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247361WX2	US247361WX21	57265780
1308	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	247361WY0	US247361WY04	51437060
1309	LINEAR TRADING AMERICAS	AGENCIES			51256710
1310	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PQ38	US52517PQ384	1US777675
1311	CDO AMERICAS	CDO CLO SECONDARY US	74040VAB4	US74040VAB45	74040VAB4
1312	MUNICIPALS AMERICA	MUNIS DERIVATIVES	2177M8AF9		2177M8AF9
1313	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	42805T105	US42805T1051	H0160130
1314	HIGH YIELD - AME	HY FLOW US	110122108	US1101221083	B5835040
1315	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	003011103	US0030111035	A0117410
1316	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	50063B104	US50063B1044	K4267740
1317	HIGH GRADE LATAM US	HG LATIN MARKETS	05963GAF5	US05963GAF54	1AR145068
1318	MUNICIPALS AMERICA	MUNIS DERIVATIVES	0556N0K12		0556N0K12
1319	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	111013AB4	US111013AB49	111013AB4
1320	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PF63	US52517PF635	1US517576
1321	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	092508209	US0925082093	092508209
1322	HIGH YIELD - AME	HY FLOW US	61945AAA5	US61945AAA51	59148270
1323	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYW5	US52517PYW57	1US299423
1324	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DM6	US5252M0DM60	5BCTGZ70
1325	FX AMERICAS	FX-OPTIONS AMERICAS		XS0286535223	1NL861514
1326	HIGH YIELD - AME	HY DISTRESSED US	4605759R6	US4605759R69	56070930
1327	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313586885	US3135868855	F0073620
1328	FX AMERICAS	FX-OPTIONS AMERICAS		XS0345680655	1NL352175
1329	HIGH YIELD - AME	HY DISTRESSED US	667990683	US6679906833	N0092920
1330	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	893526DF7	US893526DF78	1CA151755
1331	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0231018663	1DE856209
1332	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BE1	US136375BE10	136375BE1
1333	HIGH YIELD - AME	HY DISTRESSED US	66799ADQ3	US66799ADQ31	5BBRYX90
1334	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	780097754	US7800977545	R0055720
1335	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PE31	US52517PE315	1US452139
1336	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GR22	US36962GR224	1US337942
1337	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	06849VAA1	US06849VAA17	1US252984
1338	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	902549807	US9025498075	U0038530
1339	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	235ESC977	US235ESC9772	5BCRDK30
1340	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0336952337	1NL295259
1341	HIGH YIELD - AME	HY FLOW US	72347QAC7	US72347QAC78	5BDBPL00
1342	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	931142BU6	US931142BU65	931142BU6

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	L	M	N	O
1287	DANA CORPORATION -ESCROW CUSIP- R/MD 7.00 03/15/2028	03/15/28	7.00%	TMS
1288	TENET HEALTHCARE CORP	01/01/00		TMS
1289	LEHMAN BROS PRIME ASSET D VIP PFD SHS VAR. ISS.-VAR. INVERSEPFD CUST RCPT	01/01/00	0.00%	MTS
1290	LEHMAN BROS SELECT BANK PFD A PFD SHS OF VARIOUS ISSUERS-VARINVERSE PFD CUST RCPT A CITICP	01/01/00	0.00%	MTS
1291	LEHMAN BROS PRIME ASSET B VIP BK PFD SHS REP NY-VAR INVERSE PFD CUST REG	01/01/00	0.00%	MTS
1292	CCH I HOLDINGS LLC	01/15/14	13.50%	TMS
1293	TORTOISE ENERGY CAP CORP MONEY MKT PFD SER I N/A 10/06/2008 @ 4.976	01/01/00	0.00%	MTS
1294	NUVEEN PERFORMANCE PLUS MUN FDINC-MONEY MARKET PFD SER F N/A 09/19/2008 @ 2.172	01/01/00	0.00%	MTS
1295	BOWATER INC	10/15/12	9.50%	TMS
1296	CRIMSON COMMERCIAL PAPER TRSTD	10/01/08	2.83%	MTS
1297	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 08/31/2010	08/31/10	0.00%	TMS
1298	LEHMAN BROTHERS HOLDINGS INC	05/24/24	10.38%	ITS
1299	C/P RANGER FUNDING CORP 4.2	10/10/08	0.00%	MTS
1300	ARVINMERITOR -CORP BOND	03/01/12	8.75%	TMS
1301	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 10.25 03/03/2023	03/03/23	10.25%	ITS
1302	MACSAVER FINANCIAL SERVICES INC -ESCROW- R/MD 7.60 08/01/2007	08/01/07	7.60%	TMS
1303	CHAPARRAL ENERGY INC SR NT 8.5%15 R/MD 8.50 12/01/2015	12/01/15	8.50%	TMS
1304	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NOTES R/MD 5.00 12/18/2015	12/18/15	5.00%	ITS
1305	STANDARD-PACIFIC CORP MAKE WHOLE CALL	04/01/14	6.25%	TMS
1306	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 03/05/2009	03/05/09	0.00%	ITS
1307	DELTA AIR LINES INC DEL EQT 91-I 9.48%06 R/MD 9.48 06/05/2049	06/05/49	9.48%	TMS
1308	DELTA AIR LINES INC DEL EQUIP TR CTF-SER J R/MD 9.48 06/05/2049	06/05/49	9.48%	TMS
1309	INTERNATIONAL BANK RECON & DEV STRIP CPN R/MD0000 01/23/2015	01/23/15	0.00%	TMS
1310	LEHMAN BROTHERS HOLDINGS INC	12/22/36	6.50%	ITS
1311	PREFERRED TERM SECS IV LTD SUB INCOME NT ACCREDITED INVS	12/23/31	0.00%	MTS
1312	CORAL CP TRUST	10/15/08	2.91%	MTS
1313	HERTZ GLOBAL HLDGS INC	01/01/00		TMS
1314	BRISTOL MYERS SQUIBB CO	01/01/00		TMS
1315	ABERDEEN AUSTRALIA EQUITY FD INC	01/01/00		TMS
1316	KOREA EQUITY FUND INC	01/01/00		TMS
1317	BANCO MACRO SA 8.500% 20170201	02/01/17	8.50%	ITS
1318	C/P BNP PARIBAS FIN INC	10/01/08	0.00%	MTS
1319	BRITISH SKY BROADCASTING GROUP PLC 6.875% 20090223	02/23/09	6.88%	ITS
1320	LEHMAN BROTHERS HOLDINGS INC	04/04/16	5.50%	ITS
1321	BLACKROCK PFD & EQUITY ADVANTAGE TR AUCTION MARKET PFD SHS SER T 09/16/2008@3.603	01/01/00	0.00%	MTS
1322	MOSAIC CO/THE	12/01/14	7.63%	TMS
1323	LEHMAN BROTHERS HOLDINGS INC	03/23/20	6.14%	ITS
1324	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 03/01/2010	03/01/10	0.00%	TMS
1325	LEHMAN BROS TREASURY CO BV 15.000% 20110330 SERIES# TRY= EMTN	03/30/11	0.00%	ITS
1326	INTERNORTH INC ESCROW R/MD 9.625 03/15/2006	03/15/06	9.63%	TMS
1327	FEDERAL NATL MTG ASSN 5.81% NON CUM PERP PFD SER H	01/01/00	0.00%	TMS
1328	LEHMAN BROS TREASURY CO BV 0.000% 20110207 SERIES# BSKT EMTN	02/07/11	0.00%	ITS
1329	NORTHWEST AIRLINES PFD ESCROW	01/01/00	0.00%	TMS
1330	***TRANSCANADA PIPELINES LTD R/MD 5.60 03/31/2034	03/31/34	5.60%	ITS
1331	LANDWIRTSCHAFTLICHE RENTENBANK 4.375% 20130115 SERIES# EMTN	01/15/13	4.38%	ITS
1332	CANADIAN NATL RAILWAY CO-CORP	07/15/06	6.45%	ITS
1333	NORTHWEST AIRLINES CORP/OLD	11/15/23	0.00%	TMS
1334	***ROYAL BK SCOTLAND GROUP PLC6.75% SER Q PREF SHARE NON CUMPERP PFD CALLBLE ON 6/30/11@25	01/01/00	0.00%	TMS
1335	LEHMAN BROTHERS HOLDINGS INC	02/24/21	8.00%	ITS
1336	GENERAL ELECTRIC CAPITAL CORP	06/15/09	2.88%	ITS
1337	BARRICK GOLD FINANCE CO GTD NOTE R/MD 5.80 11/15/2034	11/15/34	5.80%	ITS
1338	UAL CORPORATION NEW	01/01/00	0.00%	TMS
1339	GCB DANA CORPORATION - CONTRA CUSIP - R/MD 9.00 08/15/2011	08/15/11	9.00%	TMS
1340	LEHMAN BROS TREASURY CO BV FRN 20180103 SERIES# 9276 EMTN	01/03/18	0.00%	ITS
1341	PINNACLE FOODS FIN LLC / CORP SR NT - EXCHANGE OFFER - R/MD 9.25 04/01/2015	04/01/15	9.25%	TMS
1342	WAL-MART STORES INC	10/01/08	3.38%	MTS

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	P	Q	R	S	T	U	V
1287	5,750,000	3.50	3.50	201,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1288	36,300	6.47	6.47	200,397	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1289	2	1.00	1.00	200,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1290	2	1.00	1.00	200,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1291	2	1.00	1.00	200,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1292	310,000	64.00	64.02	198,470	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1293	8	0.99	0.99	198,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1294	8	0.99	0.99	198,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1295	0	59.50	59.54	197,917	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1296	195,071	1.00	1.01	197,588	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1297	200,000	98.29	98.29	196,580	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1298	235,000	0.83	0.84	196,308	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1299	196,000	1.00	1.00	195,615	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1300	650,000	92.00	92.00	195,502	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1301	258,000	0.75	0.76	195,233	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1302	6,475,000	3.00	3.00	194,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1303	225,000	86.50	86.52	194,189	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1304	250,000	0.76	0.77	193,471	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1305	243,000	79.50	79.53	193,254	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1306	200,000	0.96	0.96	191,860	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1307	443,734	42.50	42.50	188,587	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1308	443,734	42.50	42.50	188,587	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1309	239,995	78.01	78.01	187,229	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1310	450,000	0.40	0.42	186,969	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1311	3,718,369	0.05	0.05	186,747	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1312	186,277	1.00	1.00	186,277	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1313	23,400	9.76	9.76	185,759	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1314	25,000	22.24	22.24	182,048	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1315	15,000	12.07	12.07	181,050	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1316	20,000	9.04	9.04	180,800	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1317	200,000	0.89	0.90	180,744	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1318	180,000	1.00	1.00	179,799	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1319	175,000	1.01	1.01	177,510	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1320	216,000	0.80	0.82	174,415	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1321	7	0.99	0.99	173,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1322	160,000	107.00	107.02	171,235	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1323	305,000	0.54	0.55	167,593	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1324	200,000	82.86	82.86	165,720	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1325	157,000	0.75	0.75	163,542	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1326	6,500,000	2.50	2.50	162,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1327	50,000	2.50	2.50	161,315	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1328	230,000	0.70	0.70	160,103	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1329	1,184,568	0.14	0.14	159,917	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1330	180,000	0.86	0.89	159,420			
1331	150,000	1.02	1.05	157,375	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1332	150,000	1.04	1.05	157,182	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1333	34,250,000	0.54	0.54	156,632	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1334	10,000	15.63	15.63	156,250	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1335	245,000	0.63	0.64	155,934	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1336	156,000	1.00	1.00	155,800	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1337	175,000	0.87	0.89	155,645	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1338	15,632	11.36	11.36	155,255	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1339	2,200,000	7.00	7.00	154,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1340	200,000	0.77	0.77	153,100	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1341	0	86.50	86.54	152,753	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1342	150,000	1.00	1.02	152,410	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
1343	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1344	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1345	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1346	93102691	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1347	93115350	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PIM PRE-ALLOCATED
1348	GMA9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1349	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1350	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1351	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1352	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1353	93117943	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1354	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1355	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1356	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1357	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1358	GA1X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1359	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1360	93117225	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1361	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1362	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1363	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1364	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1365	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1366	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1367	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1368	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1369	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1370	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1371	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1372	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1373	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1374	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1375	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1376	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1377	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1378	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1379	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1380	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1381	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1382	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1383	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1384	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1385	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1386	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1387	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1388	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1389	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1390	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1391	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1392	93117490	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1393	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1394	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1395	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1396	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1397	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1398	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
1343	HIGH YIELD - AME	HY DISTRESSED US	2935618U3	US2935618U35	56076490
1344	HIGH YIELD - AME	HY FLOW US	058498AF3	US058498AF34	51569370
1345	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BN1	US136375BN19	1CA563264
1346	HIGH YIELD - AME	HY BONDS SYND US	60467PAH7	US60467PAH73	54382830
1347	PIM PRE ALLOCATED EUROPE	PIM GLG PARTNERS	G8846K109	GG00B1YQ7219	T0100690
1348	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G760	US52519G7604	52519G760
1349	HIGH YIELD - AME	HY FLOW US	952355AC9	US952355AC90	5BBQJM80
1350	HIGH YIELD - AME	HY FLOW US	911358AF6	US911358AF66	55484880
1351	HIGH GRADE CREDIT US	HG FLOW TRADING US	172967DH1	US172967DH14	57164050
1352	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	670972306	US6709723067	670972306
1353	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R628	US74347R6282	P0204840
1354	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CQ8	US5252M0CQ83	1US347792
1355	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	51808BAE2	US51808BAE20	1US765076
1356	HIGH YIELD - AME	HY FLOW US	64016AAA3	US64016AAA34	53783590
1357	HIGH YIELD - AME	HY DISTRESSED US	24799AKK7	US24799AKK78	5BBNNN00
1358	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	74977KJV2	US74977KJV26	74977KJV2
1359	HIGH YIELD - AME	HY FLOW US	72347QAD5	US72347QAD51	5BDBPK90
1360	HIGH GRADE CREDIT US	HG FLOW TRADING US	313586109	US3135861090	F1376120
1361	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RM10		36959RM10
1362	FX AMERICAS	FX-OPTIONS AMERICAS		XS0282145969	1NL854246
1363	FX AMERICAS	FX-OPTIONS AMERICAS		XS0363637546	1NL458089
1364	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0352460702	1AE399164
1365	FX AMERICAS	FX-OPTIONS AMERICAS		XS0278222236	1NL765392
1366	HIGH YIELD - AME	HY DISTRESSED US	741929103	US7419291031	P0024580
1367	HIGH YIELD - AME	HY DISTRESSED US	442488AU6	US442488AU66	56547650
1368	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5X5	US52517P5X54	1US127178
1369	FX AMERICAS	FX-OPTIONS AMERICAS		XS0332612505	1NL256475
1370	FX AMERICAS	FX-OPTIONS AMERICAS	52523J420	US52523J4206	1US387954
1371	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AW7	US5252M0AW79	1US255177
1372	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYG0	US52517PYG08	1US322332
1373	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYJ4	US52517PYJ47	1US265705
1374	FX AMERICAS	FX-OPTIONS AMERICAS		XS0348153304	1NO365067
1375	HIGH YIELD - AME	HY DISTRESSED US	420029AD2	US420029AD28	56999430
1376	FX AMERICAS	FX-OPTIONS AMERICAS		XS0298387043	1LU881318
1377	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0299491232	1AU887293
1378	HIGH YIELD - AME	HY DISTRESSED US	235825205	US2358252052	D0116010
1379	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYR6	US52517PYR62	1US291172
1380	HIGH YIELD - AME	HY FLOW US	09776NAB8	US09776NAB82	54538160
1381	HIGH YIELD - AME	HY FLOW US	867363AH6	US867363AH61	50431690
1382	HIGH YIELD - AME	HY FLOW US	119883AF3	US119883AF37	59445060
1383	FX AMERICAS	FX-OPTIONS AMERICAS		XS0348153304	5BDBMC40
1384	HIGH GRADE CREDIT US	HG ESOTERIC US	126650BB5	US126650BB51	56306700
1385	HIGH YIELD - AME	HY DISTRESSED US	24799AJU7	US24799AJU79	5BBNLZ00
1386	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HK14	US36959HK140	36959HK14
1387	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	003876AB5	US003876AB51	1US699119
1388	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	05961YAA9	US05961YAA91	1KY140168
1389	HIGH YIELD - AME	HY FLOW US	864486AB1	US864486AB17	54188970
1390	HIGH YIELD - AME	HY DISTRESSED US	2935618S8	US2935618S88	56076450
1391	HIGH GRADE CREDIT US	HG FLOW TRADING US	961548AV6	US961548AV62	52674130
1392	HIGH GRADE CREDIT US	HG FLOW TRADING US	893830AR0	US893830AR03	5BCLBP10
1393	HIGH YIELD - AME	HY DISTRESSED US	006ESCBE6	US006ESCBE68	59905110
1394	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	96008YAB1	US96008YAB11	1AU248058
1395	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0AH0	US5252M0AH03	5BCKDN40
1396	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	36099ACH4	US36099ACH41	3BBWTY10
1397	FX AMERICAS	FX-OPTIONS AMERICAS		XS0368298187	1NL489357
1398	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0234987153	1LU401505

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	L	M	N	O
1343	ENRON CORP ESCROW R/MD 6.95 07/15/2028	07/15/28	6.95%	TMS
1344	BALL CORP	12/15/12	6.88%	TMS
1345	***CANADIAN NATL RY CO NTS R/MD 6.20 06/01/2036	06/01/36	6.20%	ITS
1346	MIRANT AMERICAS GENERATION LLCMAKE WHOLE CALL	05/01/11	8.30%	TMS
1347	***THIRD POINT OFFSHORE INVT	01/01/00		TMS
1348	LEHMAN BROS INC CUSTODIAL RCPTS FOR PFD SHS VAR INVERSE PFD CUST RCPT HSBC ACC INVS	01/01/00	0.00%	MTS
1349	WEST CORP SR NT 9.5%14 R/MD 9.50 10/15/2014	10/15/14	9.50%	TMS
1350	UNITED REFINING CO	08/15/12	10.50%	TMS
1351	CITIGROUP INC GLOBAL NT R/MD 5.125 02/14/2011	02/14/11	5.13%	TMS
1352	NUVEEN PENNSYLVANIA INVT QUAL-ITY MUN FUND-M.A.R.PFD SER TH N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS
1353	PROSHARES TRUST ULTRASHORT FINANCIALS PROSHARE	01/01/00		TMS
1354	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 9.00 02/27/2023	02/27/23	9.00%	ITS
1355	LASMO (USA) INC-CORP BOND	11/15/27	7.30%	ITS
1356	LYONDELLBASELL INDUSTRIES AF SCA 8.375% 20150815 SERIES# 144A	08/15/15	8.38%	TMS
1357	DELTA AIR LINES INC/OLD	12/15/07	8.00%	TMS
1358	C/P RABOBANK US FINANCIAL CORP	09/29/08	0.00%	MTS
1359	PINNACLE FOODS FINANCE LLC/PIN	04/01/17	10.63%	TMS
1360	FANNIE MAE (FEDERAL NATL MTG ASSN)	01/01/00		TMS
1361	C/P GENERAL ELECTRIC CAPITAL SERVICES	12/01/08	0.00%	MTS
1362	LEHMAN BROS TREASURY CO BV 0.000% 20100412 SERIES# BSKT EMTN	04/12/10	0.00%	ITS
1363	LEHMAN BROS TREASURY CO BV 0.000% 20091116 SERIES# FX EMTN	11/16/09	0.00%	ITS
1364	EMIRATES BANK INTERNATIONAL PJSC FRN 20130312 SERIES# EMTN	03/12/13	4.13%	ITS
1365	LEHMAN BROS TREASURY CO BV 0.000% 20090615 SERIES# BSKT	06/15/09	0.00%	ITS
1366	PRIMUS TELECOMMUNICATIONS GROUP INC	01/01/00		TMS
1367	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	01/15/15	6.25%	TMS
1368	***LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 6.20 09/26/2014	09/26/14	6.20%	ITS
1369	LEHMAN BROS TREASURY CO BV 0.000% 20090529 SERIES# BSkt EMTN	05/29/09	0.00%	ITS
1370	LEHMAN BROTHERS HOLD CNVBND#BSkT ZEROCPN08Mar10 MTN	03/08/10	0.00%	ITS
1371	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20221207 SERIES# MTN	12/07/22	8.90%	ITS
1372	LEHMAN BROTHERS HOLDINGS INC	12/30/19	6.10%	ITS
1373	LEHMAN BROTHERS HOLDINGS INC	12/30/19	6.38%	ITS
1374	EKSPORTFINANS A/S 13.500% 20090326 SERIES# MTN	03/26/09	0.00%	ITS
1375	HAWAIIAN TELCOM COMMUNICATIONS	05/01/13	9.75%	TMS
1376	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090504 SERIES# BSKT EMTN	05/04/09	0.00%	ITS
1377	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20220601 SERIES# EMTn EMTN	06/01/22	10.00%	ITS
1378	DANA HOLDING CORP	01/01/00		TMS
1379	LEHMAN BROTHERS HOLDINGS INC	02/02/17	6.33%	ITS
1380	BON-TON STORES INC/THE	03/15/14	10.25%	TMS
1381	SUNGARD DATA SYSTEMS INC	08/15/13	9.13%	TMS
1382	BUFFETS INC MINN SR NT R/MD 12.50 11/01/2014	11/01/14	12.50%	TMS
1383	EKSPORTFINANS A/S 13.500% 20090326 SERIES# MTN	03/26/09	0.00%	TMS
1384	CVS CORP 144A R/MD 5.88 01/10/2028	01/10/28	5.88%	TMS
1385	DELTA AIR LINES DEL DEB -ESCROW CUSIP- R/MD 10.125 05/15/2010	05/15/10	10.13%	TMS
1386	C/P G.E. CAPITAL CORP	10/01/08	0.00%	MTS
1387	ABX FINANCECO INC 6.350% 20361015 SERIES# 144A	10/15/36	6.35%	ITS
1388	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMA VARIABLE RATE BOND 20140217 SERIES# 144A	02/17/14	5.88%	ITS
1389	SUBURBAN PROPANE PARTNERS LP ENERGY FINANCE CORP SENIOR NOTE R/MD 6.875 12/15/2013	12/15/13	6.88%	TMS
1390	ENRON CORP ESCROW R/MD 6.625 11/15/2049	11/15/49	6.63%	TMS
1391	WESTVACO CORP NOTES R/MD 8.20 01/15/2030	01/15/30	8.20%	TMS
1392	TRANSOCEAN INC 5.250% 20130315	03/15/13	5.25%	TMS
1393	ADELPHIA COMMUNICATIONS CP SENIOR NOTES - ESCROW CUSIP - R/MD 9.375 11/15/2009	11/15/09	9.38%	TMS
1394	WESTFIELD CAPITAL CORP LTD / WT FINANCE 5.125% 20141115 SERIES# 144A	11/15/14	5.13%	ITS
1395	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 11/30/2009	11/30/09	0.00%	TMS
1396	FULTON COUNTY SCHOOL DISTRICT	11/01/12	6.95%	TMS
1397	LEHMAN BROS TREASURY CO BV 2.000% 20110628 SERIES# EU/$ EMTN	06/28/11	0.00%	ITS
1398	EVRAZ GROUP SA 8.250% 20151110 SERIES# REGS	11/10/15	8.25%	ITS

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	P	Q	R	S	T	U	V
1343	7,620,000	2.00	2.00	152,400	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1344	450,000	101.00	101.02	151,526	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1345	150,000	0.99	1.01	151,175	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1346	0	101.88	101.88	151,014	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1347	15,000	10.00	10.00	150,000	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
1348	30	0.05	0.05	150,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1349	175,000	85.50	85.54	149,694	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1350	157,000	95.00	95.01	149,164	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1351	150,000	99.31	99.31	148,971	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1352	6	0.99	0.99	148,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1353	1,370	113.13	113.13	147,612	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1354	237,000	0.61	0.61	144,831	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1355	125,000	1.13	1.16	144,439	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1356	250,000	57.00	57.01	142,517	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1357	5,325,000	2.67	2.67	142,178	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1358	142,000	1.00	1.00	141,884	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1359	0	79.63	79.67	141,191	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1360	250,000	0.74	0.74	140,893	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1361	155,165	0.99	0.99	139,433	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1362	1,200,000	0.79	0.79	138,402	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1363	150,000	1.03	1.03	135,924	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1364	500,000	1.00	1.00	135,851	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1365	100,000	0.97	0.97	135,534	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1366	300,000	0.45	0.45	135,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1367	223,000	60.50	60.51	134,938	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1368	170,000	0.78	0.81	134,711	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1369	150,000	0.90	0.90	134,610	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1370	16,000	8.41	8.41	134,486	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1371	200,000	0.67	0.67	134,286	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1372	240,000	0.54	0.56	133,658	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1373	238,000	0.54	0.56	132,683	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1374	159,000	1.05	1.05	131,833	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1375	525,000	25.00	25.04	131,441	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1376	100,000	0.94	0.94	131,051	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1377	140,000	0.92	0.93	129,638	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1378	25,000	6.65	6.65	129,504	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1379	200,000	0.64	0.64	128,771	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1380	0	42.13	42.18	128,125	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1381	126,000	101.00	101.01	127,270	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1382	10,085,000	1.25	1.25	126,062	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1383	120,000	104.58	104.58	125,496	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1384	134,894	92.94	92.94	125,366	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1385	4,592,000	2.70	2.70	123,984	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1386	124,000	1.00	1.00	123,870	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1387	135,000	0.88	0.91	122,236	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1388	120,000	1.01	1.02	121,951	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1389	131,000	93.00	93.02	121,853	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1390	6,089,999	2.00	2.00	121,800	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1391	125,000	96.32	96.34	120,423	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1392	120,000	100.02	100.04	120,052	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1393	1,500,200	8.00	8.00	120,016	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1394	125,000	0.93	0.95	118,643	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1395	139,000	85.23	85.23	118,470	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1396	5,895,000	2.00	2.00	117,900	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1397	100,000	0.84	0.84	116,878	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1398	120,000	0.94	0.97	116,537	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

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	A	B	C	D	E	F
1399	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1400	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1401	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
1402	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1403	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1404	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1405	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1406	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1407	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1408	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1409	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1410	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1411	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1412	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1413	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1414	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1415	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1416	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1417	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1418	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1419	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1420	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1421	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1422	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1423	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1424	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1425	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1426	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1427	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1428	GA1X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1429	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1430	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1431	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1432	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1433	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1434	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1435	GMMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1436	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1437	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1438	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1439	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1440	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1441	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1442	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1443	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1444	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1445	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1446	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1447	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1448	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1449	GA40	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1450	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1451	93117001	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1452	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1453	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1454	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE

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	G	H	I	J	K
1399	HIGH YIELD - AME	HY DISTRESSED US	5438859D1	US5438859D10	56306510
1400	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PQ87	US52517PQ871	1US779127
1401	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	71644E102	CA71644E1025	P2088760
1402	HIGH GRADE CREDIT US	HG FLOW TRADING US	02581FYH6	US02581FYH62	5BCFDN40
1403	HIGH GRADE CREDIT US	HG FLOW TRADING US	984121BP7	US984121BP74	57364350
1404	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	055450AE0	US055450AE03	1AU242200
1405	HIGH GRADE LATAM US	HG LATIN MARKETS	P0605BAC1	USP0605BAC11	21654DS49
1406	HIGH GRADE LATAM US	HG LATIN MARKETS		USP02468AH21	1AR923209
1407	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	7528A2K30		7528A2K30
1408	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RLU7		36959RLU7
1409	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	49833LLE1		49833LLE1
1410	HIGH YIELD - AME	HY FLOW US	121579AB2	US121579AB28	59080780
1411	HIGH YIELD - AME	HY DISTRESSED US		USU7613PAC96	5BDHNG50
1412	HIGH YIELD - AME	HY DISTRESSED US	303901AG7	US303901AG75	51055100
1413	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EA1	US5252M0EA14	1US370646
1414	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	231021106	US2310211063	C7833610
1415	HIGH YIELD - AME	HY FLOW US	62947QAF5	US62947QAF54	5BBRMF90
1416	FX AMERICAS	FX-OPTIONS AMERICAS		XS0339669110	5BCNBR10
1417	FX AMERICAS	FX-OPTIONS AMERICAS		XS0339669110	1SE319270
1418	LINEAR TRADING AMERICAS	AGENCIES	40411EAA6		40411EAA6
1419	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USN3033QAU69	1NL431235
1420	HIGH GRADE LATAM US	HG LATIN MARKETS	P25625AE7	USP25625AE74	1CL684076
1421	HIGH GRADE LATAM US	HG LATIN MARKETS	75734PAA7	US75734PAA75	1BR861571
1422	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	49833LLJ0		49833LLJ0
1423	HIGH YIELD - AME	HY FLOW US	579489105	US5794891052	M2287830
1424	HIGH GRADE LATAM US	HG LATIN MARKETS	046003JT7	US046003JT73	330610072
1425	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HMX2	US36959HMX25	36959HMX2
1426	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	44977W502	US44977W5022	44977W502
1427	HIGH YIELD - AME	HY DISTRESSED US	92923CAG9	US92923CAG96	54893040
1428	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	90262CJW8	US90262CJW82	90262CJW8
1429	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	87030JK32		87030JK32
1430	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	2521E0KQ9	US2521E0KQ99	2521E0KQ9
1431	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PC25	US52517PC251	1US387202
1432	FX AMERICAS	FX-OPTIONS AMERICAS		XS0328719926	1LU228213
1433	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	33733Q206	US33733Q2066	33733Q206
1434	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67069Y201	US67069Y2019	67069Y201
1435	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67060Q207	US67060Q2075	67060Q207
1436	HIGH YIELD - AME	HY FLOW US	984756AD8	US984756AD89	5BBQFG70
1437	HIGH GRADE LATAM US	HG LATIN MARKETS	298785EK8	US298785EK86	1SN340847
1438	HIGH YIELD - AME	HY FLOW US	873168AL2	US873168AL29	52842900
1439	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0107811753	0089455B9
1440	HIGH YIELD - AME	HY DISTRESSED US	552075AC7	US552075AC71	55050850
1441	HIGH YIELD - AME	HY FLOW US	102175AB2	US102175AB26	54679220
1442	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518Q348	US52518Q3487	52518Q348
1443	HIGH GRADE LATAM US	HG LATIN MARKETS	914906AB8	US914906AB87	914906AB8
1444	FX AMERICAS	FX-OPTIONS AMERICAS		XS0345792294	1NL354361
1445	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PA35	US52517PA354	1US353022
1446	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0205615999	1GB569774
1447	HIGH YIELD - AME	HY DISTRESSED US	2935619N8		56075830
1448	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G281	US52519G2811	52519G281
1449	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52518TBD3	US52518TBD37	52518TBD3
1450	HIGH YIELD - AME	HY FLOW US	462846AB2	US462846AB23	50584490
1451	HIGH YIELD - AME	HY DISTRESSED US	629ESC9K2	US629ESC9K28	5BBQTC40
1452	HIGH YIELD - AME	HY FLOW US	21036PAG3	US21036PAG37	5BCSDN30
1453	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313586877	US3135868772	F0059670
1454	FX AMERICAS	FX-OPTIONS AMERICAS		XS0301979331	1US902000

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	L	M	N	O
1399	LORAL SPACE & COMMUNICATIONS LTD SR NOTE ESCROW R/MD 9.50 01/15/2049	01/15/49	9.50%	TMS
1400	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 8.75 12/21/2021	12/21/21	8.75%	ITS
1401	***PETRO-CANADA	01/01/00		TMS
1402	AMERICAN EXPRESS CENTURION BAN	10/17/12	5.55%	TMS
1403	XEROX CORP MAKE WHOLE CALL	03/15/16	6.40%	TMS
1404	***BHP FINANCE USA LTD DEBS R/MD 6.75 11/01/2013	11/01/13	6.75%	ITS
1405	AUTOPISTAS DEL SOL SA STEPPED CPN 3.500% 20140615 SERIES# REGS	06/15/14	3.50%	ITS
1406	ALTO PARANA SA 6.375% 20170609 SERIES# REGS	06/09/17	6.38%	ITS
1407	C/P RANGER FUNDING CORP 4.2	10/03/08	0.00%	MTS
1408	C/P GENERAL ELECTRIC CAPITAL SERVICES	11/28/08	0.00%	MTS
1409	C/P KITTY HAWK FUNDING CRP 4.2	11/14/08	0.00%	MTS
1410	BURLINGTON COAT FACTORY SR NT 11.125%14 R/MD 11.125 04/15/2014	04/15/14	11.13%	TMS
1411	RESIDENTIAL CAPITAL LLC SR SECD NT REG S R/MD 9.625 05/15/2015	05/15/15	9.63%	TMS
1412	FAIRFAX FINANCIAL HOLDINGS LTD	04/15/18	7.38%	TMS
1413	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230310 SERIES# MTN	03/10/23	9.25%	ITS
1414	CUMMINS INC	01/01/00		TMS
1415	NXP BV / NXP FUNDING LLC 7.875% 20141015 SERIES# ExCH	10/15/14	7.88%	TMS
1416	***AB SVENSK EXPORTKRE EURO MEDIUM TERM NOTE R/MD0000 01/15/2010	01/15/10	0.00%	TMS
1417	AB SVENSK EXPORTKREDIT 0.000% 20100115 MTN	01/15/10	0.00%	ITS
1418	BANK OF SCOTLAND PLC	11/21/11	5.00%	MTS
1419	E.ON INTERNATIONAL FINANCE BV 6.650% 20380430 SERIES# REGS	04/30/38	6.65%	ITS
1420	CAP SA 7.375% 20360915 SERIES# REGS	09/15/36	7.38%	ITS
1421	REDE ENERGIA SA 11.125% PERP SERIES# 144A	04/02/49	11.13%	ITS
1422	C/P KITTY HAWK FUNDING CRP 4.2	11/18/08	0.00%	MTS
1423	MCCLATCHY CO-CL A (FORM MCCLATCHY NEWSPAPERS INCCL A)	01/01/00		TMS
1424	ASSOCIATES CORP NORTH AMERICA SR NTS R/MD 6.25 11/01/2008	11/01/08	6.25%	ITS
1425	C/P G.E. CAPITAL CORP	12/31/08	0.00%	MTS
1426	ING PRIME RATE TR AUCTION RATE PFD SER TH N/A 09/18/2008 @ 3.137	01/01/00	0.00%	MTS
1427	WCI COMMUNITIES INC	05/01/12	9.13%	TMS
1428	C/P UBS FINANCE DELAWARE INC	09/30/08	0.00%	MTS
1429	C/P SWEDISH EXPORT CREDIT CORP	10/03/08	0.00%	MTS
1430	C/P DEXIA DELAWARE LLC	10/24/08	0.00%	MTS
1431	LEHMAN BROTHERS HOLDINGS INC	10/20/20	7.00%	ITS
1432	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090508 SERIES# BSKt EMTN	05/08/09	0.00%	ITS
1433	FIRST TR/FOUR CORNERS SR FLTG RATE INCOME FD MONEY MKT PFD N/A 10/08/2008 @ 3.731	01/01/00	0.00%	MTS
1434	NUVEEN N J DIVID ADVANTAGE MUNFD MUNI AUCTION RT CUM PFD-T N/A 09/16/2008 @ 2.702	01/01/00	0.00%	MTS
1435	NUVEEN MISSOURI PREMIUM INCOMEMUN FUND-M.A.R. PFD SER TH N/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS
1436	YANKEE ACQUISITION CORP/MA	02/15/17	9.75%	TMS
1437	EUROPEAN INVESTMENT BANK 2.875% 20130315	03/15/13	2.88%	ITS
1438	TXU CORP MAKE WHOLE CALL	11/15/14	5.55%	TMS
1439	ING BANK NV 6.000% 20100301 SERIES# EMTN	03/01/10	6.00%	ITS
1440	LYON WILLIAM HOMES INC SR NT R/MD 7.50 02/15/2014	02/15/14	7.50%	TMS
1441	***BOWATER CANADA FINANCE CORPNT R/MD 7.95 11/15/2011	11/15/11	7.95%	TMS
1442	LEHMAN BROS INC CUST RCPTS FORPFD SHS OF VAR MNY MKT PFD REGSOC GNL-01I N/A09/16/08@4.943	01/01/00	0.00%	MTS
1443	***UNIVISION COMM INC R/MD 7.85 07/15/2011	07/15/11	7.85%	ITS
1444	LEHMAN BROS TREASURY CO BV 0.000% 20100215 SERIES# BSKt EMTN	02/15/10	0.00%	ITS
1445	LEHMAN BROTHERS HOLDINGS INC	07/26/10	4.50%	ITS
1446	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20191206 SERIES# EMTN	12/06/19	6.44%	ITS
1447	ENRON CORP ESCROW R/MD 6.625 10/23/2049	10/23/49	6.63%	TMS
1448	LEHMAN BROS INC BK OF AMER SR I ACD INV MONEY MKT PFD CTF N/A 11/17/08 @5.56	01/01/00	0.00%	MTS
1449	LEHMAN CR-JPMORGAN CHASE MMN CUSTODIAL RECEIPT	02/02/37	4.65%	MTS
1450	IRON MOUNTAIN INC	01/15/15	7.75%	TMS
1451	NWA TRUST #2 SR AIRCRAFT CL A ESCROW CUSIP R/MD 9.25 06/21/2014	06/21/14	9.25%	TMS
1452	CONSTELLATION BRANDS INC MAKE WHOLE CALL	12/15/14	8.38%	TMS
1453	FEDERAL NATIONAL MORTGAGE ASSNPFD 5.375% NON CUM PERP SER I	01/01/00	0.00%	TMS
1454	LEHMAN BROS TREASURY CO BV 0.000% 20081201 SERIES# BSKT EMTN	12/01/08	0.00%	ITS

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	P	Q	R	S	T	U	V
1399	34,668,000	0.33	0.33	114,404	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1400	140,000	0.79	0.81	113,864	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1401	2,900	39.22	39.22	113,738	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
1402	0	95.69	95.71	111,802	Total Corp. Obligations & Spot	US Corporates Bonds & Other	CFD
1403	113,000	98.67	98.70	111,532	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1404	100,000	1.08	1.11	110,768	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1405	273,582	0.40	0.40	109,433	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1406	100,000	1.08	1.09	109,244	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1407	109,000	1.00	1.00	108,858	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1408	109,000	0.99	0.99	108,424	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1409	108,000	1.00	1.00	107,519	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1410	0	68.63	68.67	106,615	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1411	0	35.00	35.03	105,875	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1412	110,000	96.00	96.03	105,634	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1413	150,000	0.70	0.70	105,328	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1414	25,000	58.45	58.45	104,280	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1415	130,000	80.00	80.03	104,043	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1416	100,000	103.96	103.96	103,960	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1417	100,000	1.04	1.04	103,700	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1418	100,000	1.02	1.04	103,618	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1419	100,000	1.01	1.03	103,227	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1420	100,000	0.99	1.03	103,086	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1421	100,000	1.00	1.03	102,631	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1422	103,000	1.00	1.00	102,506	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1423	50,000	3.64	3.64	101,975	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1424	100,000	0.99	1.01	101,326	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1425	102,000	0.99	0.99	101,160	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1426	4	1.00	1.00	100,034	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1427	250,000	40.00	40.00	100,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1428	100,000	1.00	1.00	99,915	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1429	100,000	1.00	1.00	99,882	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
1430	100,000	1.00	1.00	99,724	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1431	140,000	0.70	0.71	99,652	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1432	100,000	0.99	0.99	99,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1433	4	0.99	0.99	99,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1434	4	0.99	0.99	99,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1435	4	0.99	0.99	99,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1436	156,000	63.25	63.26	98,682	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1437	100,000	0.97	0.98	98,038	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1438	124,000	79.00	79.02	97,983	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1439	67,000	1.02	1.05	97,808	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1440	195,000	50.00	50.01	97,512	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1441	154,000	62.00	62.03	95,521	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1442	1	0.95	0.95	95,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1443	100,000	0.93	0.95	94,558	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1444	70,000	0.77	0.77	94,406	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1445	125,000	0.78	0.78	94,157	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1446	100,000	0.93	0.93	93,375	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1447	4,652,000	2.00	2.00	93,040	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1448	1	0.92	0.92	92,300	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1449	100,000	0.91	0.92	91,516	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1450	90,000	101.00	101.01	90,912	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1451	85,154,000	0.11	0.11	89,974	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1452	86,000	103.25	103.27	88,813	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1453	28,000	2.50	2.50	88,812	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1454	90,000	0.98	0.98	88,317	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

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	A	B	C	D	E	F
1455	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1456	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1457	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1458	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1459	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1460	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1461	93111059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	HIGH GRADE CREDIT
1462	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1463	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1464	93118265	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1465	93117946	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1466	93117996	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1467	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1468	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1469	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1470	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1471	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1472	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1473	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1474	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1475	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1476	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1477	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1478	93113103	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1479	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1480	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1481	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1482	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1483	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1484	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1485	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1486	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1487	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1488	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1489	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1490	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1491	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1492	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1493	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1494	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1495	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1496	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1497	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1498	07100CTJ6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1499	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1500	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1501	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1502	93117897	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1503	GMWJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1504	93117644	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1505	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1506	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1507	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1508	GMU1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1509	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1510	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

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	G	H	I	J	K
1455	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	7528A2JG3		7528A2JG3
1456	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313400848	US3134008487	F0029010
1457	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G448	US52519G4486	52519G448
1458	HIGH YIELD - AME	HY FLOW US	217203AB4	US217203AB44	54465140
1459	HIGH GRADE LATAM US	HG LATIN MARKETS		USP0605BAF42	1AR935674
1460	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PUM1	US52517PUM12	1US301369
1461	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	759470107	US7594701077	R0014550
1462	HIGH YIELD - AME	HY FLOW US	552953BB6	US552953BB60	58249290
1463	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	210805CR6	US210805CR66	51837790
1464	HIGH YIELD - AME	HY DISTRESSED US	897083AA9	US897083AA98	5BCKLD60
1465	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R834	US74347R8346	P0204010
1466	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R834	US74347R8346	P0204010
1467	HIGH YIELD - AME	HY FLOW US	594087AM0	US594087AM02	5BCGHH80
1468	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CB1	US5252M0CB15	1US331572
1469	HIGH YIELD - AME	HY DISTRESSED US	006ESCAU1	US006ESCAU10	59905260
1470	HIGH GRADE CREDIT US	HG FLOW TRADING US	65332VBG7	US65332VBG77	52659040
1471	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYQ8	US52517PYQ89	1US314388
1472	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PSZ5	US52517PSZ52	1US054976
1473	CREDIT FINANCING AMERICAS	M/B CORPORATES	554068AB2	US554068AB28	54040970
1474	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2X8	US52517P2X81	1US917693
1475	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	55348A102	US55348A1025	M0113550
1476	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	49833LK28		49833LK28
1477	HIGH YIELD - AME	HY FLOW US	37047RAJ6	US37047RAJ68	59698040
1478	HIGH YIELD - AME	HY FLOW US	441560AE9	US441560AE93	53625430
1479	HIGH YIELD - AME	HY DISTRESSED US	46268KAJ4	US46268KAJ43	51229150
1480	HIGH YIELD - AME	HY DISTRESSED US	46268KAK1	US46268KAK16	51229140
1481	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101N205	US67101N2053	67101N205
1482	HIGH GRADE CREDIT US	HG FLOW TRADING US	00817YAG3	US00817YAG35	5BCSJZ20
1483	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313400673	US3134006739	F0085780
1484	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GM76	US36962GM761	1US255706
1485	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0341457090	1SN377807
1486	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EC7	US5252M0EC79	1US374887
1487	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P6C0	US52517P6C09	1US128739
1488	CREDIT FINANCING AMERICAS	M/B CORPORATES	356609AF4	US356609AF46	52612920
1489	HIGH GRADE CREDIT US	HG ESOTERIC US			9N409780
1490	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PW23	US52517PW234	1US922990
1491	HIGH YIELD - AME	HY DISTRESSED US	235ESC944	US235ESC9442	5BCZMM90
1492	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0195487912	1LU219717
1493	SP AMERICAS-TRADING	ABS DERIVATIVES	53575FAG5		53575FAG5
1494	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	36099ACG6	US36099ACG67	3BBWWJ40
1495	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK67	US52517PK676	1US650138
1496	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USM8221WAA91	1US365885
1497	HIGH GRADE LATAM US	HG LATIN MARKETS		USG0536XAA12	1BM268723
1498	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EV5	US5252M0EV50	1US415441
1499	HIGH YIELD - AME	HY FLOW US	892335AK6	US892335AK69	51556140
1500	HIGH YIELD - AME	HY FLOW US	748203106	CA7482031068	P0088110
1501	FX AMERICAS	FX-OPTIONS AMERICAS	52517P6U0	US52517P6U07	5BCNRP10
1502	HIGH YIELD - AME	HY DISTRESSED US	89816T103	US89816T1034	T0085450
1503	MUNICIPALS AMERICA	MUNIS DERIVATIVES	22661RAH7		22661RAH7
1504	HIGH YIELD - AME	HY FLOW US	59001AAK8	US59001AAK88	53230400
1505	FX AMERICAS	FX-OPTIONS AMERICAS		XS0289550658	1SG832841
1506	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P2S9	US52517P2S96	1US914450
1507	HIGH GRADE LATAM US	HG LATIN MARKETS	892332AH0	US892332AH00	1US382641
1508	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	05566HDG9	US05566HDG92	05566HDG9
1509	HIGH YIELD - AME	HY DISTRESSED US	2935619Z1	US2935619Z13	56076840
1510	HIGH YIELD - AME	HY DISTRESSED US	74972EAC2	US74972EAC21	51452040

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	L	M	N	O
1455	C/P RANGER FUNDING CORP 4.2	09/16/08	0.00%	MTS
1456	FEDERAL HOME LOAN MTG CORP VAR RATE NON CUM PFD 3MO LIBOR+100BP (BOOK ENTRY)	01/01/00	0.00%	TMS
1457	LEHMAN BROS INC CUSTDL RCPT MMP CTFS MORGAN STANLEY A TRSTN/A 10/16/2008@ 5.376	01/01/00	0.00%	MTS
1458	COPANO ENERGY LLC	03/01/16	8.13%	TMS
1459	AUTOPISTAS DEL SOL SA 11.500% 20170523 SERIES# REGS	05/23/17	11.50%	ITS
1460	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NOTES R/MD 5.00 12/18/2015	12/18/15	5.00%	ITS
1461	RELIANCE GDS SHR NPV USD	01/01/49	0.00%	TMS
1462	MGM MIRAGE INC SR NT R/MD 7.625 01/15/2017	01/15/17	7.63%	TMS
1463	CONTINENTAL AIRLINES PASS THRU TR PASSTHRU CTF SER-1999-A CL-B R/MD 6.795 02/02/2020	02/02/20	6.80%	TMS
1464	TROPICANA ENTERTAINMENT LLC IN DEFAULT	12/15/14	9.63%	TMS
1465	PROSHARES TRUST ULTRASHORT RUSSELL 2000 PROSHARES	01/01/00		TMS
1466	PROSHARES TRUST ULTRASHORT RUSSELL 2000 PROSHARES	01/01/00		TMS
1467	MICHAELS STORES INC	11/01/16	11.38%	TMS
1468	LEHMAN BROTHERS HOLDINGS INC 7.000% 20380208 SERIES# MTN	02/08/38	7.00%	ITS
1469	ADELPHIA COMMUNICATIONS CORP IN DEFAULT	02/01/50	8.38%	TMS
1470	NEXTEL COMMUNICATIONS INC	08/01/15	7.38%	TMS
1471	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20170209 SERIES# CPI MTN	02/09/17	7.53%	ITS
1472	LEHMAN BROTHERS HOLDINGS INC	11/15/17	5.88%	ITS
1473	MAAX HOLDINGS INC	12/15/12	0.00%	TMS
1474	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 8.25 06/20/2022	06/20/22	8.25%	ITS
1475	MRU HOLDINGS INC	01/01/00		TMS
1476	C/P KITTY HAWK FUNDING CRP 4.2	10/02/08	0.00%	MTS
1477	GENERAL NUTRITION CENTERS INC	03/15/14	10.01%	TMS
1478	HOUGHTON MIFFLIN CO MAKE WHOLE CALL	03/15/11	7.20%	TMS
1479	IRIDIUM LLC/CAPITAL CORP SR NTS R/MD 13.00 12/31/2035	12/31/35	13.00%	TMS
1480	IRIDIUM LLC/CAPITAL CORP SR NTS R/MD 14.00 07/15/2049	07/15/49	14.00%	TMS
1481	NUVEEN NEW JERSEY PREM INCOME MUN FUND INC-M.A.R. PFD SER THN/A 09/18/2008 @ 2.712	01/01/00	0.00%	MTS
1482	AETNA INC MAKE WHOLE CALL	12/15/37	6.75%	TMS
1483	FEDERAL HOME LN MTG CORP 5.57% PFD PERP	01/01/00	0.00%	TMS
1484	GENERAL ELECTRIC CAPITAL CORP FRN 20111121 SERIES# MTNA	11/21/11	2.99%	ITS
1485	WORLD BK-IBRD-INTL BK REC&DEV 4.500% 20100125 SERIES# GMTN	01/25/10	4.50%	ITS
1486	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 8.00 03/10/2023	03/10/23	8.00%	ITS
1487	LEHMAN BROS HLDGS INC MEDIUM TERM NOTE R/MD 9.00 10/17/2022	10/17/22	9.00%	ITS
1488	FREMONT GENERAL CORP SENIOR NOTES SER B R/MD 7.875 03/17/2049	03/17/49	7.88%	TMS
1489	GRANITE CONSTRUCTION R/MD 6.96 05/01/2013	05/01/13	6.96%	TMS
1490	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 6.50 06/21/2037	06/21/37	6.50%	ITS
1491	DANA CORP - ESCROW CUSIP - R/MD 7.00 03/15/2028	03/15/28	7.00%	TMS
1492	BANK OF AMERICA CORP FRN 20110628 SERIES# EMTN	06/28/11	5.21%	ITS
1493	LINKS FINANCE CORP	06/15/10	3.03%	MTS
1494	FULTON COUNTY SCHOOL DISTRICT	11/01/07	6.85%	TMS
1495	LEHMAN BROTHERS HOLDINGS INC	07/18/11	2.95%	ITS
1496	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.298% 20200930 SERIES# REGS	09/30/20	5.30%	ITS
1497	ASIA ALUMINUM HOLDINGS LTD 8.000% 20111223 SERIES# REGS	12/23/11	8.00%	ITS
1498	LEHMAN BROTHERS HOLDINGS INC	03/31/13	6.40%	ITS
1499	TOYS R US INC MAKE WHOLE CALL	04/15/13	7.88%	TMS
1500	***QUEBECOR WORLD INC SUBORDINATE VOTING SHARES	01/01/00		TMS
1501	LEHMAN BROS HLDGS INC MTN BE BASKET LKD 09 R/MD0000 10/30/2009	10/30/09	0.00%	TMS
1502	TRUMP ENTERTAINMENT RESORTS INC	01/01/00		TMS
1503	CRIMSON COMMERCIAL PAPER TRSTD	12/01/08	3.18%	MTS
1504	MERITAGE HOMES CORP	03/15/15	6.25%	TMS
1505	LEHMAN BROS TREASURY CO BV 0.000% 20090917 SERIES# BSKT EMTN	09/17/09	0.00%	ITS
1506	LEHMAN BROTHERS HOLDINGS INC 6.200% 20270615 SERIES# MTN	06/15/27	6.20%	ITS
1507	TOYOTA MOTOR CREDIT CORP	12/15/08	5.50%	ITS
1508	BNP PARIBAS US MEDIUM-TERM NOT	06/29/16	7.70%	MTS
1509	ENRON CORP IN DEFAULT	10/15/07	6.88%	TMS
1510	***RSL COMMUNICATION PLC SR NTS R/MD 9.125 03/01/2008	03/01/08	9.13%	TMS

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	P	Q	R	S	T	U	V
1455	88,000	1.00	1.00	87,993	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1456	50,000	1.75	1.75	87,500	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1457	1	0.87	0.87	86,800	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1458	88,000	96.75	96.75	85,143	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1459	150,000	0.53	0.57	84,867	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1460	90,000	0.93	0.94	84,787	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1461	1,000	84.53	84.53	84,534	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
1462	99,500	83.00	83.01	82,598	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1463	105,712	78.00	78.01	82,464	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1464	265,000	31.00	31.00	82,150	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1465	1,500	68.37	68.37	81,763	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1466	1,500	68.37	68.37	81,763	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1467	125,000	64.50	64.54	80,678	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1468	170,000	0.47	0.47	80,528	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1469	1,000,000	8.00	8.00	80,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1470	100,000	79.50	79.51	79,509	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1471	145,000	0.55	0.55	79,413	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1472	100,000	0.77	0.79	78,274	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1473	777,000	10.00	10.00	77,700	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1474	120,000	0.63	0.65	77,494	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1475	98,000	0.79	0.79	76,184	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1476	76,000	1.00	1.00	75,910	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1477	0	86.75	86.79	75,810	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1478	76,000	99.50	99.54	75,647	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1479	10,000,000	0.75	0.75	75,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1480	10,000,000	0.75	0.75	75,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1481	3	0.99	0.99	74,250	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1482	0	95.35	95.37	73,828	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1483	50,000	1.50	1.50	73,800	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1484	75,000	0.98	0.98	73,331	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1485	40,000	1.02	1.04	73,089	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1486	112,000	0.65	0.65	72,824	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1487	120,000	0.59	0.61	72,720	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1488	161,000	45.00	45.00	72,450	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1489	0	101.50	101.53	71,963	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1490	175,000	0.40	0.41	71,867	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1491	2,000,000	3.50	3.50	70,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1492	50,000	0.99	1.00	69,945	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1493	6,500,000	0.00	0.01	69,769	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1494	3,410,000	2.00	2.00	68,200	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1495	80,000	0.84	0.84	67,328	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1496	70,000	0.93	0.96	67,061	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1497	69,000	0.94	0.96	65,945	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1498	92,000	0.70	0.71	65,627	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1499	0	84.63	84.66	65,625	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1500	500,000	0.13	0.13	65,000	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
1501	75,000	86.34	86.34	64,755	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1502	50,000	1.35	1.35	62,613	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1503	62,527	0.99	1.00	62,583	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1504	0	76.00	76.03	62,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1505	100,000	0.90	0.90	62,005	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1506	100,000	0.60	0.60	61,584	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1507	60,000	1.00	1.01	60,825	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1508	60,000	0.99	1.00	60,087	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1509	3,000,000	2.00	2.00	60,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1510	2,000,000	3.00	3.00	60,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

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	A	B	C	D	E	F
1511	G19K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1512	93116050	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1513	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1514	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1515	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1516	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1517	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1518	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1519	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1520	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1521	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1522	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1523	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1524	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1525	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1526	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1527	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1528	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1529	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1530	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1531	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1532	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1533	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1534	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1535	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1536	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1537	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1538	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1539	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1540	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1541	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1542	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1543	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1544	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1545	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1546	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1547	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1548	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1549	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1550	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1551	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1552	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1553	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1554	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1555	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1556	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1557	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1558	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1559	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1560	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1561	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1562	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1563	93117946	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1564	93117996	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1565	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1566	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

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	G	H	I	J	K
1511	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G760	US52519G7604	52519G760
1512	HIGH YIELD - AME	HY FLOW US	28140JAC4	US28140JAC45	58556610
1513	HIGH YIELD - AME	HY FLOW US	892335AL4	US892335AL43	51799530
1514	HIGH GRADE LATAM US	HG LATIN MARKETS		USP93369AA76	1CO556453
1515	HIGH GRADE LATAM US	HG LATIN MARKETS	05946NAD7	US05946NAD75	1KY398667
1516	HIGH YIELD - AME	HY DISTRESSED US	98417K106	US98417K1060	Y0023480
1517	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0299183417	1SN547565
1518	HIGH YIELD - AME	HY DISTRESSED US	003924AD9	US003924AD93	52330690
1519	HIGH GRADE CREDIT US	HG FLOW TRADING US	913017BM0	US913017BM08	5BCSTY70
1520	HIGH YIELD - AME	HY FLOW US	55932RAB3	US55932RAB33	52656890
1521	HIGH GRADE CREDIT US	HG FLOW TRADING US	149123BN0	US149123BN09	57424030
1522	HIGH GRADE LATAM US	HG LATIN MARKETS	65562QAF2	US65562QAF28	1SN803190
1523	FX AMERICAS	FX-OPTIONS AMERICAS		XS0353557233	1NL400248
1524	HIGH YIELD - AME	HY DISTRESSED US	235ESCBA7	US235ESCBA73	5BDCMW80
1525	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	368706206	US3687062063	G0082600
1526	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PX63	US52517PX638	1US882871
1527	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYU9	US52517PYU91	1US298128
1528	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313400822	US3134008222	F0052860
1529	HIGH GRADE LATAM US	HG LATIN MARKETS	983024AA8	US983024AA80	1US066822
1530	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	23599ACP9	US23599ACP93	3BBWVB60
1531	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GT38	US36962GT386	1US418668
1532	HIGH YIELD - AME	HY FLOW US	019645AC4	US019645AC49	59720560
1533	HIGH YIELD - AME	HY FLOW US	431318AF1	US431318AF15	54910800
1534	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HLH8	US36959HLH83	36959HLH8
1535	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PR29	US52517PR291	1US785306
1536	FX AMERICAS	FX-OPTIONS AMERICAS		XS0333449295	1AN261604
1537	HIGH YIELD - AME	HY DISTRESSED US	026649103	US0266491036	A6301420
1538	HIGH GRADE LATAM US	HG LATIN MARKETS	870836AD5	US870836AD50	1US573348
1539	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313400855	US3134008552	F0029020
1540	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GX82	US36962GX826	1US501257
1541	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	411349AA1	US411349AA15	1GB665192
1542	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GB45	US36962GB459	1US558133
1543	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0172157876	1NL089777
1544	MUNICIPALS AMERICA	MUNIS DERIVATIVES	22661EAK9		22661EAK9
1545	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101N304	US67101N3044	67101N304
1546	HIGH GRADE CREDIT US	HG FLOW TRADING US		UST92762AB80	51933690
1547	HIGH YIELD - AME	HY DISTRESSED US	2935619L2		56076880
1548	HIGH GRADE LATAM US	HG LATIN MARKETS	61688AAX6	US61688AAX63	61688AAX6
1549	HIGH YIELD - AME	HY DISTRESSED US	543881106		L0048040
1550	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67101Q307	US67101Q3074	67101Q307
1551	HIGH YIELD - AME	HY DISTRESSED US	846425882	US8464258826	S0112500
1552	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313586604	US3135866040	F0033950
1553	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0AF4	US5252M0AF47	5BCKLM30
1554	HIGH GRADE LATAM US	HG LATIN MARKETS	40429CFZ0	US40429CFZ05	1US928740
1555	HIGH YIELD - AME	HY FLOW US	456615103	US4566151035	H0122670
1556	HIGH YIELD - AME	HY FLOW US	767754BQ6	US767754BQ68	5BCSLH60
1557	HIGH GRADE CREDIT US	HG FLOW TRADING US	25156PAF0	US25156PAF09	50855650
1558	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	30603AJP1		30603AJP1
1559	HIGH GRADE LATAM US	HG LATIN MARKETS	652482BJ8	US652482BJ86	1US314800
1560	FX AMERICAS	FX-OPTIONS AMERICAS	52520W549	US52520W5498	L0070600
1561	HIGH YIELD - AME	HY DISTRESSED US	24799AKJ0	US24799AKJ06	5BBNNN20
1562	HIGH GRADE CREDIT US	HG FLOW TRADING US		USU22016AB22	56018430
1563	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R628	US74347R6282	P0204840
1564	CREDIT RELATED AMERICAS	CDO PE AMERICAS	74347R628	US74347R6282	P0204840
1565	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0247196008	1DE503744
1566	HIGH YIELD - AME	HY DISTRESSED US	66799ADP5	US66799ADP57	5BBRYY10

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	L	M	N	O
1511	LEHMAN BROS INC CUSTODIAL RCPTS FOR PFD SHS VAR INVERSE PFD CUST RCPT HSBC ACC INVS	01/01/00	0.00%	MTS
1512	EDUCATION MANAGEMENT LLC / EDU	06/01/14	8.75%	TMS
1513	TOYS R US INC MAKE WHOLE CALL	10/15/18	7.38%	TMS
1514	TRANSTEL INTERMEDIA SA 12.000% 20160601 SERIES# REGS	06/01/16	12.00%	ITS
1515	BANCO BRADESCO SA/CAYMAN ISLANDS 8.750% 20131024	10/24/13	8.75%	ITS
1516	XO HOLDINGS INC	01/01/00		TMS
1517	WORLD BK-IBRD-INTL BK REC&DEV 9.250% 20110511 SERIES# EMTN	05/11/11	9.25%	ITS
1518	***ABITIBI CONSOLIDATED INC DEB MW +30BP R/MD 8.50 08/01/2029	08/01/29	8.50%	TMS
1519	UNITED TECHNOLOGIES CORP MAKE WHOLE CALL	12/15/17	5.38%	TMS
1520	MAGNACHIP SEMICONDUCTOR SA / MAGNACHIP S FRN 20111215	12/15/11	6.07%	TMS
1521	CATERPILLAR INC NTS R/MD 6.05 08/15/2036	08/15/36	6.05%	TMS
1522	NORDIC INVESTMENT BANK 5.000% 20170201 SERIES# MTN	02/01/17	5.00%	ITS
1523	LEHMAN BROS TREASURY CO BV 0.000% 20100324 SERIES# Bskt EMTN	03/24/10	0.00%	ITS
1524	DANA CORPORATION -ESCROW CUSIP- R/MD 5.85 01/15/2015	01/15/15	5.85%	TMS
1525	GENELABS TECHNOLOGIES INC NEW	01/01/00		TMS
1526	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.55 04/30/2022	04/30/22	7.55%	ITS
1527	LEHMAN BROTHERS HOLDINGS INC	02/24/20	5.19%	ITS
1528	FEDERAL HOME LOAN MORTGAGE CORPORATION 5.30% PFD	01/01/00	5.30%	TMS
1529	WYETH MAKE WHOLE CALL	03/15/13	5.50%	ITS
1530	DALLAS-FORT WORTH INTERNATIONA	11/01/11	7.60%	TMS
1531	GENERAL ELEC CAP CORP MEDIUM TERM NTS R/MD 5.00 11/15/2011	11/15/11	5.00%	ITS
1532	ALLIS CHALMERS CORP SR NT R/MD 9.00 01/15/2014	01/15/14	9.00%	TMS
1533	HILCORP ENERGY I LP/HILCORP FI	12/01/16	9.00%	TMS
1534	C/P G.E. CAPITAL CORP	11/17/08	0.00%	MTS
1535	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 8.50 01/10/2022	01/10/22	8.50%	ITS
1536	LEHMAN BROS TREASURY CO BV 0.000% 20091204 SERIES# $CHF EMTN	12/04/09	0.00%	ITS
1537	AMERICAN HOMEPATIENT INC	01/01/00		TMS
1538	SWISS BANK CORP SUB DEB R/MD 7.00 10/15/2015	10/15/15	7.00%	ITS
1539	FEDERAL HOME LN MTG CORP 5.10% NON CUM PFD BK ENTRY	01/01/00	0.00%	TMS
1540	GENERAL ELEC CAP CORP MEDIUM TERM NOTE R/MD 5.72 08/22/2011	08/22/11	5.72%	ITS
1541	HANSON LTD 6.125% 20160815	08/15/16	6.13%	ITS
1542	GENERAL ELECTRIC CAPITAL CORP MEDIUM TERM NOTES SER A 3.25% TO 4/05 THEREAFTER 5.25%R/MD 5.25 04/15/2013	04/15/13	5.25%	ITS
1543	BANK NEDERLANDSE GEMEENTEN 3.750% 20130715 SERIES# EMTN	07/15/13	3.75%	ITS
1544	CRIMSON COMMERCIAL PAPER TRUST	01/02/09	3.35%	MTS
1545	NUVEEN NEW JERSEY PREM INCOME MUN FUND INC-M.A.R. PFD SER W N/A 09/17/2008 @ 2.69	01/01/00	0.00%	MTS
1546	TELECOM ITALIA CAPITAL SA 4.000% 20081115 SERIES# REGS	11/15/08	4.00%	TMS
1547	ENRON CORP ESCROW R/MD 6.50 12/31/2049	12/31/49	6.50%	TMS
1548	JP MORGAN & CO INC/OLD 6.000% 20090115 SERIES# MTNA MTN	01/15/09	6.00%	ITS
1549	LORAL SPACE AND COMMUNICATIONSINC	01/01/00		TMS
1550	NUVEEN MICHIGAN PREMIUM INCOMEMUN FUND INC-M.A.R. PFD SER M N/A 09/15/2008 @ 2.657	01/01/00	0.00%	MTS
1551	SPANISH BROADCASTING SYSTEM INC CLASS A	01/01/00		TMS
1552	FEDERAL NATL MTGE ASSN 5.10% NON CUM PFD SER E	01/01/00	0.00%	TMS
1553	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 11/30/2009	11/30/09	0.00%	TMS
1554	HSBC FIN CORP R/MD 5.90 06/19/2012	06/19/12	5.90%	ITS
1555	INERGY L P UNIT LTD PARTNERSHIP INT	01/01/00		TMS
1556	RITE AID CORP SR NT 9.375%15 R/MD 9.375 12/15/2015	12/15/15	9.38%	TMS
1557	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 5.250% 20130722	07/22/13	5.25%	TMS
1558	C/P FALCON ASSET SEC CORP4.2	09/23/08	0.00%	MTS
1559	NEWS AMERICA INC	12/15/34	6.20%	ITS
1560	LEHMAN BROS HLDGS INC PRIN PROTECTION NT LKD TO CURRENCY BASKET R/MD 00/00/0000	04/30/09	0.00%	TMS
1561	DELTA AIR LINES INC/OLD	08/15/08	10.00%	TMS
1562	***COVENTRY HEALTH CARE INC REG S SENIOR NOTE R/MD 5.875 01/15/2012	01/15/12	5.88%	TMS
1563	PROSHARES TRUST ULTRASHORT FINANCIALS PROSHARE	01/01/00		TMS
1564	PROSHARES TRUST ULTRASHORT FINANCIALS PROSHARE	01/01/00		TMS
1565	KREDITANSTALT FUER WIEDERAUFBAU 13.000% 20080922 SERIES# $/BR EMTN	09/22/08	13.00%	ITS
1566	NORTHWEST AIRLINES CORP/OLD IN DEFAULT	02/01/09	10.00%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1511	12	0.05	0.05	60,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1512	0	90.25	90.28	59,150	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1513	0	73.63	73.66	58,601	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1514	100,000	0.55	0.58	58,467	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1515	50,000	1.13	1.16	58,214	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1516	89,000	0.65	0.65	57,850	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1517	5,000,000	1.02	1.05	57,250	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1518	150,000	38.00	38.01	57,016	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1519	0	100.32	100.34	56,572	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1520	110,000	51.00	51.02	56,117	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1521	55,000	100.99	100.99	55,547	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1522	50,000	1.10	1.11	55,306	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1523	70,000	0.78	0.78	54,866	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1524	1,564,000	3.50	3.50	54,740	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1525	117,000	0.46	0.46	53,566	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1526	95,000	0.55	0.56	53,219	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1527	135,000	0.39	0.39	52,573	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1528	30,000	1.75	1.75	52,500	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1529	50,000	1.02	1.05	52,438	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1530	2,620,000	2.00	2.00	52,400	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1531	50,000	1.03	1.05	52,373	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1532	55,000	95.00	95.02	52,258	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1533	54,000	96.50	96.53	52,124	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1534	52,000	1.00	1.00	51,786	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1535	84,000	0.60	0.61	51,454	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1536	50,000	1.03	1.03	51,340	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1537	50,000	1.02	1.02	51,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1538	50,000	0.99	1.02	50,958	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1539	33,900	1.50	1.50	50,850	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1540	50,000	1.01	1.02	50,796	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1541	50,000	1.01	1.01	50,553	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1542	50,000	1.01	1.01	50,425	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1543	50,000	1.00	1.01	50,262	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1544	50,232	1.00	1.00	50,232	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1545	2	1.00	1.00	50,023	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1546	50,000	100.02	100.03	50,015	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1547	2,500,000	2.00	2.00	50,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1548	49,000	1.00	1.01	49,674	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1549	5,762	15.67	15.67	49,610	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1550	2	0.99	0.99	49,500	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1551	125,000	0.40	0.40	49,481	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1552	26,500	1.86	1.86	49,356	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1553	55,000	86.55	86.55	47,602	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1554	46,000	1.02	1.03	47,453	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1555	2,200	23.75	23.75	47,328	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1556	0	62.00	62.02	46,875	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1557	0	97.08	97.08	46,259	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1558	46,000	1.00	1.00	45,976	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1559	48,000	0.93	0.95	45,608	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1560	4,500	10.08	10.08	45,360	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1561	1,720,000	2.63	2.63	45,236	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1562	50,000	88.69	88.70	44,348	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1563	411	113.13	113.13	44,283	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1564	411	113.13	113.13	44,283	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1565	70,000	1.02	1.15	44,189	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1566	8,226,960	0.53	0.53	43,603	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

	A	B	C	D	E	F
1567	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1568	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1569	GAMX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1570	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1571	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1572	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1573	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1574	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1575	93117001	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1576	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1577	0740059K7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	COMMODITIES
1578	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1579	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1580	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1581	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1582	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1583	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1584	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1585	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1586	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1587	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1588	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1589	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1590	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1591	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1592	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1593	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1594	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1595	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1596	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1597	GMWJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1598	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1599	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1600	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1601	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1602	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1603	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1604	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1605	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1606	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1607	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1608	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1609	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1610	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1611	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1612	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1613	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1614	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1615	G1L5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1616	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1617	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1618	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1619	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1620	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1621	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1622	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
1567	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXQ9	US52517PXQ98	1US301476
1568	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	49833LJF1		49833LJF1
1569	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	67983TJH0		67983TJH0
1570	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BA4	US5252M0BA41	5BCLRF20
1571	HIGH GRADE LATAM US	HG LATIN MARKETS	828807BP1	US828807BP17	1US050693
1572	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PK59	US52517PK593	1US650120
1573	HIGH YIELD - AME	HY DISTRESSED US	66799ADL4	US66799ADL44	5BBRYY50
1574	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0CE5	US5252M0CE53	5BDBJG10
1575	HIGH YIELD - AME	HY DISTRESSED US	667294AR3	US667294AR34	52617990
1576	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	505861AA2	US505861AA20	1US650435
1577	US COMMODITIES TRADING	INDEX TRADING		XS0267460359	1NL680179
1578	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	45974MKT4		45974MKT4
1579	HIGH GRADE LATAM US	HG LATIN MARKETS	126650BJ8	US126650BJ87	1US908577
1580	HIGH GRADE CREDIT US	HG FLOW TRADING US	564759QB7	US564759QB72	58157550
1581	HIGH GRADE LATAM US	HG LATIN MARKETS	U52400BZ7	XS0252834576	1US542129
1582	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYX3	US52517PYX31	1US299589
1583	HIGH YIELD - AME	HY FLOW US	36293YAD7	US36293YAD76	50269350
1584	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PWE7	US52517PWE77	1US186265
1585	HIGH GRADE LATAM US	HG LATIN MARKETS	110122AA6	US110122AA65	1US431760
1586	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZ38	US52517PZ385	1US922982
1587	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RPH2		36959RPH2
1588	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXM8	US52517PXM84	1US288350
1589	HIGH YIELD - AME	HY DISTRESSED US	24799AKG6	US24799AKG66	5BBNNP40
1590	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RLH6	US36959RLH65	36959RLH6
1591	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DV6	US5252M0DV69	1US365141
1592	HIGH YIELD - AME	HY DISTRESSED US	60467MAB7	US60467MAB72	51574620
1593	HIGH YIELD - AME	HY DISTRESSED US	462691AA4	US462691AA46	51320680
1594	HIGH YIELD - AME	HY FLOW US	880779AU7	US880779AU73	5BCQGR60
1595	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PA27	US52517PA271	268425147
1596	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	06849VAB9	US06849VAB99	1US252737
1597	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HLU9		36959HLU9
1598	HIGH GRADE LATAM US	HG LATIN MARKETS	233835AK3	US233835AK38	233835AK3
1599	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWV9	US52517PWV92	1US335136
1600	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0301023049	1IE349493
1601	HIGH GRADE LATAM US	HG LATIN MARKETS	U70577AJ7	USU70577AJ73	1US198740
1602	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PH46	US52517PH466	1US544695
1603	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P4S7	US52517P4S78	1US144850
1604	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FC6	US5252M0FC60	1US424740
1605	HIGH GRADE LATAM US	HG LATIN MARKETS	590188JB5	US590188JB51	590188JB5
1606	HIGH YIELD - AME	HY DISTRESSED US	44930K108	US44930K1088	H0108180
1607	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DJ3	US5252M0DJ32	1US358666
1608	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HK63		36959HK63
1609	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PL66	US52517PL666	1US675630
1610	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HM12	US36959HM120	36959HM12
1611	LINEAR TRADING AMERICAS	AGENCIES	459056JH1	US459056JH11	459056JH1
1612	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYT2	US52517PYT29	1US298110
1613	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FFH9	US52519FFH91	1US383664
1614	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RN27	US36959RN275	36959RN27
1615	LINEAR TRADING AMERICAS	COUPON TRADING	894643F42	US894643F424	894643F42
1616	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0097542020	030955AH1
1617	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3S8	US52517P3S87	5BCBVZ80
1618	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HQ26	US36959HQ261	36959HQ26
1619	HIGH YIELD - AME	HY FLOW US	897053AB0	US897053AB02	55852790
1620	MAP AMERICAS	3RD PARTY RELATIONSHIPS	189054AN9	US189054AN90	5BCDHJ50
1621	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PV99	US52517PV996	1US845498
1622	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	313400863	US3134008636	F0022010

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	L	M	N	O
1567	LEHMAN BROTHERS HOLDINGS INC	11/01/14	8.40%	ITS
1568	C/P KITTY HAWK FUNDING CRP 4.2	09/15/08	0.00%	MTS
1569	C/P OLD LINE FUNDING CORP 4.2	09/17/08	0.00%	MTS
1570	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 12/28/2009	12/28/09	0.00%	TMS
1571	SIMON PPTY GROUP LP NT 5.75%15R/MD 5.75 12/01/2015	12/01/15	5.75%	ITS
1572	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.75 07/18/2011	07/18/11	5.75%	ITS
1573	NORTHWEST AIRLINES CORP/OLD IN DEFAULT	03/15/50	7.88%	TMS
1574	LEHMAN BROTHERS HOLDINGS INC R/MD0000 02/19/2010	02/19/10	0.00%	TMS
1575	NORTHWEST AIRLINES-CRP SINKINGFUND	04/01/15	9.49%	TMS
1576	LAFARGE SA 6.150% 20110715	07/15/11	6.15%	ITS
1577	LEHMAN BROS TREASURY CO BV 0.000% 20110921 SERIES# BSKT EMTN	09/21/11	0.00%	ITS
1578	C/P INTERNATIONAL LEASE FINANCE CORP	10/27/08	0.00%	MTS
1579	CVS CAREMARK CORP MAKE WHOLE CALL	06/01/27	6.25%	ITS
1580	MANUFACTURERS & TRADERS TR CO BUFFALO N Y SUB NT R/MD 5.629 12/01/2021	12/01/21	5.63%	TMS
1581	LEHMAN BROTHERS HOLDINGS INC 4.000% 20110504 SERIES# EMTN	05/04/11	4.00%	ITS
1582	LEHMAN BROS HOLDINGS INC MEDIUM TERM NTS R/MD 7.25 03/17/2020	03/17/20	7.25%	ITS
1583	GSC HLDGS CORP / GAMESTOP INC SR NT R/MD 8.00 10/01/2012	10/01/12	8.00%	TMS
1584	LEHMAN BROTHERS HOLDINGS-FRN	04/16/19	4.00%	ITS
1585	BRISTOL-MYERS SQUIBB-CORP BOND	06/15/23	7.15%	ITS
1586	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 11.00 06/22/2022	06/22/22	11.00%	ITS
1587	C/P GENERAL ELECTRIC CAPITAL SERVICES	02/17/09	0.00%	MTS
1588	LEHMAN BROTHERS HOLDINGS	10/25/17	6.16%	ITS
1589	DELTA AIR LINES INC/OLD	02/18/24	2.88%	TMS
1590	C/P GENERAL ELECTRIC CAPITAL SERVICES	11/17/08	0.00%	MTS
1591	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 10.25 03/03/2023	03/03/23	10.25%	ITS
1592	MIRANT MID-ATLANTIC LLC PASSTHRU CTF SER B R/MD 9.125 06/30/2017	06/30/17	9.13%	TMS
1593	***IRIDIUM LLC CORP SR NOTE SER C R/MD 11.25 07/15/2049	07/15/49	11.25%	TMS
1594	TEREX CORP NEW SR SUB NT R/MD 8.00 11/15/2017	11/15/17	8.00%	TMS
1595	LEHMAN BROTHERS HOLDINGS INC	07/27/20	7.50%	ITS
1596	BARRICK GOLD FINANCE CO 4.875% 20141115	11/15/14	4.88%	ITS
1597	C/P G.E. CAPITAL CORP	11/28/08	0.00%	MTS
1598	DAIMLER FINANCE NORTH AMERICA LLC 8.000% 20100615	06/15/10	8.00%	ITS
1599	LEHMAN BROTHERS HOLDINGS, INC CPI LINKED NOTE FORMULA+2.25%	07/08/14	7.27%	ITS
1600	GE CAPITAL EUROPEAN FUNDING 4.375% 20110330 SERIES# EMTN	03/30/11	4.38%	ITS
1601	PEMEX PROJECT FDG MASTER TRUST REG S SR UNSECD NTS R/MD 4.07625 06/15/2010	06/15/10	4.08%	ITS
1602	LEHMAN BROTHERS HOLDINGS INC	05/17/21	6.86%	ITS
1603	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.60 09/28/2017	09/28/17	7.60%	ITS
1604	LEHMAN BROS HLDGS INC MEDIUMTERM NTS R/MD 9.00 04/24/2023	04/24/23	9.00%	ITS
1605	MERRILL LYNCH & CO CORP BD	06/01/28	6.75%	ITS
1606	ICO GLOBAL COMMUNICATIONS HLDGS LTD DEL CL A	01/01/00		TMS
1607	LEHMAN BROTHERS HOLDINGS INC	02/12/18	6.00%	ITS
1608	C/P G.E. CAPITAL CORP	10/06/08	0.00%	MTS
1609	LEHMAN BROS HLDGS INC MEDIUM TERM NOTES R/MD 7.00 09/14/2021	09/14/21	7.00%	ITS
1610	C/P G.E. CAPITAL CORP	12/01/08	0.00%	MTS
1611	INTL BANK FOR RECON & DEV ZERO CPN SER 2 R/MD0000 02/15/2010	02/15/10	0.00%	MTS
1612	LEHMAN BROTHERS HOLDINGS INC	02/24/20	9.08%	ITS
1613	LEHMAN BROTHERS HOLDINGS INC NOTES R/MD 6.50 03/06/2023	03/06/23	6.50%	ITS
1614	C/P GENERAL ELECTRIC CAPITAL SERVICES	01/02/09	0.00%	MTS
1615	TIGR-SER 18-COUPON-INT PMT ON 12.50% 2014 T/BD-8/15/2009-REGR/MD0000 08/15/2009	08/15/09	0.00%	MTS
1616	***AMERITECH CAPITAL FUNDING R/MD 6.25 05/18/2009	05/18/09	6.25%	ITS
1617	LEHMAN BROS HLDGS INC MTN BE PRIN PROT LKD 09 R/MD0000 01/30/2009	01/30/09	0.00%	TMS
1618	C/P G.E. CAPITAL CORP	03/02/09	0.00%	MTS
1619	TRONOX WORLDWIDE LLC/TRONOX FI	12/01/12	9.50%	TMS
1620	CLOROX CO MAKE WHOLE CALL	10/15/17	5.95%	TMS
1621	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20220328 SERIES# CMS MTN	03/28/22	0.00%	ITS
1622	FREDDIE MAC-5% NON-CUM PFD (BOOK ENTRY)	01/01/00	0.00%	TMS

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	P	Q	R	S	T	U	V
1567	70,000	0.62	0.62	43,332	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1568	43,000	1.00	1.00	43,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1569	43,000	1.00	1.00	42,994	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1570	50,000	84.71	84.71	42,355	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1571	44,000	0.94	0.96	42,232	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1572	50,000	0.83	0.84	42,115	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1573	7,654,400	0.55	0.55	42,099	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1574	50,000	82.31	82.31	41,155	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1575	8,382,165	0.49	0.49	41,073	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1576	40,000	1.00	1.02	40,605	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1577	30,000	0.96	0.96	40,289	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1578	40,000	1.00	1.00	39,860	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1579	39,000	1.00	1.02	39,774	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1580	45,000	87.40	87.42	39,340	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1581	30,000	0.93	0.94	39,248	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1582	50,000	0.77	0.78	39,196	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1583	0	104.25	104.29	39,178	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1584	40,000	0.96	0.98	39,062	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1585	34,000	1.13	1.15	39,011	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1586	46,000	0.82	0.84	38,739	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1587	39,000	0.99	0.99	38,532	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1588	60,000	0.63	0.64	38,283	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1589	1,450,000	2.62	2.62	37,990	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1590	38,000	1.00	1.00	37,838	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1591	50,000	0.75	0.76	37,836	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1592	34,190	110.00	110.02	37,615	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1593	5,000,000	0.75	0.75	37,500	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1594	0	96.75	96.78	37,333	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1595	60,000	0.61	0.62	37,140	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1596	39,000	0.93	0.95	36,870	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1597	37,000	0.99	0.99	36,811	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1598	34,000	1.06	1.08	36,728	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1599	50,000	0.71	0.72	35,771	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1600	25,000	0.99	1.01	35,302	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1601	35,000	1.01	1.01	35,210	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1602	70,000	0.50	0.50	35,184	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1603	50,000	0.68	0.68	34,913	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1604	50,000	0.68	0.69	34,538	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1605	36,000	0.91	0.93	33,462	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1606	46,300	2.43	2.43	33,209	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1607	50,000	0.66	0.66	33,190	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1608	33,000	1.00	1.00	32,927	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1609	50,000	0.66	0.66	32,905	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1610	33,000	0.99	0.99	32,824	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1611	34,000	0.96	0.96	32,794	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1612	60,000	0.54	0.54	32,388	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1613	45,000	0.72	0.72	32,302	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1614	32,000	0.99	0.99	31,747	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1615	32,000	0.98	0.98	31,378	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1616	30,000	1.01	1.03	31,020	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1617	32,000	95.95	95.95	30,704	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1618	31,000	0.99	0.99	30,593	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1619	0	43.00	43.03	30,463	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1620	30,000	101.01	101.01	30,304	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1621	50,000	0.61	0.61	30,255	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1622	20,000	1.50	1.50	30,000	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS

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	A	B	C	D	E	F
1623	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1624	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1625	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1626	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1627	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1628	GAIY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1629	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1630	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1631	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1632	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1633	93117089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1634	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1635	93113103	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1636	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1637	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1638	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1639	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1640	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1641	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1642	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1643	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1644	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1645	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1646	93111152	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
1647	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1648	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1649	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1650	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1651	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1652	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1653	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1654	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1655	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1656	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1657	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1658	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1659	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1660	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1661	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1662	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1663	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1664	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1665	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1666	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1667	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1668	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1669	93117828	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1670	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1671	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1672	G1M3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1673	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1674	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1675	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1676	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1677	93117258	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1678	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

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	G	H	I	J	K
1623	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	30603AJF3		30603AJF3
1624	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USQ77974AW52	1AU104616
1625	HIGH GRADE LATAM US	HG LATIN MARKETS	61532UAA0	US61532UAA07	1US695778
1626	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CS4	US5252M0CS40	1US349434
1627	HIGH YIELD - AME	HY DISTRESSED US	006ESCBD8	US006ESCBD85	59905300
1628	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	85503KJF6	US85503KJF66	85503KJF6
1629	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RLE3		36959RLE3
1630	CREDIT FINANCING AMERICAS	M/B CORPORATES	12501BAS3	US12501BAS34	57387620
1631	FX AMERICAS	FX-OPTIONS AMERICAS		XS0347259185	1NL360319
1632	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	247126105	US2471261055	D0047810
1633	HIGH YIELD - AME	HY DISTRESSED US	870757AA9	US870757AA90	5BBNPV60
1634	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWC1	US52517PWC12	1US340011
1635	HIGH YIELD - AME	HY FLOW US	451663AC2	US451663AC25	5BBFLH60
1636	HIGH GRADE LATAM US	HG LATIN MARKETS	761713AP1	US761713AP14	1US994528
1637	HIGH YIELD - AME	HY DISTRESSED US	46268KAK1	US46268KAK16	51229140
1638	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GS62	US36962GS628	1US395072
1639	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HN29	US36959HN292	36959HN29
1640	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RP25		36959RP25
1641	HIGH GRADE LATAM US	HG LATIN MARKETS	84534EEE4	US84534EEE41	1US597891
1642	HIGH GRADE LATAM US	HG LATIN MARKETS	46625HCE8	US46625HCE80	1US298086
1643	HIGH GRADE LATAM US	HG LATIN MARKETS	73318EAQ6	US73318EAQ61	1US452881
1644	HIGH GRADE LATAM US	HG LATIN MARKETS	362337AM9	US362337AM93	1US452857
1645	HIGH GRADE LATAM US	HG LATIN MARKETS	46625HAX8	US46625HAX89	1US527450
1646	FID CORPORATE AMERICAS	FID CORP AMER			E6447610
1647	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	920961505	US9209615056	920961505
1648	HIGH GRADE CREDIT US	HG ESOTERIC US			9N361530
1649	HIGH YIELD - AME	HY DISTRESSED US	67105EAB8	US67105EAB83	5BDHMW30
1650	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GCS3	US21988GCS30	21988GCS3
1651	HIGH YIELD - AME	HY DISTRESSED US	001765AC0	US001765AC09	50006230
1652	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	67062P405	US67062P4054	67062P405
1653	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	920961307	US9209613077	920961307
1654	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AT4	US5252M0AT41	1US250509
1655	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2S9	US52517P2S96	1US914450
1656	HIGH YIELD - AME	HY FLOW US	52736RAQ5	US52736RAQ56	51562770
1657	HIGH GRADE LATAM US	HG LATIN MARKETS	025816AX7	US025816AX77	1US005622
1658	HIGH GRADE LATAM US	HG LATIN MARKETS	590188JP4	US590188JP48	069999548
1659	HIGH GRADE LATAM US	HG LATIN MARKETS	71645WAM3	US71645WAM38	1KY231033
1660	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3N9	US52517P3N90	5BCCPR50
1661	HIGH GRADE LATAM US	HG LATIN MARKETS		USP09669BR53	345344550
1662	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	929160AG4	US929160AG40	1US287667
1663	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0161095335	1GB061236
1664	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HK30		36959HK30
1665	HIGH GRADE LATAM US	HG LATIN MARKETS	345220AB3	US345220AB34	1NL693735
1666	HIGH GRADE LATAM US	HG LATIN MARKETS	61746SBR9	US61746SBR94	1US395080
1667	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER		USM2196W1055	C0194660
1668	HIGH GRADE LATAM US	HG LATIN MARKETS	950590AK5	US950590AK57	1US509813
1669	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	05567SAA0	US05567SAA06	52793090
1670	HIGH GRADE LATAM US	HG LATIN MARKETS	532457AU2	US532457AU20	532457AU2
1671	HIGH GRADE LATAM US	HG LATIN MARKETS		USP3058XAJ48	1AR777688
1672	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	06945LJF6	US06945LJF67	06945LJF6
1673	HIGH YIELD - AME	HY FLOW US	413627AX8	US413627AX82	54694240
1674	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	36099ACJ0	US36099ACJ07	3BBWTX80
1675	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RRE7		36959RRE7
1676	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HSF5		36959HSF5
1677	HIGH YIELD - AME	HY FLOW US	404119AP4	US404119AP45	55267250
1678	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FBN0	US52519FBN06	1US542111

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1623	C/P FALCON ASSET SEC CORP4.2	09/15/08	0.00%	MTS
1624	QANTAS AIRWAYS LTD 5.125% 20130620 SERIES# REGS	06/20/13	5.13%	ITS
1625	MONUMENTAL GLOBAL FUNDING II 144A R/MD 3.90 06/15/2009	06/15/09	3.90%	ITS
1626	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.00 01/31/2038	01/31/38	7.00%	ITS
1627	ADELPHIA COMMUNICATIONS CORP IN DEFAULT	05/01/09	7.79%	TMS
1628	C/P STAPLES, INC.	09/15/08	0.00%	MTS
1629	C/P GENERAL ELECTRIC CAPITAL SERVICES	11/14/08	0.00%	MTS
1630	CCH I HOLDINGS LLC	01/15/14	13.50%	TMS
1631	LEHMAN BROS TREASURY CO BV 0.000% 20110218 SERIES# EMTN	02/18/11	0.00%	ITS
1632	DELPHI CORP (FORMERLY DELPHI AUTOMOTIVE SYSTEMS CORP)	01/01/00		TMS
1633	SAINT ACQUISITION CORP FLOAT RATE NOTE 144A R/MD 10.55438 05/15/2015	05/15/15	10.55%	TMS
1634	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NOTES R/MD .000000001 04/08/2011	04/08/11	0.00%	ITS
1635	IDEARC INC R/MD 8.00 11/15/2016	11/15/16	8.00%	TMS
1636	REYNOLDS AMERICAN INC MAKE WHOLE CALL	06/01/12	7.25%	ITS
1637	IRIDIUM LLC/CAPITAL CORP SR NTS R/MD 14.00 07/15/2049	07/15/49	14.00%	TMS
1638	GENERAL ELECTRIC CAPITAL CORP	10/21/10	4.88%	ITS
1639	C/P G.E. CAPITAL CORP	01/02/09	0.00%	MTS
1640	C/P GENERAL ELECTRIC CAPITAL SERVICES	02/02/09	0.00%	MTS
1641	SOUTHWESTERN BELL TEL CO MEDIUM TERM NTS SER-C R/MD 6.55 10/07/2008	10/07/08	6.55%	ITS
1642	JPMORGAN CHASE & CO 4.750% 20150301	03/01/15	4.75%	ITS
1643	POPULAR NORTH AMER INC MEDIUM TERM NTS R/MD 5.65 04/15/2009	04/15/09	5.65%	ITS
1644	GTE NORTH INC-CORP BOND	11/15/08	5.65%	ITS
1645	JPMORGAN CHASE & CO 5.250% 20150501	05/01/15	5.25%	ITS
1646	***EURO DISNEY SCA-ORD FRENCH LISTED	01/01/00		TMS
1647	VAN KAMPEN SR INCOME TR AUCTION RATE PFD SHS SER TH N/A 09/18/2008 @ 3.844	01/01/00	0.00%	MTS
1648	CONTINENTAL AUTO RECEIVABLES 12% R/MD 12.00 04/30/2049	04/30/49	12.00%	TMS
1649	OSI RESTAURANT PARTNERS INC	06/15/15	10.00%	TMS
1650	CORPORATE-BACKED TRUST CERTIFICLASS A-2	02/15/33	0.33%	MTS
1651	AMR CORP-CORP BD	09/15/16	9.00%	TMS
1652	NUVEEN PERFORMANCE PLUS MUN FD INC-MONEY MKT PFD W (B/E) N/A 09/17/2008 @ 2.690	01/01/00	0.00%	MTS
1653	VAN KAMPEN SR INCOME TR AUCTION RATE PFD SHS SER T N/A 09/16/2008 @ 3.853	01/01/00	0.00%	MTS
1654	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.00 11/16/2037	11/16/37	7.00%	ITS
1655	LEHMAN BROTHERS HOLDINGS INC 6.200% 20270615 SERIES# MTN	06/15/27	6.20%	ITS
1656	LEVI STRAUSS & CO	01/15/15	9.75%	TMS
1657	AMERICAN EXPRESS CO SR NTS R/MD 6.15 08/28/2017	08/28/17	6.15%	ITS
1658	***MERRILL LYNCH & COS INC NOTES R/MD 6.00 02/17/2009	02/17/09	6.00%	ITS
1659	PETROBRAS INTERNATIONAL FINANCE CO 5.875% 20180301	03/01/18	5.88%	ITS
1660	LEHMAN BROS HLDGS INC MTN BE PRIN PROT LKD 09 R/MD0000 04/02/2009	04/02/09	0.00%	TMS
1661	BANCO DE GALICIA Y BUENOS AIRES STEPPED CPN 6.000% 20190101 SERIES# REGS EMTN	01/01/19	6.00%	ITS
1662	VULCAN MATERIALS CO MAKE WHOLE CALL	11/30/37	7.15%	ITS
1663	BANK OF SCOTLAND PLC 4.500% 20081217 SERIES# EMTN	12/17/08	4.50%	ITS
1664	C/P G.E. CAPITAL CORP	10/03/08	0.00%	MTS
1665	***FORD CAPITAL BV DEBENTURES R/MD 9.50 06/01/2010	06/01/10	9.50%	ITS
1666	MORGAN STANLEY MAKE WHOLE CALL	10/15/15	5.38%	ITS
1667	***CELL KINETICS LTD	01/01/00		TMS
1668	WENDYS INTERNATIONAL INC MAKE WHOLE CALL	06/15/14	6.20%	ITS
1669	BNSF FUNDING TRUST I	12/15/55	6.61%	TMS
1670	ELI LILLY & CO	03/15/12	6.00%	ITS
1671	CIA DE TRANSPORTE DE ENERGIA ELECTRICA D 8.875% 20161215 SERIES# REGS	12/15/16	8.88%	ITS
1672	C/P BARTON CAPITAL CORP 4.2	09/15/08	0.00%	MTS
1673	HARRAH'S OPERATING CO INC	06/01/16	6.50%	TMS
1674	FULTON COUNTY SCHOOL DISTRICT	05/01/13	5.30%	TMS
1675	C/P GENERAL ELECTRIC CAPITAL SERVICES	04/14/09	0.00%	MTS
1676	C/P G.E. CAPITAL CORP	05/15/09	0.00%	MTS
1677	HCA INC R/MD 6.375 01/15/2015	01/15/15	6.38%	TMS
1678	LEHMAN BROTHERS HOLDINGS INC NOTES R/MD 6.10 08/12/2023	08/12/23	6.10%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1623	30,000	1.00	1.00	30,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1624	30,000	0.97	0.98	29,485	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1625	30,000	0.97	0.98	29,332	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1626	60,000	0.47	0.48	28,557	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1627	356,000	8.00	8.00	28,480	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1628	28,000	1.00	1.00	28,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1629	28,000	1.00	1.00	27,882	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1630	43,000	64.00	64.02	27,530	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1631	40,000	0.69	0.69	27,464	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1632	500,000	0.06	0.06	27,428	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1633	0	33.50	33.51	27,265	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1634	30,000	0.90	0.90	26,964	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1635	60,000	45.25	45.28	26,899	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1636	25,000	1.05	1.07	26,774	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1637	3,530,000	0.75	0.75	26,475	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1638	25,000	1.02	1.04	25,900	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1639	26,000	0.99	0.99	25,785	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1640	26,000	0.99	0.99	25,733	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1641	25,000	1.00	1.02	25,622	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1642	26,000	0.98	0.98	25,580	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1643	25,000	1.00	1.02	25,554	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1644	25,000	1.00	1.02	25,516	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1645	25,000	1.00	1.01	25,364	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1646	2,200	11.43	11.43	25,143	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
1647	1	1.00	1.00	25,011	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1648	500,000	5.00	5.00	25,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1649	0	51.00	51.03	25,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1650	782,000	0.03	0.03	24,915	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1651	25,000	99.00	99.05	24,761	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1652	1	0.99	0.99	24,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1653	1	0.99	0.99	24,750	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1654	50,000	0.47	0.49	24,422	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1655	55,000	0.43	0.44	24,376	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1656	0	90.50	90.52	24,375	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1657	24,000	1.01	1.01	24,310	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1658	24,000	1.00	1.00	24,112	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1659	25,000	0.94	0.94	23,623	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1660	25,000	93.68	93.68	23,420	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1661	20,920	0.91	0.92	23,382	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1662	25,000	0.91	0.93	23,322	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1663	13,000	0.98	1.02	23,112	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1664	23,000	1.00	1.00	22,956	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1665	25,000	0.89	0.91	22,811	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1666	25,000	0.89	0.91	22,810	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1667	21,700	1.05	1.05	22,785	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1668	25,000	0.88	0.90	22,388	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1669	25,000	89.45	89.46	22,365	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1670	20,000	1.07	1.10	22,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1671	31,000	0.69	0.71	22,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1672	22,000	1.00	1.00	22,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1673	0	40.00	40.02	21,970	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1674	1,085,000	2.00	2.00	21,700	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1675	22,000	0.98	0.98	21,636	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1676	22,000	0.98	0.98	21,580	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1677	0	82.50	82.51	21,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1678	40,000	0.53	0.53	21,140	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1679	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1680	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1681	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1682	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1683	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1684	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1685	93111152	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
1686	93117644	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1687	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1688	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1689	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1690	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1691	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1692	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1693	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1694	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1695	93117644	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1696	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1697	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1698	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1699	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1700	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1701	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1702	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1703	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1704	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1705	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1706	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1707	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1708	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1709	93117644	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1710	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1711	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1712	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1713	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1714	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1715	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1716	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1717	G17Y	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1718	93118248	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1719	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1720	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1721	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1722	93117670	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1723	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1724	93117868	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1725	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1726	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1727	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1728	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1729	93113249	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1730	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1731	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1732	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1733	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1734	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
1679	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PSL6	US52517PSL66	52517PSL6
1680	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWT4	US52517PWT47	1US320104
1681	HIGH GRADE LATAM US	HG LATIN MARKETS	638585BF5	US638585BF51	638585BF5
1682	CREDIT FINANCING AMERICAS	M/B CORPORATES	66799ADP5	US66799ADP57	5BBRYY10
1683	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	640933107	US6409331070	N0019030
1684	HIGH GRADE LATAM US	HG LATIN MARKETS	40429XJC1	US40429XJC11	1US452840
1685	FID CORPORATE AMERICAS	FID CORP AMER	74347R206	US74347R2067	P0183850
1686	HIGH YIELD - AME	HY FLOW US	903293AS7	US903293AS74	5BCCLC00
1687	HIGH GRADE CREDIT US	HG FLOW TRADING US	718172AB5	US718172AB55	5BDDYW90
1688	HIGH YIELD - AME	HY FLOW US	256669AG7	US256669AG77	5BCXQZ90
1689	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZS3	US52517PZS37	1US336175
1690	MAP AMERICAS	3RD PARTY RELATIONSHIPS	902118BK3	US902118BK35	53166280
1691	HIGH GRADE CREDIT US	HG FLOW TRADING US	907818CZ9	US907818CZ96	5BCNWD80
1692	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962GW59	US36962GW596	56615080
1693	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P4Z1	US52517P4Z12	1US998792
1694	FX AMERICAS	FX-OPTIONS AMERICAS	52523J446	US52523J4461	L0086300
1695	HIGH YIELD - AME	HY FLOW US	90333LAB8	US90333LAB80	55010950
1696	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0AL1	US5252M0AL15	5BCWKK00
1697	HIGH YIELD - AME	HY DISTRESSED US	6046759C4	US6046759C46	56460180
1698	HIGH GRADE LATAM US	HG LATIN MARKETS	441812GD0	US441812GD03	441812GD0
1699	HIGH GRADE CREDIT US	HG FLOW TRADING US	93933VAS7	US93933VAS79	50651890
1700	HIGH YIELD - AME	HY FLOW US	256669AF9	US256669AF94	5BCWKK10
1701	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0321707654	1US105182
1702	HIGH YIELD - AME	HY DISTRESSED US	2935619D0	US2935619D01	56076630
1703	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	909317AJ8	US909317AJ82	52480220
1704	FX AMERICAS	FX-OPTIONS AMERICAS	52517P6E6	US52517P6E64	5BCPQJ70
1705	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	05567LML8	US05567LML89	1FR549862
1706	FX AMERICAS	FX-OPTIONS AMERICAS		XS0289028085	1NL827739
1707	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAC5	US52519FAC59	1US836588
1708	HIGH YIELD - AME	HY FLOW US	009037AM4	US009037AM44	5BDPLS90
1709	HIGH YIELD - AME	HY FLOW US	12008RAB3	US12008RAB33	54021310
1710	HIGH GRADE LATAM US	HG LATIN MARKETS	780097AN1	US780097AN12	1GB113631
1711	HIGH GRADE LATAM US	HG LATIN MARKETS	4042Q0AN9	US4042Q0AN93	1US232937
1712	HIGH GRADE LATAM US	HG LATIN MARKETS	233835AT4	US233835AT47	504688219
1713	HIGH GRADE LATAM US	HG LATIN MARKETS		USP0605BAD93	1AR233518
1714	HIGH GRADE CREDIT US	HG FLOW TRADING US	983024AE0	US983024AE03	52146070
1715	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCY5	US52519FCY51	1US541980
1716	HIGH YIELD - AME	HY DISTRESSED US	46268KAJ4	US46268KAJ43	51229150
1717	CREDIT RELATED AMERICAS	CDO PE AMERICAS			WE423
1718	HIGH YIELD - AME	HY DISTRESSED US	317928109	US3179281098	F3184630
1719	HIGH GRADE LATAM US	HG LATIN MARKETS	428040BS7	US428040BS77	428040BS7
1720	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PJ77	US52517PJ777	1US571441
1721	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	87163L103	US87163L1035	S0174460
1722	HIGH YIELD - AME	HY FLOW US	897053AB0	US897053AB02	55852790
1723	HIGH GRADE LATAM US	HG LATIN MARKETS	14040HAN5	US14040HAN52	1US671886
1724	HIGH YIELD - AME	HY DISTRESSED US	464287739	US4642877397	H0077820
1725	HIGH YIELD - AME	HY FLOW US	146900AC9	US146900AC99	51811130
1726	HIGH YIELD - AME	HY FLOW US	987434107	US9874341079	Y2834000
1727	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CW5	US5252M0CW51	1US350861
1728	HIGH YIELD - AME	HY DISTRESSED US	778669101	US7786691011	R0041380
1729	HIGH YIELD - AME	HY FLOW US	126304AG9	US126304AG99	51187280
1730	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HP27	US36959HP271	36959HP27
1731	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FX0	US5252M0FX08	1US462112
1732	MAP AMERICAS	3RD PARTY RELATIONSHIPS		BMG812761002	S1125630
1733	FX AMERICAS	FX-OPTIONS AMERICAS		XS0287032790	1NL818381
1734	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	05461FBA4		05461FBA4

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1679	LEHMAN BROTHERS HOLDINGS-MTN CALLABLE 7/1/06 @ 100	07/01/22	6.75%	ITS
1680	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 7.43 06/10/2014	06/10/14	7.43%	ITS
1681	BANK OF AMERICA CORP 6.800% 20280315	03/15/28	6.80%	ITS
1682	NORTHWEST AIRLINES CORP/OLD IN DEFAULT	02/01/09	10.00%	TMS
1683	NET.BANK INC COM	01/01/00		TMS
1684	HSBC FIN CORP INTERNOTES R/MD 5.00 02/15/2009	02/15/09	5.00%	ITS
1685	PROSHARES TRUST ULTRA QQQ PROSHARES ETF	01/01/00		TMS
1686	USG CORP MAKE WHOLE CALL	01/15/18	8.00%	TMS
1687	PHILIP MORRIS INTERNATIONAL IN	05/16/13	4.88%	TMS
1688	DOLLAR GEN CORP SR SUB TOGGLE NT PIK R/MD 11.875 07/15/2017	07/15/17	11.88%	TMS
1689	LEHMAN BROS HLDGS INC MEDIUM TERM NOTES R/MD 7.00 06/23/2020	06/23/20	7.00%	ITS
1690	TYCO INTERNATIONAL GROUP SA 6.000% 20131115	11/15/13	6.00%	TMS
1691	UNION PACIFIC CORP MAKE WHOLE CALL	11/15/17	5.75%	TMS
1692	GENERAL ELECTRIC CAPITAL CORP	04/28/11	5.50%	TMS
1693	LEHMAN BROTHERS HOLDINGS INC	09/15/22	4.50%	ITS
1694	LEHMAN BROS HLDGS INC PERFORMANCE SECS LKD ASIAN BASKET R/MD0000 03/31/2010	03/31/10	0.00%	TMS
1695	U S CONCRETE INC R/MD 8.375 04/01/2014	04/01/14	8.38%	TMS
1696	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD0000 03/22/2010	03/22/10	0.00%	TMS
1697	MIRANT CORP ESCROW R/MD 5.75 07/15/2049	07/15/49	5.75%	TMS
1698	HSBC FINANCE CORP	11/15/08	6.50%	ITS
1699	WASHINGTON MUTUAL BANK/HENDERS	01/15/13	5.50%	TMS
1700	DOLLAR GENERAL CORP	07/15/15	10.63%	TMS
1701	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20221016 SERIES# eMTN EMTN	10/16/22	8.80%	ITS
1702	ENRON CORP ESCROW R/MD0000 02/07/2021	02/07/21	0.00%	TMS
1703	UNITED AIR LINES CRP SINKING	01/30/19	7.87%	TMS
1704	LEHMAN BROS HOLDINGS INC MEDIUM TERM NTS R/MD0000 01/31/2011	01/31/11	0.00%	TMS
1705	BNP PARIBAS FRN 20220427 SERIES# MTN	04/27/22	7.25%	ITS
1706	LEHMAN BROS TREASURY CO BV 0.000% 20100514	05/14/10	0.00%	ITS
1707	LEHMAN BROTHERS HOLDINGS INC NOTES R/MD 5.60 01/22/2018	01/22/18	5.60%	ITS
1708	AINSWORTH LUMBER CO LTD	07/29/15	11.00%	TMS
1709	BUILDERS FIRSTSOURCE INC	02/15/12	7.05%	TMS
1710	ROYAL BANK OF SCOTLAND GROUP PLC 5.000% 20131112	11/12/13	5.00%	ITS
1711	HSBC BANK USA NA/NEW YORK NY	09/15/09	3.88%	ITS
1712	DAIMLERCHRYSLER NA HLDG CORP BOND	01/15/12	7.30%	ITS
1713	AUTOPISTAS DEL SOL SA 7.000% 20090615 SERIES# RegS	06/15/09	7.00%	ITS
1714	WYETH MAKE WHOLE CALL	02/01/14	5.50%	TMS
1715	LEHMAN BROS HLDGS INC LEHMAN NTS R/MD 6.00 07/20/2029	07/20/29	6.00%	ITS
1716	IRIDIUM LLC/CAPITAL CORP SR NTS R/MD 13.00 12/31/2035	12/31/35	13.00%	TMS
1717	GSC CDO III LLC	02/28/30	0.00%	MTS
1718	FINOVA GROUP INC	01/01/00		TMS
1719	HERTZ CORP/THE MAKE WHOLE CALL	06/01/12	7.63%	ITS
1720	LEHMAN BROS HLDGS INC MEDIUM TERM NOTE R/MD 6.90 06/20/2036	06/20/36	6.90%	ITS
1721	SYNTAX BRILLIAN CORPORATION	01/01/00		TMS
1722	TRONOX WORLDWIDE LLC/TRONOX FI	12/01/12	9.50%	TMS
1723	CAPITAL ONE FINANCIAL CORP 6.150% 20160901	09/01/16	6.15%	ITS
1724	ISHARES TRUST DOW JONES US REAL ESTATE INDEX FUND	01/01/00		TMS
1725	***CASCADES INC SENIOR NOTE R/MD 7.25 02/15/2013	02/15/13	7.25%	TMS
1726	YOUNG BROADCASTING INC-CL A	01/01/00		TMS
1727	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NOTE R/MD 7.00 02/01/2038	02/01/38	7.00%	ITS
1728	ROTECH HEALTHCARE INC NEW	01/01/00		TMS
1729	CSC HOLDINGS INC SR DEBS R/MD 7.875 02/15/2018	02/15/18	7.88%	TMS
1730	C/P G.E. CAPITAL CORP	02/02/09	0.00%	MTS
1731	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230602 SERIES# MTN	06/02/23	11.00%	ITS
1732	***SIGNET JEWELERS LIMITED	01/01/00		TMS
1733	LEHMAN BROS TREASURY CO BV 0.000% 20090709 SERIES# emtn EMTN	07/09/09	0.00%	ITS
1734	AXON FINANCIAL FUNDING LLC IN DEFAULT MATURED 5/22/08	05/22/49	5.36%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1679	34,000	0.61	0.62	21,093	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1680	30,000	0.70	0.70	21,036	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1681	20,000	1.00	1.03	20,680	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1682	3,880,240	0.53	0.53	20,565	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1683	1,845,500	0.01	0.01	20,300	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1684	20,000	1.01	1.01	20,263	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1685	300	67.18	67.18	20,143	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1686	0	86.75	86.76	20,133	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1687	20,000	99.09	99.10	19,821	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1688	0	98.13	98.14	19,792	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1689	28,000	0.69	0.71	19,780	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1690	20,000	98.85	98.85	19,769	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1691	20,000	97.37	97.39	19,478	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1692	0	103.18	103.20	19,465	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1693	0	0.97	0.97	19,412	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1694	3,000	6.41	6.41	19,215	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1695	0	82.00	82.04	19,076	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1696	20,000	95.04	95.04	19,008	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1697	3,411,000	0.55	0.55	18,761	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1698	18,000	1.00	1.03	18,478	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1699	0	45.00	45.01	18,333	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1700	0	102.50	102.52	18,240	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1701	20,000	0.90	0.91	18,236	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1702	450,000	4.00	4.00	18,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1703	3,494,325	0.50	0.50	17,472	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1704	21,000	83.10	83.10	17,451	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1705	17,000	0.98	0.99	16,792	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1706	150,000	0.75	0.75	16,475	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1707	25,000	0.63	0.64	15,949	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1708	21,249	75.00	75.01	15,940	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1709	0	69.00	69.01	15,784	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1710	15,000	1.01	1.03	15,414	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1711	15,000	1.00	1.02	15,291	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1712	14,000	1.07	1.08	15,175	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1713	30,000	0.90	0.92	15,139	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1714	0	102.00	102.01	15,125	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1715	35,000	0.43	0.43	15,115	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1716	2,000,000	0.75	0.75	15,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1717	1,500,000	0.01	0.01	15,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1718	1,459,000	0.01	0.01	14,590	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1719	15,000	0.95	0.97	14,524	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1720	30,000	0.47	0.48	14,481	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1721	1,750,000	0.01	0.01	14,000	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1722	0	43.00	43.03	13,722	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1723	15,000	0.91	0.91	13,659	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1724	50,000	65.05	65.05	13,446	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1725	16,000	84.00	84.01	13,441	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1726	167,400	0.08	0.08	13,383	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1727	28,000	0.47	0.48	13,307	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1728	27,169	0.49	0.49	13,305	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1729	0	90.00	90.01	13,125	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1730	13,000	0.99	0.99	12,862	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1731	20,000	0.62	0.62	12,391	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1732	549	22.56	22.56	12,385	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1733	10,000	0.86	0.86	12,023	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1734	1,500,000	0.01	0.01	12,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1735	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1736	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1737	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1738	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1739	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1740	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1741	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1742	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1743	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1744	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1745	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1746	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1747	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1748	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1749	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1750	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1751	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
1752	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1753	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1754	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1755	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1756	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1757	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1758	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1759	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1760	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1761	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1762	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1763	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1764	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1765	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1766	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1767	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1768	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1769	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1770	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1771	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1772	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1773	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1774	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1775	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1776	074005778	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1777	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1778	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1779	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1780	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
1781	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1782	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1783	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1784	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1785	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1786	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1787	GA3V	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1788	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1789	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1790	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1735	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BCE8		52519BCE8
1736	HIGH YIELD - AME	HY FLOW US	346091AZ4	US346091AZ48	5BCWQX80
1737	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RLQ6		36959RLQ6
1738	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HMP9		36959HMP9
1739	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RNP6		36959RNP6
1740	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYZ8	US52517PYZ88	1US300544
1741	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BG1	US5252M0BG11	5BCNBQ60
1742	HIGH GRADE LATAM US	HG LATIN MARKETS	706451AB7	US706451AB78	706451AB7
1743	HIGH GRADE LATAM US	HG LATIN MARKETS	370442AN5	US370442AN55	1US695117
1744	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P4N8	US52517P4N81	1US345119
1745	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RNW1		36959RNW1
1746	HIGH GRADE LATAM US	HG LATIN MARKETS	78387GAD5	US78387GAD51	78387GAD5
1747	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	00685R789	US00685R7897	A0203560
1748	HIGH YIELD - AME	HY DISTRESSED US	46072H108	US46072H1086	H6424330
1749	HIGH YIELD - AME	HY DISTRESSED US	500605AB6	US500605AB62	53917060
1750	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P6J5	US52517P6J51	1US150501
1751	MAP AMERICAS	3RD PARTY RELATIONSHIPS	0258M0CY3	US0258M0CY36	5BDRLJ10
1752	HIGH GRADE LATAM US	HG LATIN MARKETS	78442FCY2	US78442FCY25	1US556830
1753	HIGH GRADE LATAM US	HG LATIN MARKETS	244217BG9	US244217BG95	1US058100
1754	FX AMERICAS	FX-OPTIONS AMERICAS	00254EFD9	US00254EFD94	5BDPXW80
1755	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DA2	US5252M0DA23	5BCSTN80
1756	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	30215GK35		30215GK35
1757	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PG96	US52517PG963	1US538846
1758	HIGH YIELD - AME	HY FLOW US	02744RAH0	US02744RAH03	54978650
1759	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER		SGY661831079	P0063680
1760	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	46507MAA0	US46507MAA09	1IL453040
1761	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAD3	US20030NAD30	51412350
1762	HIGH GRADE LATAM US	HG LATIN MARKETS	05329WAH5	US05329WAH51	1US450331
1763	HIGH YIELD - AME	HY FLOW US	552953AG6	US552953AG66	52427380
1764	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HJW8	US36959HJW88	36959HJW8
1765	HIGH YIELD - AME	HY FLOW US	984756AB2	US984756AB24	5BBKLF60
1766	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FEX5	US52519FEX50	1US210479
1767	HIGH YIELD - AME	HY FLOW US	629377AT9	US629377AT99	53861650
1768	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959HSS7		36959HSS7
1769	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BF3	US5252M0BF38	5BCNBR80
1770	FX AMERICAS	FX-OPTIONS AMERICAS	52517P7K1	US52517P7K16	5BCPQJ60
1771	HIGH YIELD - AME	HY FLOW US	346091BA8	US346091BA87	5BDFZP70
1772	FX AMERICAS	FX-OPTIONS AMERICAS	52520W283	US52520W2834	L0087470
1773	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVM0	US52517PVM03	1US117484
1774	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FEV9	US52519FEV94	1US190010
1775	HIGH YIELD - AME	HY FLOW US		CAC010232063	A0230740
1776	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		XS0143136488	766676720
1777	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RSN6		36959RSN6
1778	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908CF5	US524908CF52	524908CF5
1779	FX AMERICAS	FX-OPTIONS AMERICAS	52520W325	US52520W3253	L0083540
1780	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	88157K101	CA88157K1012	T1991180
1781	HIGH GRADE LATAM US	HG LATIN MARKETS	30161MAE3	US30161MAE30	1US150444
1782	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RL37	US36959RL378	36959RL37
1783	HIGH YIELD - AME	HY FLOW US	44108EBA5	US44108EBA55	54908030
1784	CREDIT FINANCING AMERICAS	M/B CORPORATES	43325MAB5	US43325MAB54	52198020
1785	HIGH YIELD - AME	HY FLOW US	800907AK3	US800907AK37	53979800
1786	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FEH0	US52519FEH01	1US542103
1787	HIGH GRADE CREDIT US	HG FLOW TRADING US	101137AF4	US101137AF47	101137AF4
1788	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GP65	US36962GP657	1US303167
1789	HIGH YIELD - AME	HY FLOW US	009037201	CA0090372016	A0251690
1790	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P3H2	US52517P3H23	1US975295

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1735	LMT 2007-7 P1 LEHMAN MORTGAGE TRUST	08/25/37	0.00%	MTS
1736	FOREST OIL CORP SR NT R/MD 7.25 06/15/2019	06/15/19	7.25%	TMS
1737	C/P GENERAL ELECTRIC CAPITAL SERVICES	11/24/08	0.00%	MTS
1738	C/P G.E. CAPITAL CORP	12/23/08	0.00%	MTS
1739	C/P GENERAL ELECTRIC CAPITAL SERVICES	01/23/09	0.00%	MTS
1740	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20200323 SERIES# MTN1 MTN	03/23/20	7.00%	ITS
1741	LEHMAN BROS HLDGS INC MEDIUM TERM NTS PPN INRCNY BSKT 160% 01/11/2012 R/MD0000 01/11/2012	01/11/12	0.00%	TMS
1742	PEMEX PROJ FDG MASTER TR-CPBND	10/13/10	9.13%	ITS
1743	GENERAL MOTORS-CORP BOND	07/15/21	9.40%	ITS
1744	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 8.02 01/31/2023	01/31/23	8.02%	ITS
1745	C/P GENERAL ELECTRIC CAPITAL SERVICES	01/30/09	0.00%	MTS
1746	SBC COMMUNICATIONS INC	03/15/11	6.25%	ITS
1747	ADELPHIA RECOVERY TRUST SER ACC-6 E/F INT	01/01/00		TMS
1748	INTERSTATE BAKERIES CORP-DEL NEW	01/01/00		TMS
1749	KOPPERS INC PA R/MD 9.875 10/15/2013	10/15/13	9.88%	TMS
1750	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.00 09/28/2037	09/28/37	7.00%	ITS
1751	AMERICAN EXPRESS CR CORP NOTES R/MD 7.30 08/20/2013	08/20/13	7.30%	TMS
1752	SLM CORP MEDIUM TERM NTS R/MD 8.40 10/01/2014	10/01/14	7.53%	ITS
1753	JOHN DEERE CAP-CORP BOND	03/15/12	7.00%	ITS
1754	SVENSK EXPORTKREDIT AB 0.000% 20100809 SERIES# BSKT MTN	08/09/10	0.00%	TMS
1755	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 02/28/2011	02/28/11	0.00%	TMS
1756	C/P EXPORT DEVELOPMENT CORP	10/03/08	0.00%	MTS
1757	LEHMAN BROS HLDGS INC MEDIUM TERM NOTE R/MD 5.75 04/25/2011	04/25/11	5.75%	ITS
1758	AMERICAN MEDIA OPERATIONS INC	05/01/09	10.25%	TMS
1759	***PACIFIC INTERNET LIMITED ORD SHS	01/01/00		TMS
1760	ISRAEL ELECTRIC CORP LTD 7.250% 20190115 SERIES# 144A	01/15/19	7.25%	ITS
1761	COMCAST CORP MAKE WHOLE CALL	03/15/11	5.50%	TMS
1762	AUTONATION INC SR NT 7%14 R/MD 7.00 04/15/2014	04/15/14	7.00%	ITS
1763	***MGM MIRAGE SR NOTE R/MD 5.875 02/27/2014	02/27/14	5.88%	TMS
1764	C/P G.E. CAPITAL CORP	09/30/08	0.00%	MTS
1765	YANKEE ACQUISITION CORP R/MD 8.50 02/15/2015	02/15/15	8.50%	TMS
1766	LEHMAN BROS HLDGSINC LEHMAN NTS R/MD 6.50 10/25/2027	10/25/27	6.50%	ITS
1767	NRG ENERGY INC	02/01/14	7.25%	TMS
1768	C/P G.E. CAPITAL CORP	05/26/09	0.00%	MTS
1769	LEHMAN BROS HLDGS INC MEDIUM TERM NTS PPN LATAM BSKT335% 01/11/2010 R/MD0000 01/11/2010	01/11/10	0.00%	TMS
1770	LEHMAN BROS HOLDINGS INC MEDIUM TERM NTS R/MD0000 02/01/2010	02/01/10	0.00%	TMS
1771	FOREST OIL CORP	06/15/19	7.25%	TMS
1772	LEHMAN BROS HLDGS INC 100% PRIN PROTECTED NTS LINKEDTO EURO/U S DOLLAR EXC RATE	01/01/00	0.00%	TMS
1773	LEHMAN BROTHERS HOLDINGS INC 4.375% 20101130 SERIES# MTNG	11/30/10	4.38%	ITS
1774	LEHMAN BROS HLDGS INC LEHMAN MEDIUM TERM NOTE R/MD 6.40 10/11/2022	10/11/22	6.40%	ITS
1775	***AINSWORTH LUMBER CO LTD REG S	01/01/00		TMS
1776	KPNQWEST NV CONV BOND 10 %15Mar12 DFLT	03/15/12	0.00%	ITS
1777	C/P GENERAL ELECTRIC CAPITAL SERVICES	05/22/09	0.00%	MTS
1778	LEHMAN BROTHERS HOLDINGS INC	11/01/09	7.88%	ITS
1779	LEHMAN BROS HLDGS INC PRIN PROTECTION NTS LKD TO AN ASIAN CURRENCY BSKT	01/29/10	0.00%	TMS
1780	***TESCO CORP	01/01/00		TMS
1781	EXELON GENERATION CO LLC MAKE WHOLE CALL	10/01/17	6.20%	ITS
1782	C/P GENERAL ELECTRIC CAPITAL SERVICES	11/03/08	0.00%	MTS
1783	HOST HOTELS & RESORTS LP	06/01/16	6.75%	TMS
1784	HINES NURSERIES INC SENIOR NOTE R/MD 10.25 10/01/2011	10/01/11	10.25%	TMS
1785	SANMINA-SCI CORP	03/01/16	8.13%	TMS
1786	LEHMAN BROS HLDGS INC NTS R/MD 6.00 02/21/2036	02/21/36	6.00%	ITS
1787	BOSTON SCIENTIFIC CORP MAKE WHOLE CALL	11/15/15	6.25%	MTS
1788	GENERAL ELECTRIC CAPITAL CORP 4.875% 20150304 SERIES# MTN	03/04/15	4.88%	ITS
1789	***AINSWORTH LMBR CO LTD COM 144A	01/01/00		TMS
1790	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 8.02 07/31/2022	07/31/22	8.02%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1735	100	0.00	0.00	11,967	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1736	0	92.46	92.48	11,962	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1737	12,000	0.99	0.99	11,939	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1738	12,000	0.99	0.99	11,924	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1739	12,000	0.99	0.99	11,882	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1740	20,000	0.58	0.59	11,842	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1741	17,000	69.15	69.15	11,756	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1742	10,000	1.10	1.13	11,348	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1743	13,000	0.85	0.87	11,254	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1744	20,000	0.54	0.54	11,022	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1745	11,000	0.99	0.99	10,884	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1746	10,000	1.04	1.08	10,760	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1747	10,691,188	0.00	0.00	10,691	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1748	178,000	0.06	0.06	10,680	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1749	10,000	106.00	106.04	10,604	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1750	21,000	0.47	0.50	10,550	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1751	10,000	102.93	102.93	10,293	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1752	15,000	0.67	0.67	10,091	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1753	9,000	1.09	1.12	10,086	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1754	10,000	100.00	100.00	10,000	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1755	12,000	83.28	83.28	9,994	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1756	10,000	1.00	1.00	9,990	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET NON US
1757	0	0.88	0.88	9,827	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1758	0	71.00	71.04	9,538	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1759	1,300	7.30	7.30	9,490	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1760	9,000	1.01	1.02	9,187	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1761	9,000	101.71	101.74	9,157	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1762	10,000	0.87	0.90	9,029	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1763	300,000	80.00	80.00	9,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1764	9,000	1.00	1.00	8,991	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1765	0	77.00	77.01	8,960	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1766	17,000	0.50	0.53	8,942	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1767	0	96.50	96.51	8,861	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1768	9,000	0.98	0.98	8,822	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1769	10,000	85.25	85.25	8,525	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1770	10,000	83.68	83.68	8,368	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1771	0	92.00	92.02	8,265	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1772	1,000	8.21	8.21	8,209	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1773	0	0.80	0.80	8,205	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1774	15,000	0.50	0.53	7,962	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1775	2,792	2.85	2.85	7,957	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1776	564,000	0.01	0.01	7,852	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1777	8,000	0.98	0.98	7,843	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1778	0	0.92	0.92	7,471	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1779	900	8.28	8.28	7,453	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1780	281	26.21	26.21	7,365	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1781	7,000	1.02	1.05	7,363	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1782	7,000	1.00	1.00	6,975	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1783	8,000	88.75	88.77	6,770	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1784	9,000	74.00	74.05	6,664	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1785	0	89.75	89.75	6,398	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1786	10,000	0.64	0.64	6,390	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1787	0	0.95	0.95	6,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1788	6,000	1.02	1.02	6,108	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1789	2,125	2.85	2.85	6,056	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1790	0	0.55	0.55	6,015	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1791	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1792	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1793	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1794	G1L5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1795	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1796	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1797	93117143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1798	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1799	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1800	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1801	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1802	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1803	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1804	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1805	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1806	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1807	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1808	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1809	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1810	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1811	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1812	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1813	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1814	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1815	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1816	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1817	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1818	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1819	G12Z	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1820	G1NL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1821	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1822	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1823	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1824	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1825	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1826	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1827	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1828	GAM9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1829	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1830	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
1831	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1832	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1833	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1834	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1835	93111059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	HIGH GRADE CREDIT
1836	93117490	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1837	PEEMZ1EU0183	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PRIVATE EQUITY
1838	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1839	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1840	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1841	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1842	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1843	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1844	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1845	93118248	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1846	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

	G	H	I	J	K
1791	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PC66	US52517PC665	1US396005
1792	HIGH GRADE LATAM US	HG LATIN MARKETS	370442AJ4	US370442AJ44	1US444912
1793	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0342804365	1NL337945
1794	LINEAR TRADING AMERICAS	COUPON TRADING	222655SC7	US222655SC79	222655SC7
1795	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PD57	US52517PD572	1US430036
1796	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAM3	US52519FAM32	1US548530
1797	HIGH GRADE CREDIT US	HG FLOW TRADING US	87613YAB7	US87613YAB74	54636830
1798	CREDIT FINANCING AMERICAS	M/B CORPORATES	554067AB4	US554067AB45	55412050
1799	HIGH GRADE LATAM US	HG LATIN MARKETS	109043AF6	US109043AF68	1US693419
1800	HIGH GRADE LATAM US	HG LATIN MARKETS	172967AZ4	US172967AZ49	172967AZ4
1801	HIGH GRADE LATAM US	HG LATIN MARKETS	17453BAB7	US17453BAB71	17453BAB7
1802	HIGH GRADE LATAM US	HG LATIN MARKETS	879006AC8	US879006AC80	879006AC8
1803	HIGH GRADE LATAM US	HG LATIN MARKETS	263534BJ7	US263534BJ72	263534BJ7
1804	HIGH GRADE LATAM US	HG LATIN MARKETS	46625HGG9	US46625HGG92	1US554058
1805	HIGH GRADE LATAM US	HG LATIN MARKETS	669936AA4	US669936AA41	1CA405722
1806	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GM68	US36962GM688	1US255417
1807	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03074A102	US03074A1025	A0139470
1808	HIGH GRADE LATAM US	HG LATIN MARKETS	338032AZ8	US338032AZ88	1US871387
1809	HIGH GRADE LATAM US	HG LATIN MARKETS	172967DA6	US172967DA60	1US362403
1810	HIGH GRADE CREDIT US	HG FLOW TRADING US	90338RAG9	US90338RAG92	54982640
1811	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RKX2		36959RKX2
1812	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AR8	US5252M0AR84	1US265879
1813	HIGH YIELD - AME	HY DISTRESSED US	24799AJV5	US24799AJV52	5BBNLY10
1814	HIGH GRADE LATAM US	HG LATIN MARKETS	242361AB9	US242361AB99	1US385891
1815	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCV1	US52519FCV13	1US542202
1816	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK59	US52517PK593	1US650120
1817	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAP6	US52519FAP62	1US542236
1818	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	629ESC9L0	US629ESC9L01	5BBQTC30
1819	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G257	US52519G2571	52519G257
1820	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	7528A2K22		7528A2K22
1821	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FED9	US52519FED96	1US542970
1822	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0FZ5	US5252M0FZ55	5BDKVN40
1823	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087M6	US5249087M63	5BCLKP70
1824	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	422357103	US4223571039	H1624510
1825	HIGH GRADE LATAM US	HG LATIN MARKETS	345370BJ8	US345370BJ82	1US831761
1826	FX AMERICAS	FX-OPTIONS AMERICAS		XS0329905417	1NL236212
1827	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FFF3	US52519FFF36	1US361967
1828	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	760719AK0	US760719AK07	760719AK0
1829	HIGH YIELD - AME	HY DISTRESSED US	66799ADK6	US66799ADK60	5BBRYY30
1830	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	760975102	CA7609751028	R1015090
1831	HIGH GRADE CREDIT US	HG FLOW TRADING US	008117AM5	US008117AM56	5BDVBY70
1832	HIGH GRADE LATAM US	HG LATIN MARKETS	032511AX5	US032511AX55	1US683311
1833	HIGH YIELD - AME	HY FLOW US	881609101	US8816091016	T2015060
1834	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	111013AD0	US111013AD05	111013AD0
1835	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	75945E109	US75945E1091	R0047490
1836	HIGH GRADE CREDIT US	HG FLOW TRADING US	98385XAN6	US98385XAN66	5BDCLD80
1837	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I			PECORPDEBT3
1838	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	640933107	US6409331070	N0019030
1839	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAV3	US52519FAV31	1US547599
1840	HIGH GRADE LATAM US	HG LATIN MARKETS	852061AD2	US852061AD21	1US744683
1841	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BK2	US5252M0BK23	5BCWKK50
1842	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCU3	US52519FCU30	1US542210
1843	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAX9	US52519FAX96	1US072895
1844	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BT3	US5252M0BT32	1US359292
1845	HIGH YIELD - AME	HY DISTRESSED US	00252W104		A0110350
1846	HIGH YIELD - AME	HY FLOW US	918866AR5	US918866AR54	5BBSZK90

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1791	LEHMAN BROTHERS HOLDINGS INC	11/10/15	7.09%	ITS
1792	GENERAL MOTORS-CORP BOND	03/01/21	8.80%	ITS
1793	LEHMAN BROS TREASURY CO BV 9.000% 20230221 SERIES# 9683 EMTN	02/21/23	9.00%	ITS
1794	COUPON TREAS RCPT-INT PMT ON 13.25% 2014 T/BD-05/15/09-REG R/MD0000 05/15/2009	05/15/09	0.00%	MTS
1795	LEHMAN BROTHERS HOLDINGS INC	01/14/11	5.00%	ITS
1796	LEHMAN BROS HOLDINGS INC NOTES R/MD 5.50 02/19/2018	02/19/18	5.50%	ITS
1797	TRAINS 10-2002 PRIVATE PLACEMENT R/MD 6.887 01/15/2012	01/15/12	6.89%	TMS
1798	MAAX CORP	06/15/12	9.75%	TMS
1799	BRIGGS & STRATTON CORP MAKE WHOLE CALL	03/15/11	8.88%	ITS
1800	CITIGROUP INC	10/01/10	7.25%	ITS
1801	CITIZENS COMMUNICATIONS	05/15/11	9.25%	ITS
1802	TEEKAY CORP 8.875% 20110715	07/15/11	8.88%	ITS
1803	EI DU PONT DE NEMOURS & CO 6.875% 20091015	10/15/09	6.88%	ITS
1804	JPMORGAN CHASE & CO	06/01/11	5.60%	ITS
1805	NOVA CHEMICALS CORP MAKE WHOLE CALL	04/01/09	7.40%	ITS
1806	GENERAL ELECTRIC CAPITAL CORP	11/21/11	4.38%	ITS
1807	AMERISERV FINANCIAL INC	01/01/00		TMS
1808	FISHER SCIENTIFIC INTL INC SR SUB NOTE R/MD 6.75 08/15/2014	08/15/14	6.75%	ITS
1809	CITIGROUP INC	08/03/10	4.63%	ITS
1810	US UNWIRED INC	06/15/12	10.00%	TMS
1811	C/P GENERAL ELECTRIC CAPITAL SERVICES	10/31/08	0.00%	MTS
1812	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.00 12/28/2037	12/28/37	7.00%	ITS
1813	DELTA AIR LINES IND DEL DEB -ESCROW CUSIP- R/MD 10.375 02/01/2011	02/01/11	10.38%	TMS
1814	DEAN HOLDING CO	10/15/17	6.90%	ITS
1815	LEHMAN BROS HOLDINGS INC LEHMAN NOTES R/MD 6.20 05/25/2029	05/25/29	6.20%	ITS
1816	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.75 07/18/2011	07/18/11	5.75%	ITS
1817	LEHMAN BROS HOLDINGS INC MEDIUM TERM NOTES R/MD 5.50 02/27/2020	02/27/20	5.50%	ITS
1818	NWA TR #2 MEZZANINE AIRCRAFT NT B ESCROW CUSIP R/MD 10.23 06/21/2014	06/21/14	10.23%	TMS
1819	LEHMAN BROS INC MONEY MKT PFD STK CTF FREDDIE MAC SER IV N/A10/01/2008@ 5.46	01/01/00	0.00%	MTS
1820	C/P RANGER FUNDING CORP 4.2	10/02/08	0.00%	MTS
1821	LEHMAN BROS HLDGS INC LEHMAN CALL 5.8%102530 R/MD 5.80 10/25/2030	10/25/30	5.80%	ITS
1822	LEHMAN BROS HLDGS INC PRINCIPAL PROTECTED NOTE R/MD0000 12/30/2010	12/30/10	0.00%	TMS
1823	LEHMAN BROTHERS HOLDINGS INC MAKE WHOLE CALL	12/28/17	6.75%	TMS
1824	HEARTLAND PARTNERS LP UNIT LTD PARTNERSHIP INT	01/01/00		TMS
1825	FORD MOTOR CREDIT-CORP BD	01/15/22	8.88%	ITS
1826	LEHMAN BROS TREASURY CO BV 0.000% 20101204 SERIES# =CHF EMTN	12/04/10	0.00%	ITS
1827	LEHMAN BROS HLDGS INC LEHMAN NTS R/MD 6.00 02/12/2020	02/12/20	6.00%	ITS
1828	REPUBLIC NY CORP-CORP BD FLTR CALLABLE 11/07/94	01/29/49	3.38%	MTS
1829	NORTHWEST AIRLINES INC ESCROW CUSIP R/MD 8.70 03/15/2049	03/15/49	0.00%	TMS
1830	***RESEARCH IN MOTION US LISTED	01/01/00		TMS
1831	AETNA INC/OLD MAKE WHOLE CALL	09/15/18	6.50%	TMS
1832	ANADARKO PETROLEUM CORP 5.950% 20160915	09/15/16	5.95%	ITS
1833	TESORO CORPORATION	01/01/00		TMS
1834	BRITISH SKY BROADCASTING GROUP PLC 8.200% 20090715	07/15/09	8.20%	ITS
1835	***RELIANCE INFRASTRUCTURE LTDGDR 144A	01/01/00		TMS
1836	XTO ENERGY INC	06/15/13	4.63%	TMS
1837	PE - EMZ1 - FAS157-Level 3	01/01/00		OTH
1838	NET.BANK INC COM	01/01/00		TMS
1839	LEHMAN BROS HOLDINGS INC NOTES R/MD 5.40 03/20/2020	03/20/20	5.40%	ITS
1840	SPRINT NEXTEL CORP 6.000% 20161201	12/01/16	6.00%	ITS
1841	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 03/20/2012	03/20/12	0.00%	TMS
1842	LEHMAN BROTHERS HLDGS INC LEHMAN NTS R/MD 6.00 05/11/2029	05/11/29	6.00%	ITS
1843	LEHMAN BROTHERS HOLDINGS INC LEHMAN NOTES R/MD 5.75 03/27/2023	03/27/23	5.75%	ITS
1844	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD0000 02/12/2010	02/12/10	0.00%	ITS
1845	AAIPHARMA INC	01/01/00		TMS
1846	VALASSIS COMMUNICATIONS INC SRNT 8.25%15 R/MD 8.25 03/01/2015	03/01/15	8.25%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1791	9,000	0.64	0.64	5,794	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1792	7,000	0.82	0.82	5,764	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1793	10,000	0.56	0.57	5,709	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1794	5,750	0.99	0.99	5,675	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1795	10,000	0.76	0.77	5,673	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1796	9,000	0.62	0.63	5,643	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1797	5,320	106.04	106.04	5,641	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1798	68,000	8.00	8.02	5,457	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1799	5,000	1.05	1.09	5,447	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1800	5,000	1.05	1.09	5,429	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1801	5,000	1.04	1.07	5,354	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1802	5,000	1.04	1.06	5,284	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1803	5,000	1.03	1.06	5,280	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1804	5,000	1.04	1.05	5,258	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1805	5,000	1.02	1.05	5,249	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1806	5,000	1.03	1.04	5,197	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1807	1,944	2.66	2.66	5,171	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1808	5,000	1.03	1.03	5,168	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1809	5,000	1.02	1.03	5,127	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1810	5,000	100.00	100.03	5,001	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1811	5,000	1.00	1.00	4,984	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1812	10,000	0.47	0.48	4,828	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1813	180,000	2.64	2.64	4,752	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1814	5,000	0.91	0.94	4,694	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1815	10,000	0.45	0.46	4,577	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1816	0	0.82	0.82	4,552	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1817	8,000	0.55	0.56	4,467	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1818	8,215,000	0.05	0.05	4,108	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1819	1	0.04	0.04	4,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1820	4,000	1.00	1.00	3,995	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1821	10,000	0.39	0.39	3,905	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1822	5,000	75.97	75.97	3,798	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1823	0	69.00	69.00	3,750	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1824	187,400	0.02	0.02	3,748	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1825	5,000	0.73	0.74	3,724	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1826	3,000	0.87	0.87	3,643	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1827	6,000	0.60	0.60	3,617	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1828	5,000	0.70	0.70	3,522	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1829	639,000	0.55	0.55	3,514	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1830	33	105.67	105.67	3,487	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1831	0	99.99	99.99	3,250	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1832	3,000	1.03	1.06	3,174	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1833	0	19.55	19.55	3,158	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1834	3,000	1.04	1.05	3,152	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1835	50	61.00	61.00	3,050	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
1836	0	95.81	95.82	2,891	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1837	0	0.00	0.00	2,823	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1838	250,000	0.01	0.01	2,750	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1839	5,000	0.54	0.55	2,741	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1840	3,000	0.89	0.91	2,722	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1841	4,000	66.85	66.85	2,674	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1842	6,000	0.42	0.44	2,666	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1843	5,000	0.50	0.50	2,524	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1844	3,000	0.83	0.83	2,504	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1845	250,000	0.01	0.01	2,497	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1846	0	83.50	83.50	2,486	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1847	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1848	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1849	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1850	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1851	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1852	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1853	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1854	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1855	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1856	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1857	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1858	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1859	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1860	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1861	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1862	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1863	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1864	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1865	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1866	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1867	GMWJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1868	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
1869	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1870	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1871	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1872	93102609	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1873	93102609	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1874	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1875	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1876	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1877	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1878	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1879	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1880	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1881	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1882	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1883	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1884	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1885	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1886	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1887	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1888	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1889	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1890	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1891	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1892	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1893	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1894	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1895	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
1896	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1897	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1898	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1899	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1900	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1901	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1902	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
1847	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FBK6	US52519FBK66	1US512122
1848	HIGH GRADE LATAM US	HG LATIN MARKETS	059438AB7	US059438AB70	1US452865
1849	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	431294107	US4312941077	H2495280
1850	HIGH GRADE LATAM US	HG LATIN MARKETS	904764AG2	US904764AG27	904764AG2
1851	HIGH GRADE LATAM US	HG LATIN MARKETS	002824AS9	US002824AS99	1US553183
1852	HIGH GRADE LATAM US	HG LATIN MARKETS	2515A0HQ9	US2515A0HQ94	1DE198925
1853	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PR60	US52517PR606	1US791114
1854	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78464A771	US78464A7717	S0198670
1855	HIGH GRADE LATAM US	HG LATIN MARKETS	264399EF9	US264399EF91	1US453038
1856	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	629ESC9K2	US629ESC9K28	5BBQTC40
1857	HIGH GRADE LATAM US	HG LATIN MARKETS	92857WAM2	US92857WAM29	1US507841
1858	HIGH GRADE LATAM US	HG LATIN MARKETS	87612EAG1	US87612EAG17	1US452873
1859	HIGH GRADE LATAM US	HG LATIN MARKETS	20030NAU5	US20030NAU54	1US997646
1860	HIGH YIELD - AME	HY DISTRESSED US			9N408210
1861	HIGH GRADE LATAM US	HG LATIN MARKETS	571748AP7	US571748AP73	1US380165
1862	HIGH GRADE LATAM US	HG LATIN MARKETS	92976WBA3	US92976WBA36	1US657828
1863	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	629ESC9M8	US629ESC9M83	5BBQTC60
1864	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	219868BL9	US219868BL92	1SN760200
1865	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	45772G105	US45772G1058	H0136520
1866	HIGH YIELD - AME	HY DISTRESSED US	00685R839	US00685R8390	A0203570
1867	MUNICIPALS AMERICA	MUNIS DERIVATIVES	10782TAY5		10782TAY5
1868	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	13321L108	CA13321L1085	C0131010
1869	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDN8	US52519FDN87	1US295801
1870	HIGH YIELD - AME	HY DISTRESSED US	668367AD7	US668367AD71	54453330
1871	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDC2	US52519FDC23	1US542244
1872	HIGH GRADE CREDIT US	HG HYBRID CAPITAL SYND US			9N295570
1873	HIGH GRADE CREDIT US	HG HYBRID CAPITAL SYND US			9N295580
1874	HIGH YIELD - AME	HY DISTRESSED US	2935619M0		56075790
1875	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	226618AA4		226618AA4
1876	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	573448AA5		573448AA5
1877	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	78390LAA5		78390LAA5
1878	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	80306FAA7		80306FAA7
1879	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	231878604	US2318786041	231878604
1880	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	231878695	US2318786959	231878695
1881	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	231878752	US2318787528	231878752
1882	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	231878810	US2318788104	231878810
1883	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	231878869	US2318788690	231878869
1884	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G604	US52519G6044	52519G604
1885	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52519G851	US52519G8511	52519G851
1886	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658316302	US6583163026	658316302
1887	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658317201	US6583172019	658317201
1888	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658319306	US6583193064	658319306
1889	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658320304	US6583203046	658320304
1890	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658321302	US6583213029	658321302
1891	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658322300	US6583223002	658322300
1892	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	86943V308	US86943V3087	86943V308
1893	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	86943X304	US86943X3044	86943X304
1894	HIGH GRADE LATAM US	HG LATIN MARKETS	02635PRT2	US02635PRT20	1US340243
1895	FX AMERICAS	FX-OPTIONS AMERICAS	52517P5M9	US52517P5M99	5BCCNY30
1896	HIGH GRADE LATAM US	HG LATIN MARKETS	828807BL0	US828807BL03	1US452899
1897	HIGH YIELD - AME	HY DISTRESSED US	24799AJY9	US24799AJY91	5BBNNR10
1898	HIGH GRADE CREDIT US	HG FLOW TRADING US	812404BH3	US812404BH34	54123690
1899	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P5K3	US52517P5K34	1US145097
1900	HIGH YIELD - AME	HY DISTRESSED US	5172899C0	US5172899C00	55005480
1901	HIGH YIELD - AME	HY DISTRESSED US	24799AJW3	US24799AJW36	5BBNNV80
1902	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	210805CT2	US210805CT23	52211200

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	L	M	N	O
1847	LEHMAN BROS HOLDINGS INC LEHMAN NOTES R/MD 4.80 06/24/2023	06/24/23	4.80%	ITS
1848	BANC ONE CORP-CORP BOND	08/15/10	10.00%	ITS
1849	HILB ROGAL & HOBBS CO	01/01/00		TMS
1850	UNILEVER CAPITAL CORP CORP BOND	11/01/10	7.13%	ITS
1851	ABBOTT LABORATORIES MAKE WHOLE CALL	05/15/11	5.60%	ITS
1852	DEUTSCHE BANK AG/LONDON 5.375% 20121012	10/12/12	5.38%	ITS
1853	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.25 02/06/2012	02/06/12	5.25%	ITS
1854	SPDR KBW CAPITAL MARKETS ETF	01/01/00		TMS
1855	DUKE ENERGY CAROLINAS LLC MAKE WHOLE CALL	11/30/12	5.63%	ITS
1856	NWA TRUST #2 SR AIRCRAFT CL A ESCROW CUSIP R/MD 9.25 06/21/2014	06/21/14	9.25%	TMS
1857	VODAFONE GROUP PLC 5.500% 20110615	06/15/11	5.50%	ITS
1858	TARGET CORP-CPBND	10/01/08	5.40%	ITS
1859	COMCAST CORP MAKE WHOLE CALL	11/15/17	6.30%	ITS
1860	VS HOLDINGS INC	01/01/00		TMS
1861	MARSH & MCLENNAN COS INC 5.750% 20150915	09/15/15	5.75%	ITS
1862	WACHOVIA CORP 5.700% 20130801 SERIES# MTN	08/01/13	5.70%	ITS
1863	NWA TRUST #2 MEZZANINE AIRCRAFT NOTE -ESCROW CUSIP- R/MD 11.30 06/21/2014	06/21/14	11.30%	TMS
1864	CORP ANDINA DE FOMENTO 5.750% 20170112	01/12/17	5.75%	ITS
1865	INPHONIC INC	01/01/00		TMS
1866	ADELPHIA RECOVERY TRUST SERIESACC-6B INT	01/01/00		TMS
1867	BRIARWOOD CP TRUST	12/01/08	4.95%	MTS
1868	***CAMECO CORP	01/01/00		TMS
1869	LEHMAN BROS HLDGS INC LEHMAN NTS R/MD 5.10 02/15/2020	02/15/20	5.10%	ITS
1870	NORTHWESTERN STEEL & WIRE CO SR NT R/MD 9.50 06/15/2049	06/15/49	9.50%	TMS
1871	LEHMAN BROS HOLDINGS INC NOTES R/MD 5.75 08/24/2029	08/24/29	5.75%	ITS
1872	WOODBOURNE CAPITAL TRUST II	01/01/00		TMS
1873	WOODBOURNE CAPITAL TRUST IV	01/01/00		TMS
1874	ENRON CORP ESCROW R/MD 6.75 09/01/2004	09/01/04	6.75%	TMS
1875	CRIMSON COMMERCIAL PAPER TRSTF	06/30/20	0.00%	MTS
1876	MARTINGALE CP TRUST	05/31/23	0.00%	MTS
1877	SBLI COMMERCIAL PAPER TRUST	06/01/23	0.00%	MTS
1878	SAPPHIRE TRUST CERTIFICATE	05/31/46	0.00%	MTS
1879	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONEY MKTPFD CUST XV	01/01/00	0.00%	MTS
1880	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONEY MKTPFD CUST XIX	01/01/00	0.00%	MTS
1881	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONEY MKTPFD CUST XVIII	01/01/00	0.00%	MTS
1882	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONEY MKTPFD CUST XVII	01/01/00	0.00%	MTS
1883	CUSTODIAL RCPTS FOR PFD SHS OFABN AMRO VAR INVERSE MONEY MKTPFD CUST XVI	01/01/00	0.00%	MTS
1884	LEHMAN BROS INC CUSTODIAL RCPTPRIMUS FINANCIAL SER A VIP	01/01/00	0.00%	MTS
1885	LEHMAN BROS INC CUSTODIAL RCPTPRIMUS FINANCIAL SER B VIP PFD	01/01/00	0.00%	MTS
1886	NORTH CASTLE CUSTODIAL TR IV MONEY MKT COMMITTED AUC PFD CUST TR SEC	01/01/00	0.00%	MTS
1887	NORTH CASTLE CUSTODIAL TR I MONEY MKT COMMITTED AUC PFD CUST TR SEC	01/01/00	0.00%	MTS
1888	NORTH CASTLE CUSTODIAL TR II MONEY MKT COMMITTED AUC PFD CUST TR SEC	01/01/00	0.00%	MTS
1889	NORTH CASTLE CUSTODIAL TR V MONEY MKT COMMITTED PFD 144A SECS	01/01/00	0.00%	MTS
1890	NORTH CASTLE CUSTODIAL TR III MONEY MKT COMMITTED AUC PFD CUST TR SEC	01/01/00	0.00%	MTS
1891	NORTH CASTLE CUSTODIAL TR VII MONEY MKT COMMITTED PFD 144A SECS	01/01/00	0.00%	MTS
1892	SUTTON CAP TR II MONEY MKT PFD	01/01/00	0.00%	MTS
1893	SUTTON CAP TR IV MONEY MKT PFD	01/01/00	0.00%	MTS
1894	***AMERICAN GENERAL FIN CORP MEDIUM TERM SENIOR NOTES SERIES MTNG R/MD 5.375 10/01/2012	10/01/12	5.38%	ITS
1895	LEHMAN BROS HLDGS INC MEDIUM TERM NOTE R/MD0000 10/04/2010	10/04/10	0.00%	TMS
1896	SIMON PPTY GROUP LP NT 4.6%10 R/MD 4.60 06/15/2010	06/15/10	4.60%	ITS
1897	DELTA AIR LINES INC DEL ESCROW CUSIP R/MD 10.375 12/15/2022	12/15/22	10.38%	TMS
1898	SEARS ROEBUCK ACCEPTANCE-CPBNDGLOBAL	08/15/11	6.75%	TMS
1899	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 7.82 09/28/2022	09/28/22	7.82%	ITS
1900	LAROCHE INDUSTRIES 1NC -ESCROW- R/MD 9.50 09/15/2049	09/15/49	9.50%	TMS
1901	DELTA AIR LINES INC DELAWARE -ESCROW CUSIP- R/MD 9.75 05/15/2021	05/15/21	9.75%	TMS
1902	CONTINENTAL AIRLINES-SINK FD	03/15/20	7.26%	TMS

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	P	Q	R	S	T	U	V
1847	6,000	0.39	0.40	2,380	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1848	2,000	1.12	1.13	2,257	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1849	50	45.17	45.17	2,245	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1850	2,000	1.07	1.09	2,189	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1851	2,000	1.05	1.07	2,133	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1852	2,000	1.04	1.06	2,126	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1853	0	0.79	0.79	2,125	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1854	50,000	42.24	42.24	2,102	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1855	2,000	1.03	1.04	2,088	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1856	4,175,000	0.05	0.05	2,088	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1857	2,000	1.02	1.03	2,069	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1858	2,000	1.00	1.02	2,049	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1859	2,000	0.99	1.01	2,017	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1860	198,850	0.01	0.01	1,988	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1861	2,000	0.96	0.99	1,978	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1862	2,000	0.95	0.95	1,904	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1863	3,635,000	0.05	0.05	1,818	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1864	375,000	0.98	0.99	1,582	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1865	300,000	0.01	0.01	1,500	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1866	1,489,900	0.00	0.00	1,490	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1867	1,487	1.00	1.00	1,487	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1868	57	25.67	25.67	1,463	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1869	2,000	0.70	0.70	1,404	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1870	4,000,000	0.01	0.03	1,350	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1871	2,000	0.67	0.67	1,338	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1872	1,000	1.31	1.31	1,310	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1873	1,000	1.31	1.31	1,310	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1874	51,000	2.00	2.00	1,020	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1875	1,000	1.00	1.00	1,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1876	1,000	1.00	1.00	1,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1877	1,000	1.00	1.00	1,000	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1878	1,000	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
1879	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1880	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1881	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1882	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1883	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1884	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1885	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1886	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1887	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1888	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1889	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1890	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1891	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1892	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1893	1	1.00	1.00	1,000	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
1894	1,000	0.97	1.00	996	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1895	1,000	99.55	99.55	996	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1896	1,000	0.98	0.99	991	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1897	36,000	2.68	2.68	965	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1898	1,000	95.00	95.01	950	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1899	0	0.53	0.53	802	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1900	7,000,000	0.01	0.01	700	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1901	25,000	2.70	2.70	675	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1902	750	90.00	90.04	675	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1903	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1904	93114801	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1905	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1906	93117267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1907	93116393	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1908	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1909	93199350	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
1910	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1911	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1912	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1913	93116393	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1914	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1915	93114801	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1916	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1917	PEEMZ1EU0183	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PRIVATE EQUITY
1918	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1919	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1920	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1921	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1922	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1923	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1924	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1925	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1926	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1927	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1928	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1929	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1930	93117267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1931	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1932	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1933	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1934	074005778	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1935	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1936	93117267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1937	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1938	93118248	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1939	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1940	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1941	GANY	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
1942	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1943	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1944	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1945	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1946	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1947	93116393	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1948	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1949	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1950	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1951	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1952	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1953	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1954	93114260	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1955	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1956	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1957	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1958	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES

	G	H	I	J	K
1903	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	9092799R4	US9092799R42	54086480
1904	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	05379P973	US05379P9739	A0143950
1905	HIGH YIELD - AME	HY FLOW US	038521AG5	US038521AG51	5BBRPY70
1906	HIGH GRADE CREDIT US	HG ESOTERIC US	825853AA2	US825853AA22	56342000
1907	HIGH GRADE CREDIT US	HG FLOW TRADING US	001957AV1	US001957AV12	52005840
1908	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	716437108	US7164371087	P0010660
1909	CORP INVEST/OTHER AMERICAS	INTEREST AMERICAS	404450306	US4044503062	H0042390
1910	HIGH YIELD - AME	HY DISTRESSED US	92326YAF6	US92326YAF60	52617560
1911	HIGH YIELD - AME	HY FLOW US	845467AD1	US845467AD17	5BCNJL30
1912	HIGH YIELD - AME	HY DISTRESSED US	00685R789	US00685R7897	A0203560
1913	HIGH GRADE CREDIT US	HG FLOW TRADING US	017363AE2	US017363AE25	54813920
1914	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	Y62014AA6	USY62014AA64	1QA765082
1915	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	05379P205	US05379P2056	A8226300
1916	HIGH YIELD - AME	HY DISTRESSED US	69334T9C4	US69334T9C41	55300330
1917	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I			PESTOCK3
1918	HIGH YIELD - AME	HY DISTRESSED US	55269HAE2	US55269HAE27	51557590
1919	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	23254N104	US23254N1046	C0194730
1920	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	038149100	US0381491002	A0229650
1921	HIGH YIELD - AME	HY DISTRESSED US	92326YAD1	US92326YAD13	51020850
1922	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	892027103	US8920271033	T4662120
1923	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	43738R109	US43738R1095	H0135780
1924	HIGH YIELD - AME	HY DISTRESSED US	156ESCAN5	US156ESCAN58	59128250
1925	HIGH YIELD - AME	HY DISTRESSED US	74972EAH1	US74972EAH18	51726950
1926	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PA35	US52517PA354	1US353022
1927	CREDIT FINANCING AMERICAS	M/B CORPORATES	46205AAB9	US46205AAB98	5BCDRM60
1928	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	9092799T0	US9092799T08	54086740
1929	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	9092799J2	US9092799J26	54088510
1930	HIGH GRADE CREDIT US	HG ESOTERIC US	893871AE3	US893871AE32	57862420
1931	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	76126CDK5		76126CDK5
1932	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED			9L247310
1933	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	280875303	US2808753030	E0014450
1934	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		BMG934471118	1US425234
1935	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	268246105	US2682461056	E0023950
1936	HIGH GRADE CREDIT US	HG ESOTERIC US	893871AF0	US893871AF07	57862330
1937	HIGH YIELD - AME	HY DISTRESSED US			9N341340
1938	HIGH YIELD - AME	HY DISTRESSED US	729136507	US7291365077	P0195280
1939	HIGH YIELD - AME	HY DISTRESSED US	131096AD1	US131096AD11	53968800
1940	HIGH YIELD - AME	HY DISTRESSED US	156ESCAJ4	US156ESCAJ47	59128100
1941	CORP INVEST/OTHER AMERICAS	FIRM CAP	962166BP8	US962166BP84	962166BP8
1942	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	667294AM4	US667294AM47	52351060
1943	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PD57	US52517PD572	1US430036
1944	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	126335991	US1263359911	C0008790
1945	HIGH YIELD - AME	HY DISTRESSED US	75952GAD6	US75952GAD60	52971810
1946	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	46626D108	US46626D1081	J0015910
1947	HIGH GRADE CREDIT US	HG FLOW TRADING US	31331FAX9	US31331FAX96	51450290
1948	HIGH YIELD - AME	HY DISTRESSED US			9N408200
1949	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	87959YAA1	US87959YAA10	50984790
1950	HIGH YIELD - AME	HY DISTRESSED US	6435EV108		N0073890
1951	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED			90733810
1952	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	666610AB6	US666610AB64	53065090
1953	CDO AMERICAS	CDO STRUCTURED PRODUCTS US			RACR425TR
1954	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED			9L181970
1955	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	52109BAB2		52109BAB2
1956	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	76126CNP3		76126CNP3
1957	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	9092799W3	US9092799W37	54086910
1958	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	69347R206	US69347R2067	P1441070

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1903	UNITED AIR LINES INC IN DEFAULT	08/15/21	9.75%	TMS
1904	AVIVA PETROLEUM INC NEW DTC CUSIP ONLY	01/01/00		TMS
1905	ARAMARK CORP SR NT FLTG R/MD 6.30063 02/01/2015	02/01/15	6.30%	TMS
1906	SIDECO AMERICANA SA SERIES A NTS 144A ORIG MTY 08/01/2002 R/MD 9.125 08/01/2049	08/01/49	9.13%	TMS
1907	A T & T CORP R/MD 6.00 03/15/2009	03/15/09	6.00%	TMS
1908	PETRIE STORES LIQUIDATING TR	01/01/00		TMS
1909	HABER INC-$2.00 CONV PFD	01/01/00	2.00%	TMS
1910	VENTURE HOLDINGS TRUST R/MD 11.00 06/01/2049	06/01/49	11.00%	TMS
1911	SOUTHWESTERN ENERGY CO MAKE WHOLE CALL	02/01/18	7.50%	TMS
1912	ADELPHIA RECOVERY TRUST SER ACC-6 E/F INT	01/01/00		TMS
1913	ALLEGHENY ENERGY SUPPLY CORP	04/15/12	8.25%	TMS
1914	NAKILAT INC 6.067% 20331231 SERIES# REGS	12/31/33	6.07%	ITS
1915	AVIVA PETROLEUM INC NEW (LONDON LISTED)	01/01/00		TMS
1916	PG & E NATIONAL ENERGY & GAS TRANSMISION INC -ESCROW CUSIP-R/MD 10.375 05/16/2011	05/16/11	10.38%	TMS
1917	PE - EMZ1 - FAS157-Level 3	01/01/00		OTH
1918	MCMS INC SENIOR SUB NOTES SER B R/MD 9.75 03/01/2049	03/01/49	9.75%	TMS
1919	CYCLON CAPITAL CORPORATION	01/01/00		TMS
1920	APPLIED BIOSYSTEMS INC	01/01/00		TMS
1921	VENTURE HOLDINGS TRUST SR NOTE SER B R/MD 9.50 07/01/2005	07/01/05	9.50%	TMS
1922	TOWN & COUNTRY CORP-CL A	01/01/00		TMS
1923	HOMEBANC CORP GA	01/01/00		TMS
1924	CENTURY COMMUNICATIONS CORP SENIOR DISC NOTE -ESCROW CUSIP- R/MD .00000001 01/15/2008	01/15/08	0.00%	TMS
1925	RSL COMMUNICATIONS PLC SR NOTE R/MD 12.00 11/01/2008	11/01/08	12.00%	TMS
1926	LEHMAN BROTHERS HOLDINGS INC	07/26/10	4.50%	ITS
1927	ION MEDIA NETWORKS INC MANDATORILY CONV SR SUB NT SER A R/MD 11.00 07/31/2013	07/31/13	11.00%	TMS
1928	UNITED AIR LINES INC ESCROW CUSIP R/MD 9.125 01/15/2012	01/15/12	9.13%	TMS
1929	UNITED AIRLINES INC ESCROW CUSIP R/MD 10.25 07/15/2021	07/15/21	10.25%	TMS
1930	TRANSPORTADORA GAS DEL NORTE STEPPED CPN 6.500% 20121231 SERIES# 144A	12/31/12	6.50%	TMS
1931	RACERS RESTRUCTURED CERT-144A W/ENHANCED RETURNS(98-UDS-1)	04/15/18	6.50%	MTS
1932	EBS LITIGATION LLC RESTRICTED STOCK	01/01/00		TMS
1933	EDISON BROTHERS STORES INC NEW	01/01/00		TMS
1934	VIATEL HOLDING BERMUSHR GBP 0.01USD	01/01/00		ITS
1935	EBS PENSION L L C-UNIT MEMBERSHIP CL A LTD PARTNERSHIP	01/01/00		TMS
1936	TRANSPORTADORA GAS DEL NORTE STEPPED CPN 8.000% 20121231 SERIES# 144A	12/31/12	8.00%	TMS
1937	LAKE ROAD HOLDING COMPANY LLC	01/01/00		TMS
1938	PLIANT CORP REDEEMABLE PFD SER AA	01/01/00	0.00%	TMS
1939	CALLAHAN NORDRHEIN-WESTFALEN GMBH 14.000% 20100715 SERIES# $ DFLT	07/15/10	0.00%	TMS
1940	CENTURY COMMUNICATIONS SR NTS -ESCROW CUSIP- R/MD 8.75 10/01/2007	10/01/07	8.75%	TMS
1941	WEYERHAEUSER CO MAKE WHOLE CALL	03/15/12	6.75%	MTS
1942	NORTHWEST AIRLINES-CRP SINKINGFUND	03/01/19	7.58%	TMS
1943	LEHMAN BROTHERS HOLDINGS INC	01/14/11	5.00%	ITS
1944	CSF HOLDINGS INC-ESCROW	01/01/00		TMS
1945	RELIANT BUILDING PRODUCTS INC PMT IN KIND SR SUB NTE144A R/MD 12.375 05/01/2049	05/01/49	12.38%	TMS
1946	***JSC MMC NORILSK NICKEL SPONSORED ADR	01/01/00		TMS
1947	FEDERAL EXPRESS CORP SER-981A PASS THRU CERTS R/MD 6.72 07/15/2023	07/15/23	6.72%	TMS
1948	C+G RETAIL INC	01/01/00		TMS
1949	TELIGENT INC SR NOTES R/MD 11.50 12/01/2007	12/01/07	11.50%	TMS
1950	NEW CENTURY FINANCIAL CORPORATION	01/01/00		TMS
1951	NEW ATA HLDGS INC RESTRICTED	01/01/00		TMS
1952	NORTHPOINT COMMUNICATIONS GROUIN DEFAULT	02/15/10	12.88%	TMS
1953	RACER SERIES 2004-25-TR EQUITY CERTIFICATE	01/01/00	0.00%	MTS
1954	EDISON BROTHERS 8.04% SERIES CSENIOR NOTE DTD 3/01/93 DUE 3/01/2008 PRIV PLACEMENT R/MD 8.04 03/01/2008	03/01/08	8.04%	TMS
1955	LBIE FUNDING TRUST SERIES 2004	04/22/09	0.00%	MTS
1956	RACERS SERIES 2004-6	04/22/09	0.00%	MTS
1957	UNITED AIR LINES INC IN DEFAULT	05/01/49	10.67%	TMS
1958	PNP PRIME CORP 17% CUM EX PFD	01/01/00	17.00%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1903	63,510,000	0.00	0.00	634	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1904	593	1.00	1.00	593	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1905	0	93.00	93.01	591	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1906	6,433	9.00	9.00	579	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1907	520	100.00	100.03	520	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1908	519,100	0.00	0.00	519	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1909	74	6.40	6.40	474	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1910	4,700,000	0.01	0.01	470	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1911	0	102.25	102.26	458	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1912	449,348	0.00	0.00	449	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1913	430	104.25	104.49	449	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1914	0	0.88	0.89	421	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1915	3,300	0.13	0.13	412	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1916	4,000,000	0.01	0.01	400	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1917	0	0.00	0.00	378	Total Corporate Stocks & Options	Equities-US	
1918	3,500,000	0.01	0.01	350	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1919	493	0.70	0.70	345	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1920	10	35.84	35.84	329	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1921	3,250,000	0.01	0.01	325	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1922	301,480	0.00	0.00	301	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1923	60,000	0.01	0.01	300	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1924	3,000,000	0.01	0.01	300	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1925	10,000	3.00	3.00	300	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1926	0	0.78	0.78	294	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1927	1,000	27.00	27.00	270	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1928	24,863,000	0.00	0.00	249	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1929	2,675,000	0.01	0.01	248	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1930	348	71.00	71.01	247	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1931	216	1.06	1.09	235	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1932	227,758	0.00	0.00	228	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1933	227,122	0.00	0.00	227	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1934	21	10.50	10.50	220	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1935	219,027	0.00	0.00	219	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1936	283	76.00	76.02	215	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1937	20,947	0.01	0.01	209	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1938	2,036	0.10	0.10	204	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1939	2,000,000	0.01	0.01	200	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1940	1,990,000	0.01	0.01	199	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1941	167	1.03	1.07	178	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1942	164	98.00	98.00	161	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1943	0	0.76	0.76	156	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1944	149,700	0.00	0.00	150	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1945	1,500,000	0.01	0.01	150	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1946	10	13.90	13.90	139	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1947	123	103.13	103.14	127	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1948	12,000	0.01	0.01	120	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1949	11,010,000	0.00	0.00	110	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1950	68	1.66	1.66	108	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1951	106,700	0.00	0.00	107	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1952	10,500,000	0.00	0.00	105	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1953	1	1.00	1.00	100	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1954	9,989,050	0.00	0.00	100	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1955	100	1.00	1.00	100	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1956	100	1.00	1.00	100	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1957	9,600,000	0.00	0.00	96	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1958	84,053	0.00	0.00	84	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1959	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1960	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1961	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1962	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1963	0730047C1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1964	0730047C1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1965	93114260	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1966	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1967	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1968	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1969	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1970	074005778	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1971	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1972	93115954	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1973	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1974	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1975	074005778	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1976	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1977	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
1978	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1979	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1980	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1981	93115663	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1982	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1983	93116393	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1984	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1985	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1986	074005778	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1987	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1988	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1989	93111078	0000	LEHMAN BROTHERS INC.	UNASSIGNED	UNASSIGNED	UNASSIGNED
1990	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1991	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1992	074005778	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1993	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
1994	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1995	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
1996	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
1997	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1998	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1999	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2000	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2001	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2002	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2003	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2004	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2005	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2006	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2007	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2008	93120387	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
2009	074005778	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2010	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2011	93115503	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2012	93115883	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2013	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2014	93115954	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1959	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	41013T105	US41013T1051	H0807440
1960	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	397888108	US3978881080	G0020850
1961	HIGH YIELD - AME	HY DISTRESSED US	131096AF6	US131096AF68	53967180
1962	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	02378JAT5	US02378JAT51	54686850
1963	HIGH YIELD - AME	HY DISTRESSED US		XS0129872932	393376884
1964	HIGH YIELD - AME	HY DISTRESSED US		XS0129873153	29357YAC7
1965	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	008017105	US0080171053	A2025780
1966	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	891906109	US8919061098	T4523520
1967	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	892027400	US8920274003	T5120100
1968	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	313586109	US3135861090	F1376120
1969	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	9092799S2	US9092799S25	54086650
1970	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	69363VAD9	XS0101929940	199928102
1971	HIGH YIELD - AME	HY FLOW US	562567AF4	US562567AF49	54880450
1972	HIGH YIELD - AME	HY DISTRESSED US	45881K104		H5624110
1973	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	690020AG7	US690020AG71	51852860
1974	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVV0	US52517PVV02	1US141708
1975	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		XS0108329771	232867101
1976	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	345370860	US3453708600	F0044640
1977	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	22763R101	CA22763R1010	C1055610
1978	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	704312AA5		54942110
1979	HIGH YIELD - AME	HY DISTRESSED US	9092799X1	US9092799X10	54088460
1980	HIGH YIELD - AME	HY DISTRESSED US	293561AS5	US293561AS59	51736640
1981	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	63580R106	US63580R1068	N0074470
1982	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	591407101	US5914071015	M0152900
1983	HIGH GRADE CREDIT US	HG FLOW TRADING US	92343V104	US92343V1044	V0040570
1984	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	38080MAB0	US38080MAB00	52501350
1985	HIGH YIELD - AME	HY DISTRESSED US	006ESC958	US006ESC9589	A0203640
1986	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	302088AN9	XS0121417694	302088AN9
1987	HIGH YIELD - AME	HY DISTRESSED US	85569EAB9	US85569EAB92	51709880
1988	HIGH YIELD - AME	HY DISTRESSED US	23203XAD6	US23203XAD66	51515800
1989	UNASSIGNED	UNASSIGNED			5L008330
1990	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	642014104	US6420141045	N0081450
1991	HIGH YIELD - AME	HY DISTRESSED US	073913AB1	US073913AB18	50317770
1992	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		XS0108551366	232879601
1993	HIGH YIELD - AME	HY FLOW US	911546EK1	US911546EK19	52025190
1994	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	761525500	US7615255004	R0005560
1995	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	44176R106	US44176R1068	H0146050
1996	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED			9L247290
1997	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	PCAA20069		PCAA20069
1998	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	PCAA20077		PCAA20077
1999	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	24799AKH4	US24799AKH40	5BBNNP10
2000	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	24799AKJ0	US24799AKJ06	5BBNNN20
2001	HIGH YIELD - AME	HY DISTRESSED US	156ESCAG0	US156ESCAG08	59128010
2002	HIGH GRADE LATAM US	HG LATIN MARKETS	459200AT8	US459200AT86	459200AT8
2003	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	85375C101	US85375C1018	S6895980
2004	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	92685Q200	US92685Q2003	V0043680
2005	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GCH7	US21988GCH74	21988GCH7
2006	HIGH YIELD - AME	HY DISTRESSED US	13135BAE6	US13135BAE65	55742720
2007	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GCC8	US21988GCC87	21988GCC8
2008	DOMESTIC	NEW YORK	27826L108	US27826L1089	E1223580
2009	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		XS0099919309	010809PS4
2010	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	006852206	US0068522061	A1900000
2011	HIGH YIELD - AME	HY DISTRESSED US	60467R100	US60467R1005	M0151500
2012	HIGH YIELD - AME	HY DISTRESSED US			90308860
2013	HIGH YIELD - AME	HY DISTRESSED US	85569E988	US85569E9882	S0170730
2014	HIGH YIELD - AME	HY DISTRESSED US			9N309180

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	L	M	N	O
1959	JOHN HANCOCK PATRIOT PREMIUM DIVIDEND FUND II	01/01/00		TMS
1960	GREY WOLF INC	01/01/00		TMS
1961	***CALLAHAN NORDRHEIN WESTFALEGMBH SR NT R/MD 16.00 07/15/2049	07/15/49	16.00%	TMS
1962	AMERICAN AIRLINE INC SERIES 2001-1 CLASS B R/MD 7.377 11/23/2020	11/23/20	7.38%	TMS
1963	ENRON CREDIT LINKED NOTES TRUST 6.500% 20490524 SERIES# REGS DFLT	05/24/49	0.00%	ITS
1964	ENRON CREDIT LINKED NOTES TRUST 6.500% 20490524 SERIES# 144A DFLT	05/24/49	0.00%	ITS
1965	AEROSPACE CREDITORS LIQUIDATING TRUST-UBI	01/01/00		TMS
1966	TOTAL SYSTEM SERVICES INC	01/01/00		TMS
1967	TOWN & COUNTY CORP-6% CONV PFD	01/01/00		TMS
1968	FANNIE MAE (FEDERAL NATL MTG ASSN)	01/01/00		TMS
1969	UNITED AIR LINES INC IN DEFAULT	12/15/49	9.00%	TMS
1970	PSINET INC 11.000% 20090801 SERIES# EUR DFLT	08/01/09	0.00%	ITS
1971	MANDALAY RESORT GROUP MAKE WHOLE CALL	02/15/10	9.38%	TMS
1972	INTERMET CORP	01/01/00		TMS
1973	OUTBOARD MARINE CORP SR NOTE SER-B R/MD 10.75 06/01/2008	06/01/08	10.75%	TMS
1974	LEHMAN BROTHERS HOLDINGS INC 4.800% 20140313 SERIES# MTNG	03/13/14	4.80%	ITS
1975	PSINET INC 10.500% 20061201 SERIES# EUR DFLT	12/01/06	0.00%	ITS
1976	FORD MOTOR CO DEL PAR $0.01	01/01/00		TMS
1977	***CROSSHAIR EXPLORATION & MINING CORP	01/01/00		TMS
1978	PAY N PAK STORES INC SR SUB DEB-REG R/MD 13.50 06/01/1998	06/01/98	13.50%	TMS
1979	UNITED AIR LINES INC ESCROW CUSIP R/MD 11.21 05/01/2014	05/01/14	11.21%	TMS
1980	ENRON CORP-SR SUB DEBS R/MD 8.25 09/15/2012	09/15/12	8.25%	TMS
1981	NATIONAL ENERGY & GAS TRANSMISSION INC	01/01/00		TMS
1982	METAVANTE TECHNOLOGIES INC	01/01/00		TMS
1983	VERIZON COMMUNICATIONS	01/01/00		TMS
1984	GOLDEN BOOKS PUBLISHING INC PAY IN KIND R/MD 10.75 12/31/2004	12/31/04	10.75%	TMS
1985	ADELPHIA C CONV PFD ESCROW	01/01/00	0.00%	TMS
1986	EXDS INC 11.375% 20080715 DFLT	07/15/08	0.00%	ITS
1987	STARTEC GLOBAL COMMUNICATIONS IN DEFAULT	05/15/08	12.00%	TMS
1988	CUSTOM FOOD PRODUCTS INC SENIOR NOTE R/MD 8.00 02/01/2049	02/01/49	8.00%	TMS
1989	ADP CONVERSION SECURITY	01/01/00		TMS
1990	NEW ATA HLDGS INC COM	01/01/00		TMS
1991	PARMALAT FINANZIARIA SPA 1.000% 20261119 DFLT	11/19/26	0.00%	TMS
1992	EXDS INC 10.750% 20091215 DFLT	12/15/09	0.00%	ITS
1993	U S AIR EQUIP TRUST CTFS SER C R/MD 10.70 01/15/2049	01/15/49	10.70%	TMS
1994	REVLON INC-CL A	01/01/00		TMS
1995	HOUSE OF TAYLOR JEWELRY INC	01/01/00		TMS
1996	EBS PENSION LLC CL-A-RSTD UNIT-MEMBERSHIP L.P.	01/01/00		TMS
1997	PCAA CLASS B COMMON STOCK	01/01/00	0.00%	MTS
1998	PCAA CLASS A COMMON STOCK	01/01/00	0.00%	MTS
1999	DELTA AIR LINES INC/OLD	02/06/24	2.88%	TMS
2000	DELTA AIR LINES INC/OLD	08/15/08	10.00%	TMS
2001	CENTURY COMMUNICATIONS CORP SRNOTE -ESCROW CUSIP- R/MD 9.50 03/01/2049	03/01/49	9.50%	TMS
2002	INTERNATIONAL BUSINESS MACHINES CORP 5.375% 20090201	02/01/09	5.38%	ITS
2003	STANDARD PACIFIC CORP NEW	01/01/00		TMS
2004	VIKING SYSTEMS INC NEW	01/01/00		TMS
2005	CORPORATE-BACKED TRUST CERTIFIA2B	07/15/97	0.00%	MTS
2006	CALPINE GENERATING CO R/MD 04/01/2009	04/01/09	0.00%	TMS
2007	CORPORATE-BACKED TRUST CERTIFI	08/01/97	0.00%	MTS
2008	**EATON VANCE NATIONAL MUNICIPALS FUND-CL B	01/01/00		TMS
2009	PSINET INC 11.000% 20090801 SERIES# REGS DFLT	08/01/09	0.00%	ITS
2010	ADEN ENTERPRISES INC NEW	01/01/00		TMS
2011	MIRANT CORP NEW	01/01/00		TMS
2012	ROTECH MEDICAL CORP RESTRICTED	01/01/00		TMS
2013	STARTEC GLOBAL COMMUNICATIONS CORP CONTRA CUSIP	01/01/00		TMS
2014	CADENCE INNOVATION LLC. PREFERRED STOCK	01/01/00		TMS

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	P	Q	R	S	T	U	V
1959	10	8.13	8.13	82	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1960	10	8.11	8.11	78	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1961	750,000	0.01	0.01	75	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
1962	133	54.50	54.52	72	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1963	5,000,000	0.00	0.00	70	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1964	5,000,000	0.00	0.00	70	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1965	56,034	0.00	0.00	56	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1966	7	18.76	18.76	50	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1967	49,580	0.00	0.00	50	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1968	68	0.78	0.78	40	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1969	4,000,000	0.00	0.00	40	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1970	30,470,000	0.00	0.00	37	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1971	36	98.50	98.51	35	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1972	320,000	0.00	0.00	32	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1973	2,964,226	0.00	0.00	30	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1974	0	0.77	0.77	27	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1975	21,090,000	0.00	0.00	26	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1976	5	4.91	4.91	25	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1977	100	0.25	0.25	25	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
1978	2,500,000	0.00	0.00	25	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1979	246,000	0.01	0.01	25	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1980	2,330,000	0.00	0.00	23	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1981	2,117	0.01	0.01	21	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1982	6	22.63	22.63	20	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1983	2	34.49	34.49	20	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1984	2,014,217	0.00	0.00	20	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1985	17,500	0.00	0.00	18	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1986	15,080,000	0.00	0.00	18	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1987	17,970,000	0.00	0.00	18	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1988	177,191	0.01	0.01	18	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1989	0	99.69	99.69	17	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1990	16,331	0.00	0.00	16	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1991	494,000	0.00	0.00	14	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1992	10,590,000	0.00	0.00	13	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1993	132,388	0.01	0.01	13	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
1994	10	1.30	1.30	11	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1995	5,218	0.00	0.00	10	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1996	10,216	0.00	0.00	10	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
1997	999	0.00	0.00	10	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1998	1	0.00	0.00	10	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
1999	10,000,000	0.00	0.00	10	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2000	10,000,000	0.00	0.00	10	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2001	100,000	0.01	0.01	10	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2002	8	1.02	1.03	8	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2003	10	4.40	4.40	7	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2004	24	0.26	0.26	6	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2005	55,954,000	0.00	0.00	6	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2006	35,650	0.01	0.01	4	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2007	25,180,000	0.00	0.00	3	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2008	0	10.25	10.25	2	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2009	1,375,000	0.00	0.00	2	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2010	1,200	0.00	0.00	1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2011	12,130	0.00	0.00	1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2012	6,427	0.00	0.00	1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2013	78,312	0.00	0.00	1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2014	9,824	0.00	0.00	1	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS

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	A	B	C	D	E	F
2015	93117547	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2016	93117659	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2017	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2018	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2019	GAPU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2020	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2021	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2022	93111011	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
2023	93117553	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2024	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2025	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2026	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2027	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2028	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2029	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2030	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2031	93117872	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2032	93117171	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2033	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2034	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2035	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2036	93117872	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2037	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2038	93118163	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2039	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2040	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2041	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2042	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2043	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2044	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2045	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2046	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2047	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2048	93118013	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2049	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2050	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2051	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2052	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2053	93117640	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FID FUTURES
2054	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2055	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2056	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2057	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2058	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2059	93117655	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2060	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2061	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2062	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2063	93111152	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
2064	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2065	93118248	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2066	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2067	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2068	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2069	93117640	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FID FUTURES
2070	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

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	G	H	I	J	K
2015	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	372460105	US3724601055	G2340080
2016	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	096761101	US0967611015	E6435200
2017	CREDIT FINANCING AMERICAS	M/B CORPORATES	05873KAK4	US05873KAK43	5BCCWY80
2018	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	911546WB1	US911546WB18	51861650
2019	SP AMERICAS-TRADING	ABS DERIVATIVES	16705EEN9		16705EEN9
2020	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GAZ9	US21988GAZ90	21988GAZ9
2021	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GCF1	US21988GCF19	21988GCF1
2022	DOMESTIC	NEW YORK	80281KPG6	US80281KPG66	58016310
2023	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	252787106	US2527871063	D0035280
2024	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	678002106	US6780021068	P0117810
2025	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81369Y100	US81369Y1001	S0096850
2026	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81369Y407	US81369Y4070	S0096820
2027	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71712A206	US71712A2069	P0080780
2028	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	444859102	US4448591028	H3745070
2029	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	02076X102	US02076X1028	A0169690
2030	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	832110100	US8321101003	S3368080
2031	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	35671D857	US35671D8570	F4438080
2032	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	026874107	US0268741073	A4099530
2033	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	46625H100	US46625H1005	J0014250
2034	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	78427V102	US78427V1026	S0138620
2035	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	94973V107	US94973V1070	W0040710
2036	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	867229106	CA8672291066	S6806220
2037	HIGH YIELD - AME	HY FLOW US	969457100	US9694571004	W5610010
2038	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	35671D857	US35671D8570	F4438080
2039	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	74762E102	US74762E1029	P0049060
2040	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	576206106	US5762061068	M0069830
2041	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	20854P109	US20854P1093	C0057500
2042	HIGH YIELD - AME	HY DISTRESSED US	92769L101	US92769L1017	V0039440
2043	HIGH GRADE CREDIT US	HG LOANS SYND US	60467R100	US60467R1005	M0151500
2044	HIGH YIELD - AME	HY FLOW US	257559104	US2575591043	D1038910
2045	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	75952B105	US75952B1052	R0037600
2046	HIGH YIELD - AME	HY FLOW US	031652100	US0316521006	A0077700
2047	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	812350106	US8123501061	S0165860
2048	HIGH YIELD - AME	HY FLOW US	Y2573F102	SG9999000020	F3158300
2049	HIGH YIELD - AME	HY FLOW US	25459L106	US25459L1061	D0077780
2050	HIGH GRADE CREDIT US	HG LOANS SYND US	736508847	US7365088472	P0190600
2051	HIGH YIELD - AME	HY FLOW US	21036P108	US21036P1084	C0085480
2052	HIGH YIELD - AME	HY FLOW US	043353101	US0433531011	A0094790
2053	GLOBAL FUTURES AMERICAS	GLOBAL FUTURES TRDNG AMER	12572Q105	US12572Q1058	C0211830
2054	HIGH YIELD - AME	HY DISTRESSED US	093679108	US0936791088	B0042540
2055	HIGH YIELD - AME	HY DISTRESSED US	88732J108	US88732J1088	T0096570
2056	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35671D857	US35671D8570	F4438080
2057	HIGH YIELD - AME	HY DISTRESSED US			90737400
2058	HIGH GRADE CREDIT US	HG LOANS SYND US	305560104	US3055601047	F0075790
2059	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	832110100	US8321101003	S3368080
2060	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46126P106	US46126P1066	H0101720
2061	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	825211105	US8252111054	S0222360
2062	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	825211105	US8252111054	S0222360
2063	FID CORPORATE AMERICAS	FID CORP AMER	013904305	US0139043055	A4809550
2064	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46126P106	US46126P1066	H0101720
2065	HIGH YIELD - AME	HY DISTRESSED US	378973408	US3789734080	G0083490
2066	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	867892101		S0185271
2067	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	742718109	US7427181091	P7483650
2068	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	59156R108	US59156R1086	M0088140
2069	GLOBAL FUTURES AMERICAS	GLOBAL FUTURES TRDNG AMER	62948N104	US62948N1046	N0085180
2070	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	054937107	US0549371070	B0020110

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	L	M	N	O
2015	GENUINE PARTS CO	01/01/00		TMS
2016	BOB EVANS FARMS INC	01/01/00		TMS
2017	BALLY TOTAL FITNESS HLDG CORP SR SUB TOGGLE NOTES R/MD 14.00 10/01/2013	10/01/13	14.00%	TMS
2018	US AIR INC CLASS B-SINKING FD 144A PRIV PLMT	04/15/08	7.50%	TMS
2019	CHEYNE FINANCE LLC IN DEFAULT MATURED 3/26/08	03/26/49	0.00%	MTS
2020	CORPORATE BACKED TR CTFS SER 01-27 CL A-2 PO R/MD0000 10/15/2027	10/15/27	0.00%	MTS
2021	DUKE CAPITAL CORP	02/15/32	0.00%	MTS
2022	C/P SANTANDER CENTRAL HISPANO FINANCE DELAWARE INC	02/16/07	0.00%	TMS
2023	DIAMONDS TRUST-UNIT SERIES 1	01/01/00		TMS
2024	OIL SVC HOLDRS TR OIL SVC HOLDRS DEPOSITARY RCPT	01/01/00		TMS
2025	SELECT SECTOR SPDR FUND SHS BEN INT MATERIALS	01/01/00		TMS
2026	SELECT SECTOR SPDR FUND SHS BEN CONSUMER DISCRETIONARY	01/01/00		TMS
2027	PHARMACEUTICAL HOLDRS TR DEPOSITARY RCPT	01/01/00		TMS
2028	HUMANA INC	01/01/00		TMS
2029	ALPHA NATURAL RESOURCES INC	01/01/00		TMS
2030	SMITH INTERNATIONAL INC	01/01/00		TMS
2031	FREEPORT MCMORAN COPPER & GOLDINC	01/01/00		TMS
2032	AMERICAN INTERNATIONAL GROUP INC	01/01/00		TMS
2033	JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE AND CO	01/01/00		TMS
2034	SI INTERNATIONAL INC	01/01/00		TMS
2035	WELLPOINT INC	01/01/00		TMS
2036	***SUNCOR ENERGY INC	01/01/00		TMS
2037	WILLIAMS COMPANIES INC	01/01/00		TMS
2038	FREEPORT MCMORAN COPPER & GOLDINC	01/01/00		TMS
2039	QUANTA SERVICES INC	01/01/00		TMS
2040	MASSEY ENERGY CORP	01/01/00		TMS
2041	CONSOL ENERGY INC	01/01/00		TMS
2042	VIRGIN MEDIA INC	01/01/00		TMS
2043	MIRANT CORP NEW	01/01/00		TMS
2044	DOMTAR CORPORATION	01/01/00		TMS
2045	RELIANT ENERGY INC	01/01/00		TMS
2046	AMKOR TECHNOLOGY INC	01/01/00		TMS
2047	SEARS HOLDINGS CORP	01/01/00		TMS
2048	***FLEXTRONICS INTERNATIONAL LTD	01/01/00		TMS
2049	DIRECTV GROUP INC	01/01/00		TMS
2050	PORTLAND GENERAL ELECTRIC CO NEW	01/01/00		TMS
2051	CONSTELLATION BRANDS INC CL A	01/01/00		TMS
2052	ARVINMERITOR INC	01/01/00		TMS
2053	CME GROUP INC	01/01/00		TMS
2054	BLOCKBUSTER INC CL A	01/01/00		TMS
2055	TIME WARNER CABLE INC CLASS A	01/01/00	0.00%	TMS
2056	FREEPORT MCMORAN COPPER & GOLDINC	01/01/00		TMS
2057	ATKINS NUTRITIONAL HLDGS INC RESTRICTED	01/01/00		TMS
2058	FAIRPOINT COMMUNICATIONS INC	01/01/00		TMS
2059	SMITH INTERNATIONAL INC	01/01/00		TMS
2060	INVERNESS MEDICAL INNOVATIONS INC	01/01/00		TMS
2061	SHORETEL INC	01/01/00		TMS
2062	SHORETEL INC	01/01/00		TMS
2063	***ALCATEL-LUCENT SPONSORED ADR	01/01/49		TMS
2064	INVERNESS MEDICAL INNOVATIONS INC	01/01/00		TMS
2065	GLOBALSTAR INC	01/01/00		TMS
2066	SUNSTONE HOTEL INVS INC NEW	01/01/00		TMS
2067	PROCTER & GAMBLE CO	01/01/00		TMS
2068	METLIFE INC	01/01/00		TMS
2069	NYMEX HOLDINGS INC	01/01/00		TMS
2070	BB&T CORP	01/01/00		TMS

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	P	Q	R	S	T	U	V
2015	0	42.19	42.19	1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2016	0	29.20	29.20	1	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2017	1,000	0.00	0.13	1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2018	5,478,990	0.00	0.00	1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2019	7,430,421	0.00	0.00	1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2020	6,971,850	0.00	0.00	1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2021	6,205,000	0.00	0.00	1	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
2022	1	100.00	100.00	1	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
2023	1,587,915	114.44	114.44	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2024	250,000	164.12	164.12	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2025	950,000	38.26	38.26	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2026	600,000	31.06	31.06	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2027	200,000	69.53	69.53	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2028	273,199	47.72	47.72	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2029	120,000	70.34	70.34	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2030	129,601	64.20	64.20	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2031	80,000	73.88	73.88	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2032	425,000	12.14	12.14	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2033	100,000	41.17	41.17	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2034	100,000	31.42	31.42	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2035	50,000	51.14	51.14	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2036	50,000	47.24	47.24	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2037	72,500	26.75	26.75	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2038	25,000	73.88	73.88	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2039	50,000	28.99	28.99	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2040	28,000	44.63	44.63	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2041	20,000	58.66	58.66	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2042	100,000	11.05	11.05	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2043	30,000	27.93	27.93	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2044	150,900	5.42	5.42	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2045	50,000	15.99	15.99	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2046	100,000	6.94	6.94	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2047	5,572	100.65	100.65	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2048	53,300	8.44	8.44	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2049	15,000	27.59	27.59	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2050	14,158	25.40	25.40	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2051	15,000	22.73	22.73	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2052	18,000	16.24	16.24	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2053	725	350.27	350.27	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2054	50,000	2.19	2.19	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2055	580	27.43	27.43	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2056	211	73.88	73.88	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2057	85,811	0.13	0.13	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2058	754	8.73	8.73	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2059	96	64.20	64.20	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2060	152	32.00	32.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2061	652	6.18	6.18	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2062	506	6.18	6.18	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2063	400	5.11	5.11	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2064	57	32.00	32.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2065	588	2.85	2.85	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2066	0	16.72	16.72	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2067	10	73.15	73.15	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2068	10	56.50	56.50	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2069	0	81.15	81.15	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2070	16	34.05	34.05	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2071	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2072	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2073	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2074	07100CTT4	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2075	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2076	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2077	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2078	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2079	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2080	93117659	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2081	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2082	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2083	93117659	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2084	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2085	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2086	032120537	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
2087	056631898	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
2088	056841620	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
2089	056842008	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
2090	07100CVB0	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2091	077006633	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2092	93102650	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2093	93111119	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2094	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
2095	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
2096	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2097	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2098	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2099	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2100	93111522	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2101	93112590	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MGMT ADMINISTRATION
2102	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2103	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2104	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2105	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2106	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2107	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2108	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2109	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2110	93114250	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2111	93114260	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2112	93114260	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2113	93114260	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2114	93114260	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2115	93114265	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2116	93114800	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2117	93115503	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2118	93115503	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2119	93115503	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2120	93115503	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2121	93115503	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2122	93115503	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2123	93115550	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
2124	93115610	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PIM PRE-ALLOCATED
2125	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2126	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
2071	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59156R108	US59156R1086	M0088140
2072	CREDIT FINANCING AMERICAS	M/B CORPORATES	023135106	US0231351067	A0038290
2073	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	40422Y101	US40422Y1010	H0171210
2074	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	345370860	US3453708600	015486376
2075	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	132618109	US1326181096	C0743230
2076	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46126P106	US46126P1066	H0101720
2077	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	398433102	US3984331021	G5357180
2078	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90984P105	US90984P1057	U3355960
2079	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670009109	US6700091092	N6731130
2080	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	124857202	US1248572026	C0184300
2081	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	398433110	US3984331104	G0128980
2082	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89417E109	US89417E1091	T0092940
2083	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	580135101	US5801351017	M2383530
2084	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	665859104	US6658591044	N6211070
2085	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	62948N104	US62948N1046	N0085180
2086	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	65248E104	US65248E1047	652487802
2087	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	68554W205	US68554W2052	015282916
2088	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	74340R104	US74340R1041	1US361991
2089	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	037833100	US0378331005	037833100
2090	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPS		IE0000197834	991178880
2091	LIQUID MKTS PROP AMERICA	FX PROP LATAM			889999116
2092	HIGH GRADE CREDIT US	HG HYBRID CAPITAL SYND US	313586760	US3135867600	F0096350
2093	MUNICIPALS AMERICA	MUNIS DERIVATIVES			9L137450
2094	MAP AMERICAS	3RD PARTY RELATIONSHIPS	82668L872		S0050350
2095	MAP AMERICAS	3RD PARTY RELATIONSHIPS	Y07717104	CNE100000221	B0047610
2096	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	10625K109	CA10625K1093	B5497940
2097	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	34407T104		F0073320
2098	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	74437C101		P0003620
2099	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	909870107	US9098701074	U2327500
2100	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	975515107	US9755151076	W3121010
2101	ASSET MGMT ADMIN AMERICAS	ASSET MGMT CORPORATE			R0050210
2102	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	172967572	US1729675728	C0194360
2103	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	46625H621	US46625H6210	J0041180
2104	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	604675991	US6046759915	M0129450
2105	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	918914102	US9189141024	V1462010
2106	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	367348109	US3673481095	G0089680
2107	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	006ESC966	US006ESC9662	A0203630
2108	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	604675991	US6046759915	M0129450
2109	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	G93447111	BMG934471118	V0042150
2110	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	842ESC105	US842ESC1055	S0162380
2111	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	088774203	US0887742031	B3357100
2112	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	193905106	US1939051066	C4965550
2113	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	372252403	US3722524036	G1576710
2114	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	879002103	US8790021039	T1110060
2115	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	276191855	US2761918554	E0526950
2116	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		LR0009324298	E0059210
2117	HIGH YIELD - AME	HY DISTRESSED US			9N378380
2118	HIGH YIELD - AME	HY DISTRESSED US			9N382470
2119	HIGH YIELD - AME	HY DISTRESSED US	00374N107	US00374N1072	A0144480
2120	HIGH YIELD - AME	HY DISTRESSED US	04247X102	US04247X1028	A0197070
2121	HIGH YIELD - AME	HY DISTRESSED US	63580R106	US63580R1068	N0074470
2122	HIGH YIELD - AME	HY DISTRESSED US	667280408	US6672804084	N0092810
2123	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	34958B106	US34958B1061	F0089340
2124	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES			9L081000
2125	HIGH YIELD - AME	HY DISTRESSED US			90832340
2126	HIGH YIELD - AME	HY DISTRESSED US	006ESC982	US006ESC9829	A0203620

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
2071	METLIFE INC	01/01/00		TMS
2072	AMAZON.COM INC	01/01/00		TMS
2073	HLTH CORPORATION	01/01/00		TMS
2074	FORD MOTOR CO DEL PAR $0.01	01/01/00		ITS
2075	CAMCO FINANCIAL CORP	01/01/00		TMS
2076	INVERNESS MEDICAL INNOVATIONS INC	01/01/00		TMS
2077	GRIFFON CORP	01/01/00		TMS
2078	UNITED COMMUNITY BANKS INC BLAIRSVILLE GA	01/01/00		TMS
2079	NOVEN PHARMACEUTICALS INC	01/01/00		TMS
2080	CBS CORP NEW CLASS B	01/01/00		TMS
2081	RTS GRIFFON CORPORATION	01/01/00		TMS
2082	THE TRAVELERS COMPANIES INC	01/01/00		TMS
2083	MCDONALDS CORP	01/01/00		TMS
2084	NORTHERN TRUST CORP	01/01/00		TMS
2085	NYMEX HOLDINGS INC	01/01/00		TMS
2086	NEWS CORP SHR USD 0.01USD	01/01/00		ITS
2087	ORASCOM TELECOM HOLD 1 GDR REPR 05.00 ORD REGS	01/01/00		ITS
2088	PROLIANCE INTERNATIOSHR USD 0.01USD	01/01/00		ITS
2089	APPLE INC	01/01/00		ITS
2090	ALLIED IRISH BANKS PORD EUR 0.32EUR	01/01/00		ITS
2091	LIBERAL QUOTAS FIF FUND NPV BRL	01/01/00		ITS
2092	FEDERAL NATIONAL MTG ASSN NON CUM PFD SER R 7.625%	01/01/00	0.00%	TMS
2093	*** JPY HOLDINGS LTD RESTRICTED	01/01/00		TMS
2094	***SIGNET GROUP PLC-SPONSORED ADR NEW REPSTG 30 ORD SHS	01/01/00		TMS
2095	***BEIJING CAPITAL INTERNATIONAL AIRPORT CO LTD SHS H	01/01/00		TMS
2096	***BRE-X MINERALS LTD	01/01/00		TMS
2097	FLYI INC	01/01/00		TMS
2098	PSINET INC	01/01/00		TMS
2099	UNITED COMPANIES FINANCIAL CORP	01/01/00		TMS
2100	WINSTAR COMMUNICATIONS INC	01/01/00		TMS
2101	***ROYAL P & O NEDLLOYD N V EUR1	01/01/00		TMS
2102	CITIGROUP INC DEP SHS REPSTG 1/1000TH 8.125%SER AA PFD	01/01/00	0.00%	TMS
2103	JPMORGAN CHASE & CO 8.625% DEPOSITARY SHS REPSTG 1/400 NON-CUM PFD SER J	01/01/00	0.00%	TMS
2104	MIRANT CORP ESCROW SHARES	01/01/00		TMS
2105	VALENCE TECHNOLOGY INC	01/01/00		TMS
2106	GATEHOUSE MEDIA INC	01/01/00		TMS
2107	ADELPHIA C CONV PFD ESCROW	01/01/00	0.00%	TMS
2108	MIRANT CORP ESCROW SHARES	01/01/00		TMS
2109	***VIATEL HOLDING BERMUDA LIMITED NEW	01/01/00		TMS
2110	SOUTHERN AFRICA FUND INC PLAN OF LIQUIDATION	01/01/00		TMS
2111	BICOASTAL CORP-$3.50 CUM PFD	01/01/00	3.50%	TMS
2112	COLLECTING BANK N.A. HOUSTON TEX-CL A	01/01/00		TMS
2113	GENEVA STEEL CO-14% EXCH PFD SER B	01/01/00	14.00%	TMS
2114	TEECO PROPERTIES LP UNITS LTD PARTNERSHIP INT	01/01/00		TMS
2115	EASTERN AIR LINES INC $3.12 CUM JR PFD	01/01/00	3.12%	TMS
2116	***EXCEL MARITIME CARR LTD CL B	01/01/00		TMS
2117	MACH GEN	01/01/00		TMS
2118	ENTEGRA HOLDINGS LLC UNITS	01/01/00		TMS
2119	ABOVENET INC	01/01/00		TMS
2120	ARMSTRONG WORLD INDUSTRIES INCR/MD 6.35 08/15/2049	08/15/49	6.35%	TMS
2121	NATIONAL ENERGY & GAS TRANSMISSION INC	01/01/00		TMS
2122	NORTHWEST AIRLS CORP	01/01/00		TMS
2123	FORTRESS INVT GROUP LLC CL A	01/01/00		TMS
2124	TMS OMNIBUS SECURITY	01/01/00		TMS
2125	ANCHOR GLASS CONTAINER CORP NEW RESTRICTED	01/01/00		TMS
2126	ADELPHIA PFD ESCROW	01/01/00	0.00%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2071	8	56.50	56.50	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2072	2	78.30	78.30	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2073	10	11.51	11.51	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2074	22	4.91	4.91	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2075	10	10.52	10.52	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2076	3	32.00	32.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2077	10	9.15	9.15	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2078	4	12.32	12.32	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2079	2	12.15	12.15	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2080	0	16.85	16.85	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2081	10	0.43	0.43	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2082	0	45.05	45.05	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2083	0	64.06	64.06	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2084	0	87.09	87.09	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2085	0	81.15	81.15	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2086	2,247	14.13	14.13	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2087	9,526	42.13	42.13	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2088	52	0.85	0.85	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2089	100	148.94	148.94	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2090	0	7.90	7.90	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2091	1	0.00	0.00	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2092	0	25.00	25.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2093	93,116	0.00	0.00	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2094	0	23.27	23.27	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2095	0	0.77	0.77	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2096	404,900	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2097	129,700	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2098	296,000	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2099	106,600	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2100	77,093	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2101	0	70.68	70.68	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2102	0	20.75	20.75	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2103	0	24.72	24.72	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2104	(2)	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2105	0	2.57	2.57	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2106	0	0.60	0.60	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2107	422,890	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2108	5,465,000	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2109	1,066	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2110	160,000	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2111	146,666	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2112	262,115	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2113	20,000	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2114	74	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2115	33	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2116	63	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2117	39,933	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2118	476,983	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2119	4,762	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2120	434	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2121	119,241	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2122	462,947	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2123	0	10.07	10.07	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2124	0	1.50	1.50	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2125	2,857	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2126	14,899	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2127	93115898	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2128	93115954	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2129	93115954	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2130	93115954	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2131	93115954	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2132	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2133	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2134	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2135	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2136	93117547	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2137	93117547	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2138	93117737	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
2139	93117828	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2140	93117870	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2141	93118056	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2142	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2143	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2144	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2145	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2146	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2147	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2148	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2149	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2150	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2151	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2152	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2153	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2154	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2155	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2156	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2157	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2158	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2159	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2160	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2161	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2162	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2163	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2164	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2165	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2166	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2167	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2168	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2169	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2170	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2171	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2172	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2173	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2174	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2175	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2176	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2177	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2178	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2179	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2180	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2181	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2182	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

	G	H	I	J	K
2127	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	552848103	US5528481030	M0329760
2128	HIGH YIELD - AME	HY DISTRESSED US			9N260790
2129	HIGH YIELD - AME	HY DISTRESSED US			9N309160
2130	HIGH YIELD - AME	HY DISTRESSED US			9N309170
2131	HIGH YIELD - AME	HY DISTRESSED US			9N309250
2132	HIGH YIELD - AME	HY DISTRESSED US	624581112	US6245811129	M0159640
2133	HIGH YIELD - AME	HY DISTRESSED US			97614350
2134	HIGH YIELD - AME	HY DISTRESSED US	517289104	US5172891047	L0043070
2135	HIGH YIELD - AME	HY DISTRESSED US	69367F306	US69367F3064	P0158850
2136	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002535201	US0025352016	A0106870
2137	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	778296103	US7782961038	R6077840
2138	LATIN AMERICA	PIM BUENOS AIRES		ANN6643Y1341	P0138990
2139	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	25150L108	US25150L1089	D0128290
2140	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	92925E108		W0047290
2141	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	55270H208	US55270H2085	M0042470
2142	HIGH YIELD - AME	HY DISTRESSED US			90648560
2143	HIGH YIELD - AME	HY DISTRESSED US			90672520
2144	HIGH YIELD - AME	HY DISTRESSED US			90706410
2145	HIGH YIELD - AME	HY DISTRESSED US			90733810
2146	HIGH YIELD - AME	HY DISTRESSED US			9L011750
2147	HIGH YIELD - AME	HY DISTRESSED US			9L025770
2148	HIGH YIELD - AME	HY DISTRESSED US			9L080930
2149	HIGH YIELD - AME	HY DISTRESSED US			9L125970
2150	HIGH YIELD - AME	HY DISTRESSED US			9L233600
2151	HIGH YIELD - AME	HY DISTRESSED US			9L267850
2152	HIGH YIELD - AME	HY DISTRESSED US			9L267860
2153	HIGH YIELD - AME	HY DISTRESSED US			9L267870
2154	HIGH YIELD - AME	HY DISTRESSED US			9L267880
2155	HIGH YIELD - AME	HY DISTRESSED US			9L434370
2156	HIGH YIELD - AME	HY DISTRESSED US			9L446160
2157	HIGH YIELD - AME	HY DISTRESSED US			9N271650
2158	HIGH YIELD - AME	HY DISTRESSED US			9N271660
2159	HIGH YIELD - AME	HY DISTRESSED US			9N336330
2160	HIGH YIELD - AME	HY DISTRESSED US			9N393700
2161	HIGH YIELD - AME	HY DISTRESSED US			E0043870
2162	HIGH YIELD - AME	HY DISTRESSED US			E0043880
2163	HIGH YIELD - AME	HY DISTRESSED US		USJEG4258468	S0179000
2164	HIGH YIELD - AME	HY DISTRESSED US	006847305		A0105690
2165	HIGH YIELD - AME	HY DISTRESSED US	00685R409	US00685R4092	A0203550
2166	HIGH YIELD - AME	HY DISTRESSED US	030789705	US0307897050	A5711700
2167	HIGH YIELD - AME	HY DISTRESSED US	039525100	US0395251004	A0135780
2168	HIGH YIELD - AME	HY DISTRESSED US	05164B106		A0082200
2169	HIGH YIELD - AME	HY DISTRESSED US	09069B104	US09069B1044	B0083980
2170	HIGH YIELD - AME	HY DISTRESSED US	11835A105	US11835A1051	B5503350
2171	HIGH YIELD - AME	HY DISTRESSED US	196267405	US1962674057	C3741330
2172	HIGH YIELD - AME	HY DISTRESSED US	200334100	US2003341003	C0121080
2173	HIGH YIELD - AME	HY DISTRESSED US	269260204	US2692602046	E0027940
2174	HIGH YIELD - AME	HY DISTRESSED US	305059107	US3050591078	F0059640
2175	HIGH YIELD - AME	HY DISTRESSED US	317421303	US3174213039	F2509080
2176	HIGH YIELD - AME	HY DISTRESSED US	372252403	US3722524036	G1576710
2177	HIGH YIELD - AME	HY DISTRESSED US	372257105	US3722571052	G0048270
2178	HIGH YIELD - AME	HY DISTRESSED US	383413101	US3834131019	G0062650
2179	HIGH YIELD - AME	HY DISTRESSED US	417434503	US4174345037	H0048000
2180	HIGH YIELD - AME	HY DISTRESSED US	441016102	US4410161024	H3693630
2181	HIGH YIELD - AME	HY DISTRESSED US	449247204	US4492472042	H0003600
2182	HIGH YIELD - AME	HY DISTRESSED US	449247501	US4492475011	H0033220

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2127	MGIC INVESTMENT CORP-WISC	01/01/00		TMS
2128	KEY PLASTICS PREFERRED UNIT SHARES	01/01/00		TMS
2129	CADENCE INNOVATION LLC. SERIES A WARRANTS	01/01/00		TMS
2130	CADENCE INNOVATION LLC. SERIES B WARRANTS	01/01/00		TMS
2131	CADENCE INNOVATION LLC. COMMON STOCK	01/01/00		TMS
2132	WTS MOVIE GALLERY INC	01/01/00	0.00%	TMS
2133	AURORA FOODS RESTRICTED	01/01/00		TMS
2134	LAROCHE INDUSTRIES INC NEW	01/01/00		TMS
2135	PTV INC 10% PFD	01/01/00	0.00%	TMS
2136	AARON RENTS INC NEW	01/01/00		TMS
2137	ROSS STORES INC	01/01/00		TMS
2138	***OFFSHORE DIVERSIFIED STRATEGIC INCOME FUND NV-CL B	01/01/00		TMS
2139	DEUTSCH BK CONTINGENT CAP TR VTR 8.05% PERPETUAL PFD	01/01/00	0.00%	TMS
2140	W-H ENERGY SERVICES INC	01/01/00		TMS
2141	MCI WORLDCOM SYNERGIES MGMT INC TR PFD CL A 6.375% DUE 01/01/2019 (BOOK ENTRY)	01/01/19	6.38%	TMS
2142	PEGASUS SHIPPING HELLAS LTD PFD-RESTRICTED	01/01/00		TMS
2143	O SULLIVAN INDS HLDGS INC OC-JR PFD SER B -RESTRICTED-	01/01/00	0.00%	TMS
2144	ORIUS CORP RESTRICTED	01/01/00		TMS
2145	NEW ATA HLDGS INC RESTRICTED	01/01/00		TMS
2146	LEASEWAY HLDGS INC CL A PRIVATE PLACEMENT	01/01/00		TMS
2147	GRAND UNION HLDG 12.00% PFD SER C CUMU CONV PREFERRED RSTD	01/01/00		TMS
2148	WYLY COLLECTION PRIVATE PLACEMENT	01/01/00		TMS
2149	EUA POWER CORP- R/MD 17.50 05/15/1993	05/15/93	17.50%	TMS
2150	CITADEL BROADCASTING CALL AGREEMENT	01/01/00		TMS
2151	TCR HOLDING CORPORATION SERIES B PREFERED PVT PLCMT	01/01/00		TMS
2152	TCR HOLDING CORPORATION SERIES C PREFERED PVT PLCMT	01/01/00		TMS
2153	TCR HOLDING CORPORATION SERIES D PREFERED PVR PLCMT	01/01/00		TMS
2154	TCR HOLDING CORPORATIONS SERIES E PREFERED PVT PLCMT	01/01/00		TMS
2155	FIELDCREST CANNON INC RESTRICTED COMMON STOCK	01/01/00		TMS
2156	SAFELITE REALTY CP	01/01/00		TMS
2157	GLOBALSTAR LLC SER A RIGHTS	01/01/00		TMS
2158	GLOBALSTAR LLC SER B RLIGHTS	01/01/00		TMS
2159	OXFORD COMMON STOCK	01/01/00		TMS
2160	MEDIALIVE INTERNATIONAL HOLDINGS INC	12/31/49	0.00%	TMS
2161	***ERMIS MARITIME HOLDINGS LTDPREFERRED PAR VALUE U$0.10	01/01/00		TMS
2162	***ERMIS MARITIME HOLDINGS LTDPAR VALUE U$0.10	01/01/00		TMS
2163	SPANISH BROADCASTING SYSTEM FRACTIONAL CUSIP	01/01/00		TMS
2164	ABIZQ 12 7/8 10/15/07	10/15/07	12.88%	TMS
2165	ADELPHIA RECOVERY TRUST SERIES ACC-1 INT	01/01/00		TMS
2166	AMES DEPARTMENT STORES INC LITIGATION TRUST UNIT	01/01/00		TMS
2167	ARCHIBALD CANDY CORP	01/01/00		TMS
2168	AURORA FOODS INC	01/01/00		TMS
2169	BIRCH TELECOM	01/01/00		TMS
2170	BUCKHEAD AMERICA CORP	01/01/00		TMS
2171	COLOR TILE INC-INCREASING RATESR PFD SER A	01/01/00		TMS
2172	COMDISCO HOLDING COMPANY INC	01/01/00		TMS
2173	EUA POWER CORP-CONTINGENT INTEREST CERTIFICATE	01/01/00		TMS
2174	FAIRLANE MANAGEMENT CORP	01/01/00		TMS
2175	FINANCIAL CORP OF AMERICA FLOATING RATE PFD SERIES A	01/01/00	0.00%	TMS
2176	GENEVA STEEL CO-14% EXCH PFD SER B	01/01/00	14.00%	TMS
2177	GENEVA STEEL HOLDINGS CORPORATION	01/01/00		TMS
2178	GOSS HOLDINGS INC CL B	01/01/00		TMS
2179	HARVARD INDUSTRIES INC	01/01/00		TMS
2180	HOSIERY CORP OF AMERICA INC CL A 144A	01/01/00		TMS
2181	ICG HOLDINGS INC-14.25% CUM EXCH PFD DUE 3/15/2008 BOOK ENTRY	01/01/00	0.00%	TMS
2182	ICG HOLDINGS INC-14% CUM EXCH PFD DUE 3/15/2008	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2127	0	6.81	6.81	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2128	171	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2129	263,468	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2130	175,641	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2131	3,055	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2132	8,629	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2133	17,710	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2134	14,000	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2135	7	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2136	0	29.24	29.24	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2137	0	40.97	40.97	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2138	0	9.69	9.69	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2139	0	23.10	23.10	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2140	0	90.85	90.85	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2141	88	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2142	15,000	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2143	5,408	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2144	49,622	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2145	295,806	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2146	24,500	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2147	12,000	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2148	16,080	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2149	1,000	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2150	62,820	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2151	10,970	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2152	6,034	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2153	15,906	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2154	32,910	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2155	1,831	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2156	1,063	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2157	643	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2158	96	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2159	16	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2160	6,313	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2161	310,054	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2162	426,183	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2163	41,281	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2164	2	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2165	10	0.05	0.05	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2166	156,651	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2167	276	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2168	2,109	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2169	2,440	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2170	532	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2171	187,700	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2172	140	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2173	2,980	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2174	1,400	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2175	33	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2176	36,400	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2177	397,690	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2178	70,460	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2179	1,089,372	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2180	7,500	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2181	36,255	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2182	3,246	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2183	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2184	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2185	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2186	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2187	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2188	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2189	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2190	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2191	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2192	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2193	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2194	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2195	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2196	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2197	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2198	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2199	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2200	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2201	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2202	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2203	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2204	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2205	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2206	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2207	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2208	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2209	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2210	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2211	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2212	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2213	93118269	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2214	G1HF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2215	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2216	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2217	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2218	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2219	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2220	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2221	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2222	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2223	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2224	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2225	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2226	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2227	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2228	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2229	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2230	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2231	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2232	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2233	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2234	G47X	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
2235	G47X	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
2236	G4R3	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2237	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2238	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2183	HIGH YIELD - AME	HY DISTRESSED US	45815W109	US45815W1099	H5547050
2184	HIGH YIELD - AME	HY DISTRESSED US	45815W208	US45815W2089	H5547140
2185	HIGH YIELD - AME	HY DISTRESSED US	46058G504	US46058G5045	H0099500
2186	HIGH YIELD - AME	HY DISTRESSED US	462213992	US4622139925	H0096630
2187	HIGH YIELD - AME	HY DISTRESSED US	462990946	US4629909460	H0126860
2188	HIGH YIELD - AME	HY DISTRESSED US	463228205	US4632282053	H7337360
2189	HIGH YIELD - AME	HY DISTRESSED US	54229R102		L0012010
2190	HIGH YIELD - AME	HY DISTRESSED US	639515402	US6395154023	N0047190
2191	HIGH YIELD - AME	HY DISTRESSED US	642014104	US6420141045	N0081450
2192	HIGH YIELD - AME	HY DISTRESSED US	65531N209	US65531N2099	N0031580
2193	HIGH YIELD - AME	HY DISTRESSED US	668074107		N0046230
2194	HIGH YIELD - AME	HY DISTRESSED US	683817100	US6838171006	P0042280
2195	HIGH YIELD - AME	HY DISTRESSED US	69367F306	US69367F3064	P0158850
2196	HIGH YIELD - AME	HY DISTRESSED US	70336G102	US70336G1022	P0201320
2197	HIGH YIELD - AME	HY DISTRESSED US	844544809	US8445448090	S4227230
2198	HIGH YIELD - AME	HY DISTRESSED US	858525108	CA8585251082	S5978930
2199	HIGH YIELD - AME	HY DISTRESSED US	87307X104	US87307X1046	T0055140
2200	HIGH YIELD - AME	HY DISTRESSED US	876628207	US8766282078	T0006560
2201	HIGH YIELD - AME	HY DISTRESSED US	87971M202	CA87971M2022	T1014920
2202	HIGH YIELD - AME	HY DISTRESSED US	887151991	US8871519919	T0112020
2203	HIGH YIELD - AME	HY DISTRESSED US	910858307	US9108583074	U3303050
2204	HIGH YIELD - AME	HY DISTRESSED US	910858406	US9108584064	U0007660
2205	HIGH YIELD - AME	HY DISTRESSED US	92237T108	US92237T1088	V0023460
2206	HIGH YIELD - AME	HY DISTRESSED US	92237T207	US92237T2078	V0023450
2207	HIGH YIELD - AME	HY DISTRESSED US	92237T306	US92237T3068	V0023440
2208	HIGH YIELD - AME	HY DISTRESSED US	94769A986	US94769A9860	W0048320
2209	HIGH YIELD - AME	HY DISTRESSED US	948774302	US9487743026	W0033190
2210	HIGH YIELD - AME	HY DISTRESSED US	983764408	US9837644080	Y0015230
2211	HIGH YIELD - AME	HY DISTRESSED US	G93447111	BMG934471118	V0042150
2212	HIGH YIELD - AME	HY DISTRESSED US	26632V102	US26632V1026	D0121340
2213	HIGH YIELD - AME	HY DISTRESSED US			90838630
2214	SP AMERICAS-TRADING	PRIME-AMERICAS	86363LAK9		86363LAK9
2215	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			FINAPS041
2216	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SALNPS045
2217	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS5WF4PS
2218	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSN054PS
2219	SP AMERICAS-TRADING	PRIME-AMERICAS	86363JAA6		86363JAA6
2220	SP AMERICAS-TRADING	PRIME-AMERICAS	86363JAB4		86363JAB4
2221	SP AMERICAS-TRADING	PRIME-AMERICAS	86363JAD0		86363JAD0
2222	SP AMERICAS-TRADING	PRIME-AMERICAS	86363JAE8		86363JAE8
2223	SP AMERICAS-TRADING	PRIME-AMERICAS	86363JAF5		86363JAF5
2224	SP AMERICAS-TRADING	PRIME-AMERICAS	86363JAG3		86363JAG3
2225	SP AMERICAS-TRADING	PRIME-AMERICAS	86363JAH1		86363JAH1
2226	SP AMERICAS-TRADING	PRIME-AMERICAS	86363JAJ7		86363JAJ7
2227	SP AMERICAS-TRADING	PRIME-AMERICAS	86363JAK4		86363JAK4
2228	CREDIT FINANCING AMERICAS	M/B CORPORATES	007924301		007924301
2229	CREDIT FINANCING AMERICAS	M/B CORPORATES	151327202	US1513272021	151327202
2230	CREDIT FINANCING AMERICAS	M/B CORPORATES	25153X208		25153X208
2231	CREDIT FINANCING AMERICAS	M/B CORPORATES	74460D232		74460D232
2232	CREDIT FINANCING AMERICAS	M/B CORPORATES	74460D273		74460D273
2233	CREDIT FINANCING AMERICAS	M/B CORPORATES	89102W208		89102W208
2234	CORP INVEST/OTHER AMERICAS	FIRM CAP			TRUST31
2235	CORP INVEST/OTHER AMERICAS	FIRM CAP			TRUST39
2236	LIQUID MARKETS FINANCING AMER	M/B DESK HEDGE			TRUST82
2237	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US			GCCT1
2238	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US			GCCT2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2183	INTELOGIC TRACE INC NEW	01/01/00		TMS
2184	INTELOGIC TRACE INC NEW 10% PFD	01/01/00		TMS
2185	INTERNATIONAL WIRELESS COMMUNICATIONS HLDGS INC	01/01/00		TMS
2186	IONICA PLC TENDER OFFER	01/01/00		TMS
2187	IONEX TELECOMMUNICATIONS RESTRICTED ISSUE ONLY	01/01/00		TMS
2188	IRONSTONE GROUP INC NEW	01/01/00		TMS
2189	LONE STAR LIQUIDATING TRUST	01/01/00		TMS
2190	NEBCO EVANS HOLDINGS COMPANY SR PFD CUM EXCHANGEABLE	03/01/08	11.25%	TMS
2191	NEW ATA HLDGS INC COM	01/01/00		TMS
2192	NOMAS CORP NEV PFD SER A	01/01/00	0.00%	TMS
2193	NORTHWESTERN CORP	01/01/00		TMS
2194	OPTEL INC NON-VTG 144A	01/01/00		TMS
2195	PTV INC 10% PFD	01/01/00	0.00%	TMS
2196	PATRIOT ENERGY CORP	01/01/00		TMS
2197	SOUTHMARK CORP NEW	01/01/00		TMS
2198	***STELCO INC CLASS A	01/01/00		TMS
2199	TVMAX HOLDINGS INC	01/01/00		TMS
2200	TATHAM OFFSHORE INC-12% CONV EXCH PFD SER A	01/01/00	0.00%	TMS
2201	***TELUS CORPORATION NON-VOTING SHARES	01/01/00		TMS
2202	RTS TIMCO AVIATION SVCE INC CONTRA CUSIP	01/01/00		TMS
2203	UNITED MERCHANTS & MFRS INC 10% CUM PFD SER 1	12/29/49	10.00%	TMS
2204	UNITED MERCHANTS & MANUFACTURERS INC (NEW)	01/01/00		TMS
2205	VAST SOLUTIONS INC CL B1	01/01/00		TMS
2206	VAST SOLUTIONS INC CL B2	01/01/00		TMS
2207	VAST SOLUTIONS INC CL B3	01/01/00		TMS
2208	WEBLINK WIRELESS INC ESCROW	01/01/00		TMS
2209	WEIRTON STEEL CORP CONVERTIBLE PFD STK SERIES C	12/31/49	0.00%	TMS
2210	XO COMMUNICATIONS INC SR EXCHANGEABLE PFD 14%	01/01/00	0.00%	TMS
2211	***VIATEL HOLDING BERMUDA LIMITED NEW	01/01/00		TMS
2212	DURA AUTOMOTIVE SYS INC NEW	04/15/12	0.00%	TMS
2213	PLIANT CORP NEW RESTRICTED	01/01/00		TMS
2214	SARM07-3 4-P LEHMAN XS TRUST	01/01/00	0.00%	MTS
2215	FINANCE AM NIM 2004-1 PREF	01/01/00	0.00%	MTS
2216	SAIL NIM 2004-5 PREF SHARES	01/01/00	0.00%	MTS
2217	SASCO NIM 2005-WF4 PS STRUCTURED ASSET SECURITIES CO	11/27/35	0.00%	MTS
2218	LXSN 2005-4 PS	01/01/00	0.00%	MTS
2219	SAR611P1 LEHMAN XS TRUST	01/01/00	0.00%	MTS
2220	SAR612P1 LEHMAN XS TRUST	01/01/00	0.00%	MTS
2221	LXS 2006-11 P LEHMAN XS TRUST	01/01/00	0.00%	MTS
2222	LXS 2006-15N P LEHMAN XS TRUST	01/01/00	0.00%	MTS
2223	LXS 2006-19 P LEHMAN XS TRUST	01/01/00	0.00%	MTS
2224	LXS 2006-20 P LEHMAN XS TRUST	01/01/00	0.00%	MTS
2225	LXS 2007-1 P LEHMAN XS TRUST	01/01/00	0.00%	MTS
2226	LXS 2007-3 P1 LEHMAN XS TRUST	01/01/00	0.00%	MTS
2227	LXS 2007-3 P2 LEHMAN XS TRUST	01/01/00	0.00%	MTS
2228	AEGON NV	01/01/00	0.00%	MTS
2229	CENTAUR FUNDING CORP PFD SER B 9.08%-144A	01/01/00	0.00%	MTS
2230	DEUTSCHE BANK CONTINGENT CAPIT	01/01/00	0.00%	MTS
2231	PUBLIC STORAGE	01/01/00	0.00%	MTS
2232	PUBLIC STORAGE	01/01/00	0.00%	MTS
2233	TORCHMARK CAPITAL TRUST III	01/01/00	0.00%	MTS
2234	LBI TRUST	01/01/00		MTS
2235	CASH ALLOCATION	01/01/00		MTS
2236	CUSTOMER CASH MARGIN	01/01/00		MTS
2237	GRAND CENTRAL TRUST 1	01/01/00	0.00%	MTS
2238	GRAND CENTRAL TRUST II	01/01/00	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2183	76,368	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2184	12,392	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2185	423,014	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2186	351,712	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2187	91,556	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2188	6,808	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2189	1,153,000	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2190	20,998	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2191	24,804	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2192	53,525	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2193	600	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2194	18,325	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2195	239	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2196	1,395	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2197	40,725	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2198	(100)	0.00	0.00	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2199	20,760	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2200	232,128	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2201	3,239	0.00	0.00	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2202	97,045	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2203	19,757	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2204	1,192,780	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2205	149,406	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2206	149,406	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2207	149,406	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2208	8,364	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2209	2,250	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2210	30,023	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2211	389	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2212	(2,215)	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2213	43	0.01	0.01	0	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
2214	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2215	75	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2216	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2217	50	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2218	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2219	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2220	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2221	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2222	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2223	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2224	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2225	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2226	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2227	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2228	0	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2229	0	0.00	0.00	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2230	0	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2231	0	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2232	0	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2233	0	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2234	0	0.00	0.00	0	Total Corporate Stocks & Options		
2235	0	0.00	0.00	0	Total Corporate Stocks & Options		
2236	0	0.00	0.00	0	Total Corporate Stocks & Options		
2237	1	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2238	1	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2239	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2240	GA8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2241	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2242	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2243	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2244	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2245	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2246	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2247	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2248	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2249	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2250	GDDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2251	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2252	GMHS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2253	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2254	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2255	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2256	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2257	LIARB	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
2258	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
2259	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
2260	P47X	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
2261	PDDE	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2262	056624752	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
2263	056631898	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
2264	056631898	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
2265	056631898	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
2266	07100CPR2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2267	07100CTT4	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2268	07100CVB0	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
2269	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2270	077006633	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2271	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
2272	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2273	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2274	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2275	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2276	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2277	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2278	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2279	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2280	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2281	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2282	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2283	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2284	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2285	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2286	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2287	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2288	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2289	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2290	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2291	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2292	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2293	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2294	93113014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2239	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US			GCCT3
2240	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US			GCCT4
2241	SP AMERICAS-TRADING	PRIME-AMERICAS			SARMPS047
2242	SP AMERICAS-TRADING	PRIME-AMERICAS			SA416XSPS
2243	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS0417XP
2244	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS0419XP
2245	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS049XPS
2246	SP AMERICAS-TRADING	PRIME-AMERICAS			SASCO0414
2247	SP AMERICAS-TRADING	PRIME-AMERICAS			SASCO46XS
2248	SP AMERICAS-TRADING	PRIME-AMERICAS			SNM059XNM
2249	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBP8		86363GBP8
2250	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	12497Y209	US12497Y2090	12497Y209
2251	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	50181D107	US50181D1072	50181D107
2252	SP AMERICAS-TRADING	ABS CDO AMERICAS	219654209		219654209
2253	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	055684203		055684203
2254	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80384M109		80384M109
2255	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385B201		80385B201
2256	SP AMERICAS-TRADING	ABS DERIVATIVES	81375V306		81375V306
2257	Equity Finance Trading Europe	Equity Finance Trading Europe	B95505168	BE0003884047	001538345
2258	Equity Finance Trading Europe	Equity Finance Trading Europe	N6741C109	NL0000852556	002183143
2259	Equity Finance Trading Europe	Equity Finance Trading Europe	N73430113	NL0006144495	998948015
2260	CORP INVEST/OTHER AMERICAS	FIRM CAP			TRUST39
2261	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA			TRUST16
2262	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	759509102	US7595091023	003222270
2263	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	65248E104	US65248E1047	652487802
2264	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	676118102	US6761181022	013280219
2265	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	68554W205	US68554W2052	1US288418
2266	HIGH YIELD - AME	HY FLOW US	879920106	CA87974D1006	879920106
2267	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER		CA6445351068	020151031
2268	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPS		GB0031348658	000914457
2269	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	Q56993167	AU000000MQG1	005848205
2270	LIQUID MKTS PROP AMERICA	FX PROP LATAM			889999116
2271	MAP AMERICAS	3RD PARTY RELATIONSHIPS		HK0388045442	H0184550
2272	HIGH GRADE CREDIT US	HG LOANS SYND US		BMG0219G2032	A0193990
2273	HIGH GRADE CREDIT US	HG LOANS SYND US		BMG621851069	M0096940
2274	HIGH GRADE CREDIT US	HG LOANS SYND US		BMG9618E1075	W0041830
2275	HIGH GRADE CREDIT US	HG LOANS SYND US	086516101	US0865161014	B3148040
2276	HIGH GRADE CREDIT US	HG LOANS SYND US	09247X101	US09247X1019	B0072180
2277	HIGH GRADE CREDIT US	HG LOANS SYND US	118759109	US1187591094	B0088060
2278	HIGH GRADE CREDIT US	HG LOANS SYND US	194014106	US1940141062	C0198520
2279	HIGH GRADE CREDIT US	HG LOANS SYND US	228227104	US2282271046	C0053600
2280	HIGH GRADE CREDIT US	HG LOANS SYND US	269279402	US2692794025	E0070780
2281	HIGH GRADE CREDIT US	HG LOANS SYND US	41043F208	US41043F2083	H0462390
2282	HIGH GRADE CREDIT US	HG LOANS SYND US	428236103	US4282361033	H2193740
2283	HIGH GRADE CREDIT US	HG LOANS SYND US	464287614	US4642876142	H0078020
2284	HIGH GRADE CREDIT US	HG LOANS SYND US	464287648	US4642876480	H0077200
2285	HIGH GRADE CREDIT US	HG LOANS SYND US	465685105	US4656851056	H0144870
2286	HIGH GRADE CREDIT US	HG LOANS SYND US	584045108	US5840451083	M0151280
2287	HIGH GRADE CREDIT US	HG LOANS SYND US	690732102	US6907321029	P1250640
2288	HIGH GRADE CREDIT US	HG LOANS SYND US	70336T104	US70336T1043	P0215490
2289	HIGH GRADE CREDIT US	HG LOANS SYND US	71714F104	US71714F1049	P0208080
2290	HIGH GRADE CREDIT US	HG LOANS SYND US	726505100	US7265051000	P0145210
2291	HIGH GRADE CREDIT US	HG LOANS SYND US	74439H108	US74439H1086	P0142940
2292	HIGH GRADE CREDIT US	HG LOANS SYND US	78388J106	US78388J1060	S0105430
2293	HIGH GRADE CREDIT US	HG LOANS SYND US	81369Y100	US81369Y1001	S0096850
2294	HIGH GRADE CREDIT US	HG LOANS SYND US	81369Y407	US81369Y4070	S0096820

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BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2239	GRAND CENTRAL TRUST III	01/01/00	0.00%	MTS
2240	GRAND CENTRAL TRUST IV	01/01/00	0.00%	MTS
2241	SARM SER 2004-7 PREFERENCE	01/01/00	0.00%	MTS
2242	SASCO 04-16XS PREFERENCE SHARE	01/01/00	0.00%	MTS
2243	SASCO 2004-17XS PREF SHARES WF	01/01/00	0.00%	MTS
2244	SASCO 2004-19XS PREF SHARES WF	01/01/00	0.00%	MTS
2245	SASCO NIM 2004-9XS PREF SHARESWF	01/01/00	0.00%	MTS
2246	SASCO 2004-14 INVESTOR CERT	01/01/00	0.00%	MTS
2247	SASCO 2004-6XS PREFERENCE SHAR	01/01/00	0.00%	MTS
2248	SASCO NIM 2005-9XS	01/01/00	0.00%	MTS
2249	SARM07-3 2-AP LEHMAN XS TRUST	01/01/00	0.00%	MTS
2250	***C-BASS CBO XI LTD PREF SHS 144A	01/01/00	0.00%	MTS
2251	***LBSBC NIM CO 2007-3 PREF 144A 3C7	01/01/00	0.00%	MTS
2252	CORONA BOREALIS CDO LTD	01/01/00	0.00%	MTS
2253	BNC NIM 2006-1 PS PREFERRED	01/01/00	0.00%	MTS
2254	SASCO NIM 2006-BC4 PS	01/01/00	0.00%	MTS
2255	SASCO NIM 2006-BC6 PS PREFERRED	01/01/00	0.00%	MTS
2256	VARICK REPACK PREFERENCE SHARE	01/01/00	0.00%	MTS
2257	UNION MINIERE SHR NPV BEF	01/01/00		GL1
2258	***OPG GROEP NV	01/01/00		GL1
2259	ELSEVIER SHR NPV EUR	01/01/00		GL1
2260	CASH ALLOCATION	01/01/00		MTS
2261	LOANNET BORROW M/V	01/01/00		MTS
2262	RELIANCE STEEL & ALUSHR USD 0.00USD	01/01/00		ITS
2263	NEWS CORP SHR USD 0.01USD	01/01/00		ITS
2264	ODYSSEY MARINE EXPLOSHR USD 0.00USD	01/01/00		ITS
2265	ORASCOM TELECOM HOLD 1 GDR REPR 05.00 SHR REGS	01/01/00		ITS
2266	TEMBEC INC SHR CAD 0.00CAD	01/01/00		ITS
2267	NEW GOLD INC SHR CAD 0.00CAD	01/01/00		ITS
2268	BARCLAYS PLC ORD GBP 25.00GBP	01/01/00		ITS
2269	MACQUARIE GROUP LTD SHR AUD 0.00AUD	01/01/00		ITS
2270	LIBERAL QUOTAS FIF FUND NPV BRL	01/01/00		ITS
2271	***HONG KONG EXCHANGES AND CLEARING LTD US LISTED	01/01/00		TMS
2272	ALLIED WORLD ASSURANCE CO HOLDINGS LTD	01/01/00		TMS
2273	***MONTPELIER RE HOLDINGS LTD	01/01/00		TMS
2274	***WHITE MTNS INS GROUP LTD COM	01/01/00		TMS
2275	BEST BUY COMPANY INC	01/01/00		TMS
2276	BLACKROCK INC	01/01/00		TMS
2277	BUCYRUS INTERNATIONAL INC	01/01/00		TMS
2278	COLFAX CORPORATION	01/01/00		TMS
2279	CROWN CASTLE INTL CORP	01/01/00		TMS
2280	EXCO RESOURCES INC	01/01/00		TMS
2281	HANGER ORTHOPEDIC GROUP INC NEW	01/01/00		TMS
2282	HEWLETT PACKARD CO	01/01/00		TMS
2283	ISHARES TRUST RUSSELL 1000 GROWTH INDEX FD	01/01/00		TMS
2284	ISHARES TRUST RUSSELL 2000 GROWTH INDEX FUND	01/01/00		TMS
2285	ITC HOLDINGS CORP	01/01/00		TMS
2286	MEDASSETS INC	01/01/00		TMS
2287	OWENS & MINOR INC HOLDING CO	01/01/00		TMS
2288	PATRIOT COAL CORP	01/01/00		TMS
2289	PHARMERICA CORPORATION	01/01/00		TMS
2290	PLAINS EXPLORATION AND PRODUCTION COMPANY	01/01/00		TMS
2291	PSYCHIATRIC SOLUTIONS INC	01/01/00		TMS
2292	SBA COMMUNICATIONS CORP CL A	01/01/00		TMS
2293	SELECT SECTOR SPDR FUND SHS BEN INT MATERIALS	01/01/00		TMS
2294	SELECT SECTOR SPDR FUND SHS BEN CONSUMER DISCRETIONARY	01/01/00		TMS

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	P	Q	R	S	T	U	V
2239	1	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2240	1	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2241	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2242	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2243	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2244	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2245	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2246	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2247	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2248	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2249	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2250	0	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2251	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2252	32,819	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2253	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2254	100	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2255	50	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2256	8,316	0.00	0.00	0	Total Corporate Stocks & Options	Equities-US	PREFERRED STOCKS
2257	80,573	26.67	26.67	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2258	3,430	9.47	9.47	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2259	28,209	11.29	11.29	0	Total Corporate Stocks & Options	Foreign Equities	NON US-EQUITIES
2260	0	0.00	0.00	0	Total Corporate Stocks & Options		
2261	0	0.00	0.00	0	Total Corporate Stocks & Options		
2262	(8)	50.50	50.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2263	(2,247)	14.13	14.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2264	(242,890)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2265	(9,526)	41.32	41.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2266	(460)	2.76	2.76	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
2267	(31)	3.95	3.95	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
2268	(1,385,065)	3.46	3.46	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
2269	(5,000)	44.01	44.01	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
2270	(1)	0.00	0.00	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
2271	(500)	11.79	11.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2272	(24,423)	36.19	36.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2273	(18,761)	16.14	16.14	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
2274	(1,848)	474.26	474.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2275	(67,236)	44.49	44.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2276	(14,899)	203.00	203.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2277	(30,740)	49.28	49.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2278	(10,000)	18.52	18.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2279	(5,524)	34.09	34.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2280	(16,091)	21.79	21.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2281	(34,100)	19.21	19.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2282	(50,000)	46.97	46.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2283	(180,000)	58.43	58.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2284	(35,000)	77.94	77.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2285	(10,679)	58.59	58.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2286	(4,768)	16.97	16.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2287	(7,411)	45.49	45.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2288	(23,884)	36.97	36.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2289	(105,400)	24.86	24.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2290	(23,446)	40.07	40.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2291	(14,000)	36.55	36.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2292	(150,000)	28.27	28.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2293	(140,000)	38.22	38.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2294	(20,000)	31.20	31.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
2295	93113063	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	FOREIGN EXCHANGE
2296	93113066	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2297	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2298	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2299	93113153	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
2300	93113153	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
2301	93113153	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
2302	93113153	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
2303	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2304	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2305	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2306	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2307	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2308	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2309	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2310	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2311	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2312	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2313	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2314	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2315	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2316	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2317	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2318	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2319	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2320	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2321	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2322	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2323	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2324	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2325	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2326	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2327	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2328	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2329	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2330	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2331	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2332	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2333	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2334	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2335	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2336	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2337	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2338	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2339	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2340	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2341	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2342	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2343	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2344	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2345	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2346	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2347	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2348	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2349	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2350	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2295	FX EUROPE	FX-LONDON PROPRIETARY	14040H105	US14040H1059	C0815830
2296	HIGH YIELD - AME	HY FLOW US	89816T103	US89816T1034	T0085450
2297	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	21988K339	US21988K3398	C0139120
2298	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	21988K867		C0138300
2299	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	049392103	US0493921037	A0109920
2300	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	106776107	US1067761072	B0133500
2301	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	26985R104	US26985R1041	E0075050
2302	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	524707304	US5247073043	L0065920
2303	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG195221129	C0176970
2304	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG5753U1128	M0161230
2305	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG7313F1068	P0155040
2306	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG9825R1079	Y0006030
2307	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		KYG237731073	C0056790
2308	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		KYG822451046	S0175010
2309	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		MHY2065G1052	D0121470
2310	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		MHY8565N1022	T0104240
2311	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		US80000Q1040	S0122170
2312	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		US9000062060	T0083290
2313	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		VGG3396L1022	F0094650
2314	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	000360206	US0003602069	A0837960
2315	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00086T103	US00086T1034	A0043580
2316	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001031103	US0010311035	A0051210
2317	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00104Q107	US00104Q1076	A0114420
2318	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001282102	US0012821023	A0221440
2319	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001712108	US0017121080	A0168390
2320	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002083103	US0020831030	A0099570
2321	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00211W104	US00211W1045	A0227560
2322	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002346104	US0023461041	A0061830
2323	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00246W103	US00246W1036	A0101590
2324	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002474104	US0024741045	A0100980
2325	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00350L109	US00350L1098	A0208380
2326	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	003654100	US0036541003	A0269030
2327	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	003830106	US0038301067	A0834750
2328	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	003881307	US0038813079	A0137070
2329	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004225108	US0042251084	A0157200
2330	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00430U103	US00430U1034	A0156320
2331	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004329108	US0043291089	A0153820
2332	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004337101	US0043371014	A0160120
2333	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004398103	US0043981036	A0172650
2334	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004446100	US0044461004	A0351340
2335	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00448Q201	US00448Q2012	A0197860
2336	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004934105	US0049341052	A1316720
2337	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00504W100	US00504W1009	A0100420
2338	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00506P103	US00506P1030	A0187510
2339	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00508B102	US00508B1026	A0083560
2340	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	006351308	US0063513081	A1895480
2341	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00651F108	US00651F1084	A0579670
2342	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00724X102	US00724X1028	A0086960
2343	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00752H102	US00752H1023	A0158890
2344	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00752J108	US00752J1088	A0178340
2345	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00765H107	US00765H1077	A0177470
2346	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007942204	US0079422046	A1897350
2347	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	008073108	US0080731088	A0202180
2348	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00826A109	US00826A1097	A0199760
2349	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	008272106	US0082721061	A0163070
2350	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00846L101	US00846L1017	A0198870

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2295	CAPITAL ONE FINANCIAL CORP	01/01/00		TMS
2296	TRUMP ENTERTAINMENT RESORTS INC	01/01/00		TMS
2297	CORPORATE-BACKED TRU PFD 0.0000 01Mar27 25.00USD DCX	03/01/27	0.00%	TMS
2298	CORPORATE BACKED TR CTFS 2004-5 VERIZON N Y INC DEB VAR RATE DUE 04/01/2032	04/01/32	0.00%	TMS
2299	ATLAS PIPELINE PARTNERS L P UNIT LTD PARTNERSHIP INT	01/01/00		TMS
2300	BREITBURN ENERGY PARTNERS L P COM UNIT LTD PARTNERSHIP INT	01/01/00		TMS
2301	EAGLE ROCK ENERGY PARTNERS LP UNIT LTD PARTNERSHIP INT	01/01/00		TMS
2302	LEGACY RESERVES LP UNIT REPRESENTING LTD PARTNER INTERESTS	01/01/00		TMS
2303	CASTLEPOINT HOLDINGS LTD	01/01/00		TMS
2304	***MAIDEN HOLDINGS LTD	01/01/00		TMS
2305	***QUANTA CAPITAL HOLDINGS LTD	01/01/00		TMS
2306	***XOMA LTD-(BERMUDA)	01/01/00		TMS
2307	***CONSOLIDATED WATER CO LTD	01/01/00		TMS
2308	***SMART MODULAR TECHNOLOGIES INC	01/01/00		TMS
2309	***DHT MARITIME INC	01/01/00		TMS
2310	***TEEKAY TANKERS LTD	01/01/00		TMS
2311	SANDER MORRIS HARRIS GROUP INC	01/01/00		TMS
2312	TURBOCHEF TECHNOLOGIES INC	01/01/00		TMS
2313	***FGX INTERNATIONAL HOLDINGS LIMITED	01/01/00		TMS
2314	AAON INC NEW	01/01/00		TMS
2315	A C MOORE ARTS & CRAFTS INC	01/01/00		TMS
2316	AEP INDUSTRIES INC	01/01/00		TMS
2317	AFC ENTERPRISES INC	01/01/00		TMS
2318	A H BELO CORPORATION SERIES A	01/01/00		TMS
2319	AMICAS INC	01/01/00		TMS
2320	ATS MEDICAL INC	01/01/00		TMS
2321	ATC TECHNOLOGY CORP	01/01/00		TMS
2322	AVI BIOPHARMA INC	01/01/00		TMS
2323	AXT INC	01/01/00		TMS
2324	AZZ INC	01/01/00		TMS
2325	ABINGTON BANCORP INC PENN	01/01/00		TMS
2326	ABIOMED INC	01/01/00		TMS
2327	ABRAXAS PETROLEUM CORP	01/01/00		TMS
2328	ACACIA RESEARCH - ACACIA TECHNOLOGIES	01/01/00		TMS
2329	ACADIA PHARMACEUTICALS INC	01/01/00		TMS
2330	ACCELRYS INC	01/01/00		TMS
2331	ACCESS INTEGRATED TECHNOLOGIESINC CL A	01/01/00		TMS
2332	ACCESS NATIONAL CORPORATION	01/01/00		TMS
2333	ACCURIDE CORP	01/01/00		TMS
2334	ACETO CORP N/C FR ACETO CHEMICAL CO INC	01/01/00		TMS
2335	ACHILLION PHARMACEUTICALS INC	01/01/00		TMS
2336	ACTEL CORP	01/01/00		TMS
2337	ACTIVE POWER INC	01/01/00		TMS
2338	ACTIVIDENTITY CORPORATION	01/01/00		TMS
2339	ACTUATE CORPORATION	01/01/00		TMS
2340	ADAMS RESOURCES & ENERGY INC NEW	01/01/00		TMS
2341	ADAPTEC INC	01/01/00		TMS
2342	ADOLOR CORP	01/01/00		TMS
2343	ADVANCED BATTERY TECHNOLOGIES INC	01/01/00		TMS
2344	ADVANCED ANALOGIC TECHNOLOGIESINC	01/01/00		TMS
2345	ADVANCED LIFE SCIENCES HOLDINGS INC	01/01/00		TMS
2346	ADVANTA CORP-CL B NON-VTG	01/01/00		TMS
2347	AEROVIRONMENT INC	01/01/00		TMS
2348	AFFYMAX INC	01/01/00		TMS
2349	AFFIRMATIVE INSURANCE HOLDINGSINC	01/01/00		TMS
2350	AGFEED INDUSTRIES INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2295	(100)	45.94	45.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2296	(1)	1.35	1.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2297	0	25.25	25.25	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
2298	0	23.10	23.10	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
2299	(144)	29.55	29.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2300	(44,405)	14.10	14.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2301	(2,007,992)	11.43	11.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2302	(2,500)	17.56	17.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2303	(2,184)	11.32	11.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2304	(2,952)	6.18	6.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2305	(4,632)	2.78	2.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2306	(8,688)	2.27	2.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2307	(896)	21.60	21.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2308	(2,648)	2.87	2.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2309	(2,376)	8.45	8.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2310	(872)	18.02	18.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2311	(1,096)	9.98	9.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2312	(1,480)	6.20	6.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2313	(992)	12.69	12.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2314	(792)	19.76	19.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2315	(1,400)	7.92	7.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2316	(472)	20.14	20.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2317	(1,608)	9.00	9.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2318	(1,568)	5.90	5.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2319	(4,048)	2.57	2.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2320	(3,872)	3.24	3.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2321	(1,224)	24.13	24.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2322	(3,560)	1.13	1.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2323	(2,000)	3.15	3.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2324	(696)	37.38	37.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2325	(2,200)	10.13	10.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2326	(1,800)	17.45	17.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2327	(2,656)	2.52	2.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2328	(2,128)	4.13	4.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2329	(2,312)	2.61	2.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2330	(1,992)	4.90	4.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2331	(1,592)	1.48	1.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2332	(952)	5.95	5.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2333	(2,336)	1.39	1.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2334	(1,816)	9.24	9.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2335	(776)	2.16	2.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2336	(1,480)	11.96	11.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2337	(4,336)	0.70	0.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2338	(3,552)	2.50	2.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2339	(3,640)	4.01	4.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2340	(360)	25.40	25.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2341	(7,736)	3.80	3.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2342	(3,016)	3.52	3.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2343	(2,968)	3.69	3.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2344	(2,744)	4.44	4.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2345	(2,360)	0.92	0.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2346	(2,384)	8.58	8.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2347	(680)	34.55	34.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2348	(752)	19.97	19.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2349	(1,120)	4.25	4.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2350	(1,224)	9.98	9.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2351	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2352	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2353	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2354	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2355	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2356	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2357	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2358	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2359	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2360	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2361	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2362	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2363	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2364	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2365	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2366	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2367	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2368	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2369	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2370	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2371	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2372	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2373	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2374	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2375	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2376	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2377	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2378	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2379	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2380	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2381	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2382	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2383	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2384	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2385	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2386	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2387	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2388	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2389	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2390	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2391	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2392	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2393	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2394	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2395	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2396	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2397	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2398	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2399	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2400	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2401	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2402	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2403	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2404	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2405	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2406	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2351	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00847J105	US00847J1051	A0152230
2352	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	008492100	US0084921008	A3010790
2353	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	009128307	US0091283079	A3929250
2354	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00922R105	US00922R1059	A0227130
2355	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00949P108	US00949P1084	A0071090
2356	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00950V101	US00950V1017	A0209740
2357	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	009720103	US0097201034	A0195490
2358	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	009728106	US0097281069	A1433130
2359	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01167P101	US01167P1012	A0107080
2360	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	012423109	US0124231095	A0092540
2361	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	014384200	US0143842005	A0134160
2362	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	014485106	US0144851062	A0197340
2363	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	015384100	US0153841004	A0187110
2364	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	016230104	US0162301040	A1948720
2365	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01748X102	US01748X1028	A0199110
2366	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	018606202	US0186062024	A0121280
2367	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01923A109	US01923A1097	A0112970
2368	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	019344100	US0193441005	A0206710
2369	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	019615103	US0196151031	A0082250
2370	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	019645506	US0196455069	A0161650
2371	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	019777101	US0197771019	A0087600
2372	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	019855303	US0198553036	A0186170
2373	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	020409108	US0204091088	A0080920
2374	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02081G102	US02081G1022	A0192290
2375	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02208R106	US02208R1068	A0199690
2376	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02216N105	US02216N1054	A0185690
2377	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023177108	US0231771082	A0149890
2378	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023178106	US0231781065	A7057030
2379	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02342J101	US02342J1016	A0186560
2380	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02364L109	US02364L1098	A5387330
2381	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023850100	US0238501003	A0218920
2382	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02407E104	US02407E1047	A0182230
2383	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02503X105	US02503X1054	A0224590
2384	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025353103	US0253531034	A0077350
2385	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025533407	US0255334072	A0120470
2386	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	026760405	US0267604058	A0139290
2387	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	028723104	US0287231049	A0138420
2388	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	028740108	US0287401089	A4556520
2389	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	028882108	US0288821087	A4589080
2390	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	028884104	US0288841044	A0110360
2391	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	029429107	US0294291077	A4787990
2392	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	029683109	US0296831094	A4894020
2393	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	029899101	US0298991011	A0048910
2394	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030145205	US0301452050	A5400340
2395	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030371108	US0303711081	A5077580
2396	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030506109	US0305061097	A5123050
2397	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03058P109	US03058P1093	A0115120
2398	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03062T105	US03062T1051	A0119020
2399	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03070L300	US03070L3006	A0092200
2400	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03071H100	US03071H1005	A0025710
2401	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03073V107	US03073V1070	A0111290
2402	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03076K108	US03076K1088	A0184440
2403	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032015109	US0320151097	A5294950
2404	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032037103	US0320371034	A5243650
2405	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032158107	US0321581078	A0141730
2406	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032332504	US0323325045	A0065170

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2351	AGILYSYS INC	01/01/00		TMS
2352	AGREE REALTY CORP	01/01/00		TMS
2353	AIR METHODS CORP NEW	01/01/00		TMS
2354	AIR TRANSPORT SERVICES GROUP INC	01/01/00		TMS
2355	AIRTRAN HOLDINGS INC	01/01/00		TMS
2356	AIRVANA INC	01/01/00		TMS
2357	AKEENA SOLAR INC	01/01/00		TMS
2358	AKORN INC	01/01/00		TMS
2359	ALASKA COMMUNICATIONS SYS GROUP INC	01/01/00		TMS
2360	ALBANY MOLECULAR RESEARCH INC	01/01/00		TMS
2361	ALDILA INC	01/01/00		TMS
2362	ALESCO FINANCIAL INC	01/01/00		TMS
2363	ALEXZA PHARMACEUTICALS INC	01/01/00		TMS
2364	ALICO INC	01/01/00		TMS
2365	ALLEGIANT TRAVEL CO	01/01/00		TMS
2366	ALLIANCE IMAGING INC DEL NEW	01/01/00		TMS
2367	ALLIED HEALTHCARE INTERNATIONAL INC	01/01/00		TMS
2368	ALLIED NEVADA GOLD CORP	01/01/00		TMS
2369	ALLION HEALTHCARE INC	01/01/00		TMS
2370	ALLIS CHALMERS ENERGY INC	01/01/00		TMS
2371	ALLOS THERAPEUTICS INC	01/01/00		TMS
2372	ALLOY INC	01/01/00		TMS
2373	ALMOST FAMILY INC	01/01/00		TMS
2374	ALPHATEC HLDGS INC	01/01/00		TMS
2375	ALTRA HOLDINGS INC	01/01/00		TMS
2376	ALTUS PHARMACEUTICALS INC	01/01/00		TMS
2377	AMBASSADORS GROUP INC	01/01/00		TMS
2378	AMBASSADORS INTERNATIONAL INC	01/01/00		TMS
2379	AMCOMP INC NEW	01/01/00		TMS
2380	AMERICA SERVICE GROUP INC	01/01/00		TMS
2381	AMERICAN APPAREL INC	01/01/00		TMS
2382	AMERICAN BANCORP N J INC	01/01/00		TMS
2383	AMERICAN CAPITAL AGENCY CORP COMMON STOCK	01/01/00		TMS
2384	AMERICAN DENTAL PARTNERS INC	01/01/00		TMS
2385	AMERICAN ECOLOGY CORP COM NEW	01/01/00		TMS
2386	AMERICAN INDEPENDENCE CORPORATION	01/01/00		TMS
2387	AMERICAN OIL & GAS INC	01/01/00		TMS
2388	AMERICAN PACIFIC CORP	01/01/00		TMS
2389	AMERICAN PHYSICIANS SERVICE GROUP INC	01/01/00		TMS
2390	AMERICAN PHYSICIANS CAPITAL INC	01/01/00		TMS
2391	AMERICAN SCIENCE & ENGINEERINGINC	01/01/00		TMS
2392	AMERICAN SOFTWARE INC-CL A	01/01/00		TMS
2393	AMERICAN STATES WATER COMPANY	01/01/00		TMS
2394	AMERICAN TECHNOLOGY CORP-DEL	01/01/00		TMS
2395	AMERICAN VANGUARD CORP	01/01/00		TMS
2396	AMERICAN WOODMARK CORP	01/01/00		TMS
2397	AMERICANWEST BANCORPORATION COM	01/01/00		TMS
2398	AMERICAS CAR MART INC	01/01/00		TMS
2399	AMERIGON INC	01/01/00		TMS
2400	AMERISAFE INC-CL A	01/01/00		TMS
2401	AMERITYRE CORP	01/01/00		TMS
2402	AMERIS BANCORP	01/01/00		TMS
2403	AMPAL AMERICAN ISRAEL CORP CL A	01/01/00		TMS
2404	AMPCO-PITTSBURGH CORP	01/01/00		TMS
2405	AMREIT CL A	01/01/00		TMS
2406	AMTECH SYSTEMS INC COM PAR $0.01 NEW	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2351	(1,400)	11.87	11.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2352	(1,296)	26.12	26.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2353	(624)	28.10	28.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2354	(5,360)	0.94	0.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2355	(6,392)	2.69	2.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2356	(1,704)	5.29	5.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2357	(1,336)	3.55	3.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2358	(3,680)	5.04	5.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2359	(2,704)	11.23	11.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2360	(1,352)	18.00	18.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2361	(672)	4.00	4.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2362	(2,824)	0.91	0.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2363	(2,192)	5.06	5.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2364	(264)	39.76	39.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2365	(752)	30.89	30.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2366	(1,560)	11.67	11.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2367	(2,496)	2.31	2.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2368	(3,400)	4.45	4.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2369	(1,352)	6.30	6.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2370	(1,624)	11.61	11.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2371	(3,264)	7.98	7.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2372	(1,128)	7.67	7.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2373	(464)	41.98	41.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2374	(1,872)	4.25	4.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2375	(1,624)	16.70	16.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2376	(1,680)	1.50	1.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2377	(1,176)	16.84	16.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2378	(1,384)	2.18	2.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2379	(1,336)	11.96	11.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2380	(872)	10.91	10.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2381	(2,328)	9.17	9.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2382	(1,344)	10.35	10.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2383	(792)	19.68	19.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2384	(960)	12.89	12.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2385	(1,128)	28.53	28.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2386	(104)	6.61	6.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2387	(2,776)	2.36	2.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2388	(680)	15.53	15.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2389	(656)	22.40	22.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2390	(624)	44.83	44.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2391	(520)	67.06	67.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2392	(1,432)	5.57	5.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2393	(928)	38.10	38.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2394	(1,912)	0.73	0.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2395	(1,080)	14.80	14.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2396	(688)	24.25	24.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2397	(3,784)	1.38	1.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2398	(752)	21.84	21.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2399	(1,296)	7.99	7.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2400	(1,200)	19.97	19.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2401	(1,424)	1.25	1.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2402	(1,208)	12.86	12.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2403	(1,744)	4.84	4.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2404	(488)	33.76	33.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2405	(1,904)	6.96	6.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2406	(744)	10.02	10.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2407	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2408	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2409	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2410	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2411	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2412	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2413	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2414	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2415	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2416	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2417	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2418	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2419	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2420	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2421	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2422	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2423	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2424	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2425	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2426	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2427	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2428	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2429	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2430	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2431	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2432	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2433	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2434	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2435	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2436	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2437	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2438	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2439	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2440	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2441	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2442	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2443	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2444	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2445	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2446	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2447	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2448	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2449	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2450	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2451	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2452	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2453	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2454	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2455	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2456	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2457	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2458	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2459	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2460	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2461	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2462	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2407	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03252Q408	US03252Q4082	A0158310
2408	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032744104	US0327441046	A5430040
2409	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03475V101	US03475V1017	A0157390
2410	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	035255108	US0352551081	A5717860
2411	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03525N109	US03525N1090	A0202810
2412	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037032109	US0370321095	A0073370
2413	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037347101	US0373471012	A0052840
2414	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	038237103	US0382371039	A6937160
2415	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03834A103	US03834A1034	A0237190
2416	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03875P100	US03875P1003	A0166860
2417	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	038923108	US0389231087	A0177590
2418	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	039670104	US0396701049	A0024750
2419	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03969P107	US03969P1075	A0202270
2420	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040047102	US0400471027	A0125020
2421	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040149106	US0401491065	A0183820
2422	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04033A100	US04033A1007	A7535080
2423	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040712101	US0407121013	A6349500
2424	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04269E107	US04269E1073	A0026540
2425	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04269X105	US04269X1054	A0108850
2426	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	042744102	US0427441029	A6644360
2427	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	042797100	US0427971009	A0156070
2428	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04289L107	US04289L1070	A0047880
2429	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04516H101	US04516H1014	A7913890
2430	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	045235108	US0452351085	A0085290
2431	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	045346103	US0453461032	A0130210
2432	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04544X102	US04544X1028	A0198120
2433	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	046220109	US0462201098	A0016340
2434	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	046433108	US0464331083	A7166930
2435	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04648X107	US04648X1072	A7909870
2436	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	049079205	US0490792050	A0050820
2437	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04963C209	US04963C2098	A0178040
2438	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	050757103	US0507571034	A7675570
2439	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	052660107	US0526601077	A0208530
2440	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05275N106	US05275N1063	A0070160
2441	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05348P401	US05348P4019	A0185420
2442	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05348W307	US05348W3079	A0233850
2443	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053491205	US0534912052	A0223050
2444	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053494100	US0534941002	A8103220
2445	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05356X403	US05356X4034	A0212320
2446	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053690103	US0536901038	A0020130
2447	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05453N100	US05453N1000	A0023990
2448	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05508R106	US05508R1068	B0086160
2449	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05569C105	US05569C1053	B0132350
2450	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	056032105	US0560321053	B0124280
2451	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057149106	US0571491069	B0365700
2452	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057665200	US0576652004	B0398260
2453	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057755209	US0577552096	B0420190
2454	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	059690107	US0596901076	B0054120
2455	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05969A105	US05969A1051	T0083090
2456	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05978R107	US05978R1077	B0076290
2457	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	062128103	US0621281031	B0118430
2458	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	062401104	US0624011047	B0812800
2459	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	063904106	US0639041062	B0024550
2460	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	065908501	US0659085015	B0007680
2461	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06643P104	US06643P1049	B0096430
2462	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06652V109	US06652V1098	B0085900

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2407	ANADYS PHARMACEUTICALS INC	01/01/00		TMS
2408	ANAREN INC FORMERLY ANAREN MICROWAVE INC	01/01/00		TMS
2409	ANGIODYNAMICS INC	01/01/00		TMS
2410	ANIKA THERAPEUTICS INC	01/01/00		TMS
2411	ANIMAL HEALTH INTERNATIONAL INC	01/01/00		TMS
2412	ANTIGENICS INC DEL	01/01/00		TMS
2413	ANWORTH MORTGAGE ASSET CORP	01/01/00		TMS
2414	APPLIED SIGNAL TECHNOLOGY INC	01/01/00		TMS
2415	APPROACH RESOURCES INC	01/01/00		TMS
2416	ARBINET THEXCHANGE INC	01/01/00		TMS
2417	ARBOR REALTY TRUST INC	01/01/00		TMS
2418	ARCTIC CAT INC	01/01/00		TMS
2419	ARDEA BIOSCIENCES INC	01/01/00		TMS
2420	ARENA PHARMACEUTICALS INC	01/01/00		TMS
2421	ARGON ST INC	01/01/00		TMS
2422	ARIAD PHARMACEUTICALS INC-DEL	01/01/00		TMS
2423	ARK RESTAURANTS CORP	01/01/00		TMS
2424	ARQULE INC	01/01/00		TMS
2425	ARRAY BIOPHARMA INC	01/01/00		TMS
2426	ARROW FINANCIAL CORP	01/01/00		TMS
2427	ARROWHEAD RESEARCH CORPORATION	01/01/00		TMS
2428	ART TECHNOLOGY GROUP INC	01/01/00		TMS
2429	ASHWORTH INC	01/01/00		TMS
2430	ASPECT MEDICAL SYSTEMS INC	01/01/00		TMS
2431	ASPENBIO PHARMA INC	01/01/00		TMS
2432	ASSISTED LIVING CONCEPTS INC NEW CL A	01/01/00		TMS
2433	ASTA FUNDING INC	01/01/00		TMS
2434	ASTRONICS CORP	01/01/00		TMS
2435	ASYST TECHNOLOGIES INC	01/01/00		TMS
2436	ATLANTIC TELE-NETWORK INC NEW	01/01/00		TMS
2437	ATRICURE INC	01/01/00		TMS
2438	AUDIOVOX CORP CL A	01/01/00		TMS
2439	AUTHENTEC INC	01/01/00		TMS
2440	AUTOBYTEL INC COM	01/01/00		TMS
2441	AVANIR PHARMACEUTICALS CL A NEW	01/01/00		TMS
2442	AVANEX CORPORATION NEW	01/01/00		TMS
2443	AVANT IMMUNOTHERAPEUTICS INC	01/01/00		TMS
2444	AVATAR HOLDINGS INC	01/01/00		TMS
2445	AVENTINE RENEWABLE ENERGY HLDGS INC	01/01/00		TMS
2446	AVIGEN INC	01/01/00		TMS
2447	AWARE INC-MASS	01/01/00		TMS
2448	B & G FOODS HLDGS CORP CL A	01/01/00		TMS
2449	BMP SUNSTONE CORPORATION	01/01/00		TMS
2450	BTU INTERNATIONAL INC	01/01/00		TMS
2451	BAKER MICHAEL CORP	01/01/00		TMS
2452	BALCHEM CORP	01/01/00		TMS
2453	BALDWIN & LYONS INC CL B	01/01/00		TMS
2454	BANCORP RHODE ISLAND INC	01/01/00		TMS
2455	THE BANCORP INC	01/01/00		TMS
2456	BANCTRUST FINANCIAL GROUP INC	01/01/00		TMS
2457	BANK OF FLORIDA CORPORATION	01/01/00		TMS
2458	BANK OF GRANITE CORP	01/01/00		TMS
2459	BANK OF THE OZARKS INC	01/01/00		TMS
2460	BANKATLANTIC BANCORP INC-CL A	01/01/00		TMS
2461	BANKFINANCIAL CORPORATION	01/01/00		TMS
2462	BANNER CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2407	(1,976)	2.48	2.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2408	(1,008)	10.76	10.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2409	(1,512)	15.85	15.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2410	(992)	8.29	8.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2411	(1,088)	7.83	7.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2412	(5,592)	1.62	1.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2413	(3,768)	7.47	7.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2414	(1,016)	17.91	17.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2415	(520)	13.74	13.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2416	(1,440)	3.42	3.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2417	(1,008)	8.54	8.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2418	(816)	10.62	10.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2419	(912)	13.75	13.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2420	(4,568)	5.61	5.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2421	(776)	24.53	24.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2422	(3,936)	3.01	3.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2423	(528)	21.54	21.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2424	(2,880)	3.45	3.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2425	(3,016)	6.52	6.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2426	(1,168)	26.86	26.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2427	(3,008)	1.53	1.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2428	(7,712)	4.15	4.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2429	(1,472)	3.30	3.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2430	(1,304)	4.99	4.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2431	(2,304)	7.05	7.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2432	(3,336)	7.12	7.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2433	(656)	8.25	8.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2434	(480)	24.40	24.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2435	(2,992)	3.72	3.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2436	(576)	34.14	34.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2437	(960)	10.15	10.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2438	(1,224)	9.37	9.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2439	(1,552)	2.40	2.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2440	(2,848)	1.12	1.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2441	(2,696)	0.88	0.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2442	(848)	5.76	5.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2443	(1,040)	11.11	11.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2444	(352)	35.50	35.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2445	(2,280)	5.66	5.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2446	(2,184)	4.33	4.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2447	(1,480)	3.10	3.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2448	(1,664)	8.03	8.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2449	(1,792)	6.20	6.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2450	(648)	9.68	9.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2451	(528)	37.65	37.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2452	(1,120)	27.95	27.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2453	(1,168)	21.19	21.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2454	(352)	28.83	28.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2455	(832)	5.81	5.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2456	(1,824)	9.56	9.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2457	(1,488)	8.01	8.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2458	(1,624)	7.68	7.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2459	(1,088)	27.23	27.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2460	(4,144)	1.79	1.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2461	(1,480)	14.63	14.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2462	(952)	12.07	12.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2463	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2464	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2465	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2466	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2467	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2468	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2469	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2470	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2471	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2472	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2473	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2474	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2475	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2476	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2477	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2478	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2479	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2480	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2481	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2482	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2483	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2484	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2485	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2486	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2487	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2488	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2489	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2490	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2491	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2492	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2493	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2494	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2495	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2496	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2497	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2498	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2499	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2500	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2501	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2502	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2503	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2504	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2505	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2506	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2507	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2508	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2509	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2510	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2511	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2512	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2513	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2514	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2515	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2516	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2517	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2518	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2463	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	068463108	US0684631080	B0534530
2464	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	07011T306	US07011T3068	B0104660
2465	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	070203104	US0702031040	B1734940
2466	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	071625107	US0716251071	B0118240
2467	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	073677106	US0736771066	B0055960
2468	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	074002106	US0740021060	B0075880
2469	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	074014101	US0740141017	B0048240
2470	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	07556Q105	US07556Q1058	B1287570
2471	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	077347300	US0773473006	B0058560
2472	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	082047200	US0820472001	B1505430
2473	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	084680107	US0846801076	B0051850
2474	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	087866109	US0878661091	B0089200
2475	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	08915P101	US08915P1012	B0073900
2476	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	089750509	US0897505097	B0117950
2477	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09057G602	US09057G6026	B2505790
2478	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09058V103	US09058V1035	B2506130
2479	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09064M105	US09064M1053	B0119970
2480	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09064X101	US09064X1019	B0104440
2481	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09065G107	US09065G1076	B0128720
2482	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09065V203	US09065V2034	B0099360
2483	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09066V103	US09066V1035	B2508460
2484	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09069N108	US09069N1081	B0093740
2485	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	090911108	US0909111082	B2509530
2486	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09180C106	US09180C1062	B0088530
2487	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	096227301	US0962273019	B0135870
2488	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	096231105	US0962311058	B0008860
2489	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09656A105	US09656A1051	B0083080
2490	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09746Y105	US09746Y1055	B0132840
2491	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	097698104	US0976981045	B4346760
2492	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09856E105	US09856E1055	B0088790
2493	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	098570104	US0985701046	B4114320
2494	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	099469504	US0994695049	B0080680
2495	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	099709107	US0997091071	B4130560
2496	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	099849101	US0998491015	B0062920
2497	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	100557107	US1005571070	B0000280
2498	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	101119105	US1011191053	B4865480
2499	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	101388106	US1013881065	B0039040
2500	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	10211F100	US10211F1003	B0033810
2501	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	103043105	US1030431050	B5250060
2502	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	108030107	US1080301070	B0089830
2503	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	112211107	US1122111073	B0097490
2504	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	117665109	US1176651099	B6837180
2505	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	118255108	US1182551085	B0023460
2506	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	119848109	US1198481095	B0082240
2507	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	120076104	US1200761047	B0090170
2508	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	120113105	US1201131059	B0025750
2509	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	124661109	US1246611099	C0038560
2510	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	124805102	US1248051021	C0153170
2511	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12498B307	US12498B3078	C0168940
2512	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125071100	US1250711009	C0003590
2513	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12525D102	US12525D1028	C0051940
2514	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125902106	US1259021061	C0077530
2515	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125906107	US1259061075	C0082990
2516	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12618M100	US12618M1009	C0163640
2517	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12618T105	US12618T1051	C0175810
2518	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126501105	US1265011056	C0091090

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2463	BARRETT BUSINESS SERVICES INC	01/01/00		TMS
2464	BASIN WATER INC	01/01/00		TMS
2465	BASSETT FURNITURE INDS INC	01/01/00		TMS
2466	EDDIE BAUER HLDGS INC	01/01/00		TMS
2467	BEACON POWER CORP	01/01/00		TMS
2468	BEARINGPOINT INC	01/01/00		TMS
2469	BEASLEY BROADCAST GROUP INC CL A	01/01/00		TMS
2470	BEAZER HOMES USA INC	01/01/00		TMS
2471	BEL FUSE INC-CL B	01/01/00		TMS
2472	BENIHANA INC-CL A	01/01/00		TMS
2473	BERKSHIRE HILLS BANCORP INC	01/01/00		TMS
2474	BEVERLY HILLS BANCORP INC	01/01/00		TMS
2475	BIG 5 SPORTING GOODS CORP	01/01/00		TMS
2476	BIGBAND NETWORKS INC	01/01/00		TMS
2477	BIO REFERENCE LABORATORIES INCNEW	01/01/00		TMS
2478	BIOCRYST PHARMACEUTICALS INC	01/01/00		TMS
2479	BIODEL INC	01/01/00		TMS
2480	BIOMIMETIC THERAPEUTICS INC	01/01/00		TMS
2481	BIOFORM MEDICAL INC	01/01/00		TMS
2482	BIOSANTE PHARMACEUTICALS INC NEW	01/01/00		TMS
2483	BIOSPHERE MEDICAL INC	01/01/00		TMS
2484	BIOSCRIP INC	01/01/00		TMS
2485	BIOLASE TECHNOLOGY INC	01/01/00		TMS
2486	BJS RESTAURANTS INC	01/01/00		TMS
2487	BLUEFLY INC	01/01/00		TMS
2488	BLUEGREEN CORP	01/01/00		TMS
2489	BMB MUNAI INC	01/01/00		TMS
2490	BOISE INC	01/01/00		TMS
2491	BOLT TECHNOLOGY CORP	01/01/00		TMS
2492	BOOKHAM INC	01/01/00		TMS
2493	BOOKS-A-MILLION INC	01/01/00		TMS
2494	BOOTS & COOTS INTERNATIONAL WELL CONTROL INC NEW	01/01/00		TMS
2495	BORDERS GROUP INC	01/01/00		TMS
2496	BORLAND SOFTWARE CORP	01/01/00		TMS
2497	BOSTON BEER CO INC-CL A	01/01/00		TMS
2498	BOSTON PRIVATE FINANCIAL HLDGSINC (FORM BOSTON PRIVATE BANCORP INC)	01/01/00		TMS
2499	BOTTOMLINE TECHNOLOGIES (DE) INC	01/01/00		TMS
2500	BOVIE MEDICAL CORPORATION	01/01/00		TMS
2501	BOWNE & CO INC	01/01/00		TMS
2502	BRIDGE CAPITAL HOLDINGS	01/01/00		TMS
2503	BRONCO DRILLING CO INC	01/01/00		TMS
2504	BRYN MAWR BANK CORP	01/01/00		TMS
2505	BUCKEYE TECHNOLOGIES INC	01/01/00		TMS
2506	BUFFALO WILD WINGS INC	01/01/00		TMS
2507	BUILD A BEAR WORKSHOP INC	01/01/00		TMS
2508	BUILDING MATERIALS HOLDING CORP	01/01/00		TMS
2509	C&D TECHNOLOGIES INC	01/01/00		TMS
2510	CBIZ INC	01/01/00		TMS
2511	CBRE REALTY FINANCE INC	01/01/00		TMS
2512	CDI CORP	01/01/00		TMS
2513	CFS BANCORP INC	01/01/00		TMS
2514	CPI CORP	01/01/00		TMS
2515	CSS INDUSTRIES INC	01/01/00		TMS
2516	CPI INTL INC	01/01/00		TMS
2517	CRA INTERNATIONAL INC	01/01/00		TMS
2518	CTS CORP W/RTS TO PUR NOTES UNDER CERT CIRCUMSTANCE	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2463	(536)	17.08	17.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2464	(1,200)	2.45	2.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2465	(960)	10.15	10.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2466	(2,360)	8.27	8.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2467	(6,160)	1.13	1.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2468	(12,760)	1.10	1.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2469	(1,008)	3.02	3.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2470	(2,360)	8.42	8.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2471	(760)	28.46	28.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2472	(1,232)	6.77	6.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2473	(944)	26.86	26.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2474	(1,384)	1.34	1.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2475	(1,512)	10.70	10.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2476	(2,248)	4.05	4.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2477	(744)	28.49	28.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2478	(1,256)	2.65	2.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2479	(728)	5.72	5.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2480	(872)	10.18	10.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2481	(1,728)	4.00	4.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2482	(1,784)	4.01	4.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2483	(920)	3.50	3.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2484	(3,408)	2.61	2.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2485	(1,648)	2.25	2.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2486	(1,104)	12.61	12.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2487	(824)	2.68	2.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2488	(1,136)	10.97	10.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2489	(2,560)	3.50	3.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2490	(2,112)	2.39	2.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2491	(528)	17.89	17.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2492	(6,720)	1.45	1.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2493	(968)	7.16	7.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2494	(3,416)	2.64	2.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2495	(3,392)	7.57	7.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2496	(4,344)	1.75	1.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2497	(576)	44.87	44.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2498	(3,016)	9.52	9.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2499	(1,448)	11.16	11.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2500	(1,312)	7.60	7.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2501	(1,648)	12.23	12.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2502	(888)	10.85	10.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2503	(1,576)	13.48	13.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2504	(1,120)	23.18	23.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2505	(2,232)	9.17	9.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2506	(992)	36.18	36.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2507	(1,056)	7.86	7.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2508	(2,976)	1.08	1.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2509	(1,704)	5.93	5.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2510	(2,496)	8.43	8.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2511	(3,248)	1.39	1.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2512	(800)	26.22	26.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2513	(2,224)	8.76	8.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2514	(400)	16.28	16.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2515	(456)	26.32	26.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2516	(792)	14.09	14.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2517	(648)	39.63	39.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2518	(2,072)	12.93	12.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2519	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2520	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2521	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2522	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2523	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2524	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2525	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2526	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2527	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2528	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2529	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2530	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2531	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2532	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2533	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2534	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2535	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2536	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2537	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2538	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2539	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2540	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2541	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2542	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2543	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2544	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2545	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2546	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2547	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2548	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2549	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2550	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2551	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2552	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2553	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2554	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2555	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2556	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2557	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2558	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2559	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2560	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2561	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2562	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2563	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2564	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2565	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2566	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2567	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2568	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2569	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2570	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2571	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2572	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2573	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2574	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2519	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127150308	US1271503088	C0588590
2520	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12738A101	US12738A1016	C0166610
2521	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12738T100	US12738T1007	C0170060
2522	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127537207	US1275372076	C0137440
2523	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12811R104	US12811R1041	C0145200
2524	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	128126109	US1281261099	C0144180
2525	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	128246105	US1282461052	C0115800
2526	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	129915203	US1299152033	C0061340
2527	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	130439102	US1304391022	C0472650
2528	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	13054D109	US13054D1090	C0081480
2529	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	130872104	US1308721042	C0138090
2530	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	13123E500	US13123E5006	C0136290
2531	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	13123X102	US13123X1028	C0809770
2532	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	132011107	US1320111073	C0717450
2533	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	133034108	US1330341082	C0766880
2534	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	136907102	US1369071022	C1739750
2535	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	137801106	US1378011068	C0141200
2536	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	138098108	US1380981084	C1795400
2537	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	139209100	US1392091005	C0222010
2538	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	139674105	US1396741050	C1860060
2539	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140065202	US1400652020	C0174970
2540	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140288101	US1402881015	C0140250
2541	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140475104	US1404751042	C0045360
2542	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140501107	US1405011073	C1936770
2543	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14056D105	US14056D1054	C1854720
2544	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14071N104	US14071N1046	C0128650
2545	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14075T107	US14075T1079	C0600430
2546	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140909102	US1409091022	C0566910
2547	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14141A108	US14141A1088	C0179410
2548	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14141R101	US14141R1014	C0159360
2549	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14149F109	US14149F1093	C0052400
2550	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	143436400	US1434364006	C0114920
2551	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	143905107	US1439051079	C0022680
2552	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	147154108	US1471541086	C0597230
2553	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	147195101	US1471951012	C2403040
2554	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	147322101	US1473221018	C0147270
2555	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	147448104	US1474481041	C0045400
2556	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14808P109	US14808P1093	C0097750
2557	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	148711104	US1487111049	C0119850
2558	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	148881105	US1488811050	C0581630
2559	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149016107	US1490161072	C0053840
2560	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149507105	US1495071052	C2525590
2561	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149568107	US1495681074	C0129840
2562	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	150602209	US1506022094	C0135890
2563	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	150838100	US1508381001	C1263670
2564	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	150921104	US1509211041	C1252880
2565	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	151408101	US1514081017	C2633510
2566	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15146E102	US15146E1029	C0125970
2567	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	154760102	US1547601021	C0124580
2568	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	155771108	US1557711082	C2994110
2569	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	156492100	US1564921005	C1268930
2570	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	157085101	US1570851014	C0030850
2571	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	157210105	US1572101053	C0160610
2572	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	161048103	US1610481038	C0099960
2573	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16150R104	US16150R1041	C3442740
2574	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	163428105	US1634281059	C0178330

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2519	CACHE INC NEW	01/01/00		TMS
2520	CADENCE FINANCIAL CORPORATION	01/01/00		TMS
2521	CADENCE PHARMACEUTICALS INC	01/01/00		TMS
2522	CADIZ INC NEW	01/01/00		TMS
2523	CALAMOS ASSET MGMT INC CL A	01/01/00		TMS
2524	CALAMP CORP	01/01/00		TMS
2525	CALAVO GROWERS INC	01/01/00		TMS
2526	CALIFORNIA COASTAL COMMUNITIESINC NEW	01/01/00		TMS
2527	CALIFORNIA MICRO DEVICES CORP	01/01/00		TMS
2528	CALIFORNIA PIZZA KITCHEN INC	01/01/00		TMS
2529	CALIPER LIFE SCIENCES INC	01/01/00		TMS
2530	CALLIDUS SOFTWARE INC	01/01/00		TMS
2531	CALLON PETROLEUM CO-DEL	01/01/00		TMS
2532	CAMBREX CORP	01/01/00		TMS
2533	CAMDEN NATIONAL CORPORATION	01/01/00		TMS
2534	CANDELA CORP	01/01/00		TMS
2535	CANO PETROLEUM INC	01/01/00		TMS
2536	CANTEL MEDICAL CORPORATION	01/01/00		TMS
2537	CAPE BANCORP INC	01/01/00		TMS
2538	CAPITAL CITY BANK GROUP INC	01/01/00		TMS
2539	CAPITAL CORP OF THE WEST NEW	01/01/00		TMS
2540	CAPLEASE INC	01/01/00		TMS
2541	CAPITAL SENIOR LIVING CORP	01/01/00		TMS
2542	CAPITAL SOUTHWEST CORP	01/01/00		TMS
2543	CAPITOL BANCORP LTD	01/01/00		TMS
2544	CAPTARIS INC	01/01/00		TMS
2545	CARACO PHARMACEUTICAL LABORATORIES LTD	01/01/00		TMS
2546	CARAUSTAR INDUSTRIES INC	01/01/00		TMS
2547	CARDIAC SCIENCE CORPORATION	01/01/00		TMS
2548	CARDICA INC	01/01/00		TMS
2549	CARDINAL FINANCIAL CORP	01/01/00		TMS
2550	CARMIKE CINEMAS INC	01/01/00		TMS
2551	CARRIAGE SERVICES INC	01/01/00		TMS
2552	CASCADE BANCORP-ORE	01/01/00		TMS
2553	CASCADE CORP	01/01/00		TMS
2554	CASCADE MICROTECH INC	01/01/00		TMS
2555	CASELLA WASTE SYSTEMS INC-CL A	01/01/00		TMS
2556	CASS INFORMATION SYSTEMS INC	01/01/00		TMS
2557	CASUAL MALE RETAIL GROUP INC	01/01/00		TMS
2558	CATALYST SEMICONDUCTOR INC	01/01/00		TMS
2559	CATAPULT COMMUNICATIONS CORP	01/01/00		TMS
2560	CAVALIER HOMES INC	01/01/00		TMS
2561	CAVCO INDS INC DEL	01/01/00		TMS
2562	CEDAR SHOPPING CENTERS INC NEW	01/01/00		TMS
2563	CELADON GROUP INC	01/01/00		TMS
2564	CELL GENESYS INC	01/01/00		TMS
2565	CENTER BANCORP INC	01/01/00		TMS
2566	CENTER FINANCIAL CORPORATION	01/01/00		TMS
2567	CENTRAL PACIFIC FINANCIAL CORP	01/01/00		TMS
2568	CENTRAL VERMONT PUB SVC CORP	01/01/00		TMS
2569	CENTURY CASINOS INC	01/01/00		TMS
2570	CERUS CORP	01/01/00		TMS
2571	CEVA INC	01/01/00		TMS
2572	CHARLOTTE RUSSE HLDG INC	01/01/00		TMS
2573	CHASE CORP	01/01/00		TMS
2574	CHELSEA THERAPEUTICS INTERNATIONAL LTD	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2519	(640)	12.65	12.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2520	(992)	9.00	9.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2521	(1,152)	9.95	9.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2522	(864)	17.75	17.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2523	(1,208)	17.17	17.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2524	(1,472)	2.00	2.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2525	(768)	12.96	12.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2526	(800)	1.85	1.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2527	(2,192)	3.05	3.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2528	(1,464)	14.19	14.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2529	(3,952)	3.25	3.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2530	(2,248)	4.88	4.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2531	(1,352)	21.12	21.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2532	(1,968)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2533	(504)	31.76	31.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2534	(1,784)	2.87	2.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2535	(2,312)	2.80	2.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2536	(776)	9.81	9.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2537	(1,704)	9.54	9.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2538	(808)	26.47	26.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2539	(1,640)	3.30	3.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2540	(3,768)	8.43	8.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2541	(1,616)	7.91	7.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2542	(176)	133.78	133.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2543	(1,128)	16.05	16.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2544	(2,160)	4.69	4.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2545	(616)	14.77	14.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2546	(1,800)	1.96	1.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2547	(1,536)	10.70	10.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2548	(928)	9.78	9.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2549	(2,056)	8.37	8.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2550	(1,080)	4.12	4.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2551	(1,368)	3.80	3.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2552	(1,600)	8.34	8.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2553	(616)	40.61	40.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2554	(592)	4.74	4.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2555	(1,480)	13.28	13.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2556	(512)	36.72	36.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2557	(2,520)	4.46	4.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2558	(1,856)	5.19	5.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2559	(792)	6.63	6.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2560	(1,784)	2.36	2.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2561	(488)	33.64	33.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2562	(2,792)	13.40	13.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2563	(1,448)	13.27	13.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2564	(4,784)	0.68	0.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2565	(1,096)	10.90	10.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2566	(912)	14.45	14.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2567	(1,720)	13.82	13.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2568	(928)	22.60	22.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2569	(904)	2.45	2.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2570	(2,088)	3.60	3.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2571	(1,440)	8.97	8.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2572	(1,288)	12.52	12.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2573	(632)	16.00	16.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2574	(1,600)	4.55	4.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2575	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2576	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2577	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2578	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2579	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2580	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2581	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2582	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2583	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2584	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2585	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2586	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2587	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2588	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2589	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2590	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2591	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2592	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2593	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2594	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2595	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2596	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2597	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2598	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2599	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2600	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2601	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2602	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2603	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2604	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2605	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2606	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2607	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2608	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2609	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2610	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2611	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2612	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2613	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2614	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2615	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2616	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2617	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2618	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2619	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2620	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2621	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2622	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2623	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2624	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2625	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2626	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2627	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2628	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2629	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2630	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2575	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16411R208	US16411R2085	C0119870
2576	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16444H102	US16444H1023	C3455210
2577	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	165159104	US1651591042	C3700110
2578	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	165303108	US1653031088	C3720000
2579	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16934Q109	US16934Q1094	C0190430
2580	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16936Y100	US16936Y1001	C0148540
2581	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16937S102	US16937S1024	C0184000
2582	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16938R103	US16938R1032	C0175220
2583	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16944F101	US16944F1012	C0197580
2584	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	169467107	US1694671074	C0119470
2585	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	170404305	US1704043058	C0175530
2586	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171046105	US1710461054	C0080220
2587	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171484108	US1714841087	C4112540
2588	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17163B102	US17163B1026	C3284520
2589	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	172755100	US1727551004	C4216440
2590	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	172922106	US1729221069	C4234920
2591	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17306X102	US17306X1028	C0151150
2592	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	174420109	US1744201096	C4244190
2593	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17461R106		C0099830
2594	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	174740100	US1747401008	C4253650
2595	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17770A109	US17770A1097	C0000330
2596	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	18725U109	US18725U1097	C0135320
2597	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	189873102	US1898731021	C4707060
2598	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	190897108	US1908971088	C0126940
2599	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	191098102	US1910981026	C4769510
2600	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19238U107	US19238U1079	C0182960
2601	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192448108	US1924481088	C0201240
2602	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192576106	US1925761066	C4873510
2603	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	193294105	US1932941057	C3741970
2604	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19421R200	US19421R2004	C0126590
2605	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	197231103	US1972311039	C0044540
2606	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	197236102	US1972361026	C5598080
2607	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	197779101	US1977791011	C5238920
2608	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	199333105	US1993331057	C0011370
2609	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	199908104	US1999081045	C0038480
2610	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20010A103	US20010A1034	C0148940
2611	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	202608105	US2026081057	C0144170
2612	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20343T100	US20343T1007	C0147140
2613	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	204149108	US2041491083	C0029880
2614	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20451Q104	US20451Q1040	C0192520
2615	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20452A108	US20452A1088	C0188250
2616	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205306103	US2053061030	C0143440
2617	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205477102	US2054771025	C5855570
2618	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20581E104	US20581E1047	C0144700
2619	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205859101	US2058591015	C0205750
2620	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	206016107	US2060161070	C0011470
2621	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	207797101	US2077971016	C5989360
2622	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	208242107	US2082421072	C0136630
2623	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	209034107	US2090341072	C0178090
2624	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	210226106	US2102261060	C6365010
2625	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	210313102	US2103131023	C0215720
2626	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	210502100	US2105021008	C5606090
2627	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	211919105	US2119191052	C0123520
2628	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	212172100	US2121721003	C0025950
2629	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	218681104	US2186811046	C0148180
2630	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	219141108	US2191411089	C0023560

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2575	CHENIERE ENERGY INC COM	01/01/00		TMS
2576	CHEROKEE INC-DEL NEW	01/01/00		TMS
2577	CHESAPEAKE CORP	01/01/00		TMS
2578	CHESAPEAKE UTILITIES CORP	01/01/00		TMS
2579	CHIMERA INVESTMENT CORPORATION	01/01/00		TMS
2580	***CHINA BAK BATTERY INC	01/01/00		TMS
2581	CHINA ARCHITECTURAL ENGINEERING INC	01/01/00		TMS
2582	CHINA FIRE & SEC GROUP INC	01/01/00		TMS
2583	CHINA INFORMATION SECURITY TECHNOLOGY INC	01/01/00		TMS
2584	CHINDEX INTERNATIONAL INC	01/01/00		TMS
2585	CHORDIANT SOFTWARE INC	01/01/00		TMS
2586	CHRISTOPHER & BANKS CORP	01/01/00		TMS
2587	CHURCHILL DOWNS INC	01/01/00		TMS
2588	CIBER INC	01/01/00		TMS
2589	CIRRUS LOGIC INC	01/01/00		TMS
2590	CITIZENS & NORTHERN CORP	01/01/00		TMS
2591	CITI TRENDS INC	01/01/00		TMS
2592	CITIZENS REPUBLIC BANCORP INC	01/01/00		TMS
2593	CITIZENS FIRST BANCORP INC DEL	01/01/00		TMS
2594	CITIZENS INC-CL A	01/01/00		TMS
2595	CITY BANK-LYNNWOOD WASH	01/01/00		TMS
2596	CLINICAL DATA INC NEW	01/01/00		TMS
2597	COACHMEN INDUSTRIES INC	01/01/00		TMS
2598	COBIZ FINANCIAL INC	01/01/00		TMS
2599	COCA COLA BOTTLING CO CONS	01/01/00		TMS
2600	COGDELL SPENCER INC	01/01/00		TMS
2601	***COGO GROUP INC	01/01/00		TMS
2602	COHU INC	01/01/00		TMS
2603	KENNETH COLE PRODUCTIONS INC CL A	01/01/00		TMS
2604	COLLECTORS UNIVERSE INC	01/01/00		TMS
2605	COLUMBIA BANCORP-ORE	01/01/00		TMS
2606	COLUMBIA BANKING SYSTEMS INC	01/01/00		TMS
2607	COLUMBIA LABORATORIES INC	01/01/00		TMS
2608	COLUMBUS MCKINNON CORP-N.Y.	01/01/00		TMS
2609	COMFORT SYSTEMS USA INC	01/01/00		TMS
2610	COMBINATORX INC	01/01/00		TMS
2611	COMMERCIAL VEHICLE GROUP INC	01/01/00		TMS
2612	COMMUNITY BANCORP	01/01/00		TMS
2613	COMMUNITY TRUST BANCORP INC	01/01/00		TMS
2614	COMPASS DIVERSIFIED HOLDINGS SHARES OF BENEFICIAL INTEREST	01/01/00		TMS
2615	COMPELLENT TECHNOLOGIES INC	01/01/00		TMS
2616	COMPUTER PROGRAMS & SYSTEMS INC	01/01/00		TMS
2617	COMPUTER TASK GROUP INC	01/01/00		TMS
2618	COMSYS IT PARTNERS INC	01/01/00		TMS
2619	COMVERGE INC	01/01/00		TMS
2620	CONCEPTUS INC	01/01/00		TMS
2621	CONNECTICUT WATER SERVICE INC	01/01/00		TMS
2622	CONNS INC	01/01/00		TMS
2623	CONSOLIDATED COMMUNICATIONS HLDGS INC	01/01/00		TMS
2624	CONSOLIDATED-TOMOKA LAND CO	01/01/00		TMS
2625	CONSTANT CONTACT INC	01/01/00		TMS
2626	CONSUMER PORTFOLIO SERVICES INC	01/01/00		TMS
2627	CONVERA CORP CL A	01/01/00		TMS
2628	CONTINUCARE CORPORATION	01/01/00		TMS
2629	CORE MARK HOLDING CO INC	01/01/00		TMS
2630	CORNELL COMPANIES INC	01/01/00		TMS

	P	Q	R	S	T	U	V
2575	(2,704)	2.87	2.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2576	(728)	23.45	23.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2577	(2,272)	0.97	0.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2578	(672)	29.97	29.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2579	(1,672)	6.23	6.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2580	(2,008)	3.82	3.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2581	(1,136)	5.83	5.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2582	(936)	10.00	10.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2583	(1,648)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2584	(728)	11.20	11.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2585	(1,736)	5.94	5.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2586	(2,000)	10.46	10.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2587	(552)	46.45	46.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2588	(3,168)	8.47	8.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2589	(3,728)	5.46	5.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2590	(232)	21.92	21.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2591	(864)	21.96	21.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2592	(4,888)	4.77	4.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2593	(800)	6.85	6.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2594	(2,216)	7.27	7.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2595	(968)	12.52	12.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2596	(684)	14.91	14.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2597	(1,048)	1.85	1.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2598	(1,456)	10.86	10.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2599	(504)	38.12	38.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2600	(1,088)	18.22	18.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2601	(1,640)	5.74	5.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2602	(1,336)	15.02	15.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2603	(496)	16.86	16.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2604	(664)	7.24	7.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2605	(1,328)	3.90	3.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2606	(1,272)	14.60	14.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2607	(3,392)	3.21	3.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2608	(1,088)	24.18	24.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2609	(2,328)	14.85	14.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2610	(2,056)	3.99	3.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2611	(1,432)	10.08	10.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2612	(1,512)	4.72	4.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2613	(1,024)	35.31	35.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2614	(1,680)	14.56	14.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2615	(968)	12.61	12.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2616	(680)	27.52	27.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2617	(1,552)	6.02	6.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2618	(832)	12.29	12.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2619	(1,328)	4.93	4.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2620	(1,888)	16.01	16.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2621	(1,296)	26.24	26.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2622	(568)	21.78	21.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2623	(1,896)	15.43	15.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2624	(408)	45.86	45.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2625	(1,248)	18.08	18.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2626	(1,488)	1.67	1.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2627	(1,624)	1.16	1.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2628	(3,008)	2.34	2.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2629	(776)	26.87	26.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2630	(752)	26.96	26.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2631	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2632	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2633	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2634	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2635	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2636	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2637	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2638	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2639	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2640	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2641	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2642	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2643	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2644	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2645	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2646	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2647	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2648	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2649	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2650	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2651	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2652	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2653	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2654	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2655	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2656	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2657	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2658	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2659	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2660	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2661	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2662	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2663	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2664	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2665	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2666	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2667	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2668	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2669	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2670	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2671	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2672	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2673	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2674	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2675	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2676	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2677	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2678	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2679	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2680	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2681	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2682	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2683	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2684	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2685	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2686	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
2631	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	220873103	US2208731032	C0014890
2632	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	221006109	US2210061097	C5600840
2633	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22122P101	US22122P1012	C0147950
2634	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	221485105	US2214851055	C0014620
2635	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	222660102	US2226601027	C7192080
2636	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22284P105	US22284P1057	C7034390
2637	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	223621103	US2236211031	C0167260
2638	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22413E104	US22413E1047	C7263160
2639	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	224633107	US2246331076	C7332730
2640	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	225223304	US2252233042	C0166140
2641	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	227483104	US2274831047	C0128010
2642	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	228411104	US2284111042	C0069970
2643	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	228834107	US2288341074	C0231650
2644	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	228903100	US2289031005	C6213030
2645	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	229393301	US2293933014	C0195420
2646	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	231082108	US2310821085	C0077020
2647	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	231269101	US2312691015	C0081420
2648	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232109108	US2321091082	C0139640
2649	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232517102	US2325171021	C8041600
2650	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23251P102	US23251P1021	C7915930
2651	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23254L108	US23254L1089	C0163070
2652	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232577205	US2325772059	C0183900
2653	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232674507	US2326745070	C0126930
2654	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23282W100	US23282W1009	C0164510
2655	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23283K105	US23283K1051	C0196630
2656	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232860106	US2328601065	D0002580
2657	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	233162502	US2331625028	D0098130
2658	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23326R109	US23326R1095	D0099610
2659	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23332B106	US23332B1061	D3876910
2660	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23335C101	US23335C1018	D0087260
2661	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	233377407	US2333774071	D0044330
2662	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	236442109	US2364421097	D0114620
2663	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	237502109	US2375021092	D0097130
2664	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	239359102	US2393591027	D0948640
2665	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23962Q100	US23962Q1004	D0079510
2666	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	243586104	US2435861040	D0057740
2667	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24661P104	US24661P1049	D0056080
2668	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	246911101	US2469111015	D0089800
2669	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24802R506	US24802R5063	D0109260
2670	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24823Q107	US24823Q1076	D0050620
2671	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24869P104	US24869P1049	D0074860
2672	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	249908104	US2499081048	D0015900
2673	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	250557105	US2505571057	D0080300
2674	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	252131107	US2521311074	D0089730
2675	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	252603105	US2526031057	D0090430
2676	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25264R207	US25264R2076	D0070730
2677	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25269L106	US25269L1061	D0099640
2678	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	253017107	US2530171071	D0110310
2679	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	253798102	US2537981027	D3156250
2680	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	253827109	US2538271097	D0080290
2681	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25382P109	US25382P1093	D0084620
2682	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254668106	US2546681063	D0020390
2683	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25500T108	US25500T1088	D0097200
2684	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	255413106	US2554131068	D0099890
2685	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	255519100	US2555191004	D0014200
2686	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25614T101	US25614T1016	D0025380

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2631	CORUS BANKSHARES INC	01/01/00		TMS
2632	CORVEL CORP	01/01/00		TMS
2633	COSI INC	01/01/00		TMS
2634	COST PLUS INC-CALIF	01/01/00		TMS
2635	COURIER CORP	01/01/00		TMS
2636	COVENANT TRANSPORTATION GROUP INC CLASS A	01/01/00		TMS
2637	COWEN GROUP INC	01/01/00		TMS
2638	CRAFTMADE INTERNATIONAL INC	01/01/00		TMS
2639	CRAWFORD & CO-CL B	01/01/00		TMS
2640	CRAY INC	01/01/00		TMS
2641	CROSS COUNTRY HEALTHCARE INC	01/01/00		TMS
2642	CROWN MEDIA HLDGS INC CL A	01/01/00		TMS
2643	CRUSADER ENERGY GROUP INC	01/01/00		TMS
2644	CRYOLIFE INC	01/01/00		TMS
2645	CRYSTAL RIVER CAPITAL INC	01/01/00		TMS
2646	CUMULUS MEDIA INC-CL A	01/01/00		TMS
2647	CURIS INC	01/01/00		TMS
2648	CUTERA INC	01/01/00		TMS
2649	CYBEROPTICS CORP	01/01/00		TMS
2650	CYBERONICS INC	01/01/00		TMS
2651	CYCLACEL PHARMACEUTICALS INC	01/01/00		TMS
2652	CYNOSURE INC CL A	01/01/00		TMS
2653	CYPRESS BIOSCIENCES INC COM PAR $.02	01/01/00		TMS
2654	CYTOKINETICS INC	01/01/00		TMS
2655	CYTORI THERAPEUTICS INC	01/01/00		TMS
2656	D & E COMMUNICATIONS INC	01/01/00		TMS
2657	DDI CORP	01/01/00		TMS
2658	DG FASTCHANNEL INC	01/01/00		TMS
2659	DSP GROUP INC	01/01/00		TMS
2660	DTS INC	01/01/00		TMS
2661	DXP ENTERPRISES INC-NEW	01/01/00		TMS
2662	DANVERS BANCORP INC COM	01/01/00		TMS
2663	DARWIN PROFESSIONAL UNDERWRITERS INC	01/01/00		TMS
2664	DAWSON GEOPHYSICAL CO	01/01/00		TMS
2665	DAYSTAR TECHNOLOGIES INC	01/01/00		TMS
2666	DECODE GENETICS INC	01/01/00		TMS
2667	DELCATH SYSTEMS INC	01/01/00		TMS
2668	DELIA*S INC NEW	01/01/00		TMS
2669	DEMANDTEC INC	01/01/00		TMS
2670	DENDREON CORP	01/01/00		TMS
2671	DENNYS CORPORATION	01/01/00		TMS
2672	DEPOMED INC	01/01/00		TMS
2673	DESIGN WITHIN REACH INC	01/01/00		TMS
2674	DEXCOM INC	01/01/00		TMS
2675	DIAMOND FOODS INC	01/01/00		TMS
2676	DIAMOND HILL INVESTMENT GROUP INC NEW	01/01/00		TMS
2677	DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC	01/01/00		TMS
2678	DICE HLDGS INC	01/01/00		TMS
2679	DIGI INTERNATIONAL INC	01/01/00		TMS
2680	DIGIRAD CORPORATION	01/01/00		TMS
2681	DIGITAL ALLY INC	01/01/00		TMS
2682	DISCOVERY LABORATORIES INC NEW	01/01/00		TMS
2683	DITECH NETWORKS INC	01/01/00		TMS
2684	DIVX INC	01/01/00		TMS
2685	DIXIE GROUP INC	01/01/00		TMS
2686	DOCUMENT SECURITY SYSTEMS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2631	(2,408)	5.05	5.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2632	(488)	26.78	26.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2633	(2,448)	2.21	2.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2634	(1,808)	1.29	1.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2635	(600)	20.98	20.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2636	(944)	4.01	4.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2637	(1,232)	8.03	8.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2638	(760)	3.87	3.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2639	(1,448)	15.64	15.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2640	(1,968)	4.93	4.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2641	(1,800)	16.73	16.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2642	(920)	4.53	4.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2643	(1,904)	3.80	3.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2644	(1,744)	15.51	15.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2645	(1,240)	2.17	2.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2646	(1,576)	4.57	4.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2647	(6,808)	1.52	1.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2648	(720)	11.49	11.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2649	(792)	8.94	8.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2650	(1,464)	18.90	18.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2651	(1,648)	1.38	1.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2652	(640)	21.87	21.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2653	(2,336)	6.43	6.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2654	(2,088)	4.95	4.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2655	(1,400)	5.99	5.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2656	(1,112)	9.71	9.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2657	(1,256)	5.65	5.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2658	(928)	20.40	20.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2659	(1,496)	7.78	7.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2660	(1,056)	29.64	29.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2661	(224)	63.47	63.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2662	(1,568)	12.76	12.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2663	(480)	31.70	31.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2664	(440)	48.78	48.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2665	(2,160)	2.86	2.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2666	(2,852)	0.85	0.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2667	(2,016)	1.85	1.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2668	(1,304)	2.35	2.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2669	(1,328)	9.36	9.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2670	(5,536)	5.35	5.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2671	(5,688)	2.65	2.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2672	(3,728)	4.27	4.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2673	(1,568)	3.80	3.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2674	(1,784)	6.42	6.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2675	(1,040)	26.52	26.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2676	(184)	94.24	94.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2677	(1,552)	5.65	5.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2678	(1,008)	6.96	6.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2679	(1,608)	11.81	11.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2680	(1,920)	1.39	1.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2681	(896)	7.99	7.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2682	(5,888)	2.03	2.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2683	(2,104)	1.37	1.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2684	(1,648)	7.41	7.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2685	(1,072)	7.54	7.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2686	(888)	4.75	4.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2687	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2688	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2689	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2690	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2691	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2692	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2693	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2694	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2695	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2696	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2697	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2698	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2699	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2700	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2701	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2702	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2703	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2704	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2705	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2706	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2707	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2708	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2709	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2710	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2711	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2712	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2713	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2714	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2715	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2716	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2717	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2718	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2719	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2720	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2721	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2722	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2723	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2724	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2725	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2726	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2727	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2728	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2729	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2730	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2731	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2732	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2733	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2734	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2735	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2736	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2737	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2738	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2739	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2740	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2741	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2742	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2687	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25659P402	US25659P4028	D0108600
2688	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	256664103	US2566641039	D0081000
2689	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	256743105	US2567431059	D0034750
2690	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	257701201	US2577012014	D0063600
2691	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25848T109	US25848T1097	D0042010
2692	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	258570209	US2585702093	D4630000
2693	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	258598101	US2585981010	D0101310
2694	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	260095104	US2600951048	D0072720
2695	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	260174107	US2601741075	D0072870
2696	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	262241102	US2622411021	D0051730
2697	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	264142100	US2641421001	D4324370
2698	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	264147109	US2641471097	D5155070
2699	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26433B107	US26433B1070	D0109770
2700	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	265338202	US2653382026	D0084430
2701	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	266605104	US2666051048	D0056170
2702	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26746E103	US26746E1038	D0044170
2703	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26784F103	US26784F1030	D0007930
2704	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	267888105	US2678881051	D4852370
2705	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	268057106	US2680571062	D6030010
2706	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	268158102	US2681581029	D0068850
2707	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26843B101	US26843B1017	E0078560
2708	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	268664109	US2686641091	E0038370
2709	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26873N108	US26873N1081	E0027350
2710	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26881Q309	US26881Q3092	E0077220
2711	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26882D109	US26882D1090	E0063380
2712	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	268948106	US2689481065	E0046480
2713	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	270006109	US2700061094	E0074380
2714	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	276534104	US2765341043	E0073060
2715	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	277196101	US2771961016	E0014650
2716	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	277858106	US2778581064	E0083310
2717	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	27874N105	US27874N1054	E0046280
2718	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	279862106	US2798621064	E0010870
2719	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	280358102	US2803581022	E0064120
2720	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	280597105	US2805971056	E0030580
2721	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28140H104	US28140H1041	E0067310
2722	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	282914100	US2829141009	E0046230
2723	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	285192100	US2851921005	E0070810
2724	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	285218103	US2852181039	E2700030
2725	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	285229100	US2852291002	E2740090
2726	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28660G106	US28660G1067	E0042120
2727	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28661G105	US28661G1058	E0084680
2728	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	288853104	US2888531041	E0024010
2729	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29076V109	US29076V1098	E0067590
2730	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	290846104	US2908461047	E0001710
2731	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29089Q105	US29089Q1058	E0075890
2732	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29100P102	US29100P1021	E0072900
2733	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	291345106	US2913451066	E4283530
2734	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	291525103	US2915251035	E4290670
2735	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292052107	US2920521075	E0084250
2736	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292554102	US2925541029	E0050290
2737	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29259G101	US29259G1013	E0062070
2738	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29264A206	US29264A2069	E0078970
2739	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29266S106	US29266S1069	E0050880
2740	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29270U105	US29270U1051	E0067780
2741	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292764107	US2927641074	E0082910
2742	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292970100	US2929701009	E0016700

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2687	DOLAN MEDIA COMPANY	01/01/00		TMS
2688	DOLLAR FINANCIAL CORP	01/01/00		TMS
2689	DOLLAR THRIFTY AUTOMOTIVE GROUP INC	01/01/00		TMS
2690	DONEGAL GROUP INC CL A	01/01/00		TMS
2691	DOT HILL SYS CORP	01/01/00		TMS
2692	DOUBLE EAGLE PETROLEUM AND MINING CO	01/01/00		TMS
2693	DOUBLE-TAKE SOFTWARE INC	01/01/00		TMS
2694	DOVER DOWNS GAMING & ENTMT INC	01/01/00		TMS
2695	DOVER MOTORSPORTS INC	01/01/00		TMS
2696	DRUGSTORE.COM INC	01/01/00		TMS
2697	DUCKWALL ALCO STORES INC NEW	01/01/00		TMS
2698	DUCOMMUN INC	01/01/00		TMS
2699	DUFF & PHELPS CORP NEW CL A	01/01/00		TMS
2700	DUNE ENERGY INC	01/01/00		TMS
2701	DURECT CORP	01/01/00		TMS
2702	DYAX CORP	01/01/00		TMS
2703	DYNAMEX INC	01/01/00		TMS
2704	DYNAMIC MATERIALS CORP	01/01/00		TMS
2705	DYNAMICS RESEARCH CORP	01/01/00		TMS
2706	DYNAVAX TECHNOLOGIES CORP COM	01/01/00		TMS
2707	EFJOHNSON TECHNOLOGIES INC	01/01/00		TMS
2708	EMC INSURANCE GROUP INC	01/01/00		TMS
2709	EMS TECHNOLGIES INC	01/01/00		TMS
2710	EPIX PHARMACEUTICALS INC	01/01/00		TMS
2711	EPIQ SYSTEMS INC	01/01/00		TMS
2712	EAGLE BANCORP INC MD	01/01/00		TMS
2713	EAGLE TEST SYSTEMS INC	01/01/00		TMS
2714	EASTERN INSURANCE HOLDINGS INC	01/01/00		TMS
2715	EASTERN VIRGINIA BANKSHARES INC	01/01/00		TMS
2716	EASYLINK SERVICES INTERNATIONAL CORPORATION CLASS A	01/01/00		TMS
2717	ECHELON CORP	01/01/00		TMS
2718	EDGE PETROLEUM CORP-DEL	01/01/00		TMS
2719	EDGEWATER TECHNOLOGY INC	01/01/00		TMS
2720	EDIETS COM INC CL A	01/01/00		TMS
2721	EDUCATION REALTY TRUST INC	01/01/00		TMS
2722	8X8 INC NEW	01/01/00		TMS
2723	ELECTRO OPTICAL SCIENCES INC	01/01/00		TMS
2724	ELECTRO RENT CORP	01/01/00		TMS
2725	ELECTRO SCIENTIFIC INDUSTRIES INC	01/01/00		TMS
2726	ELIZABETH ARDEN INC	01/01/00		TMS
2727	ELIXIR GAMING TECHNOLOGIES INC	01/01/00		TMS
2728	ELLIS PERRY INTERNATIONAL INC	01/01/00		TMS
2729	EMAGEON INC	01/01/00		TMS
2730	EMCORE CORP	01/01/00		TMS
2731	EMERGENT BIOSOLUTIONS INC	01/01/00		TMS
2732	EMERGENCY MED SVCS CORP CL A	01/01/00		TMS
2733	EMISPHERE TECHNOLOGIES INC	01/01/00		TMS
2734	EMMIS COMMUNICATIONS CORP-CL A	01/01/00		TMS
2735	EMPIRE RESORTS INC	01/01/00		TMS
2736	ENCORE CAPITAL GROUP INC	01/01/00		TMS
2737	ENDEAVOUR INTL CORP COM	01/01/00		TMS
2738	ENDWAVE CORP NEW	01/01/00		TMS
2739	ENDOLOGIX INC	01/01/00		TMS
2740	ENERGY PARTNERS LTD	01/01/00		TMS
2741	ENERNOC INC	01/01/00		TMS
2742	ENERGYSOUTH INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2687	(1,328)	14.06	14.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2688	(1,496)	18.85	18.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2689	(1,432)	5.82	5.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2690	(728)	18.44	18.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2691	(3,560)	2.13	2.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2692	(760)	15.24	15.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2693	(1,088)	11.04	11.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2694	(1,240)	8.35	8.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2695	(2,368)	5.74	5.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2696	(4,832)	2.43	2.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2697	(32)	16.00	16.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2698	(624)	23.87	23.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2699	(744)	18.72	18.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2700	(2,832)	0.80	0.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2701	(4,688)	5.56	5.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2702	(3,968)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2703	(904)	29.93	29.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2704	(720)	26.72	26.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2705	(1,032)	9.34	9.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2706	(2,400)	1.21	1.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2707	(1,624)	1.78	1.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2708	(384)	22.34	22.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2709	(984)	22.00	22.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2710	(2,608)	1.42	1.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2711	(2,040)	10.66	10.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2712	(40)	10.33	10.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2713	(920)	15.35	15.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2714	(1,248)	15.14	15.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2715	(56)	15.25	15.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2716	(1,512)	3.68	3.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2717	(1,768)	12.73	12.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2718	(1,576)	3.35	3.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2719	(752)	5.00	5.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2720	(912)	3.55	3.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2721	(1,912)	11.08	11.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2722	(4,080)	0.96	0.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2723	(1,200)	6.42	6.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2724	(1,288)	13.76	13.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2725	(1,648)	14.59	14.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2726	(1,336)	21.12	21.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2727	(5,544)	0.36	0.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2728	(672)	18.02	18.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2729	(1,296)	2.27	2.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2730	(4,192)	4.84	4.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2731	(872)	13.75	13.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2732	(656)	34.00	34.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2733	(2,144)	2.53	2.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2734	(2,456)	1.69	1.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2735	(1,520)	3.75	3.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2736	(992)	13.96	13.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2737	(7,464)	1.48	1.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2738	(632)	5.40	5.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2739	(3,344)	2.58	2.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2740	(1,824)	10.06	10.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2741	(616)	11.28	11.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2742	(664)	61.24	61.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2743	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2744	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2745	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2746	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2747	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2748	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2749	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2750	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2751	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2752	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2753	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2754	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2755	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2756	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2757	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2758	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2759	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2760	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2761	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2762	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2763	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2764	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2765	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2766	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2767	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2768	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2769	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2770	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2771	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2772	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2773	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2774	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2775	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2776	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2777	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2778	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2779	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2780	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2781	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2782	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2783	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2784	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2785	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2786	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2787	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2788	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2789	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2790	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2791	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2792	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2793	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2794	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2795	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2796	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2797	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2798	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2743	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293306106	US2933061069	E0051200
2744	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293389102	US2933891028	E5343270
2745	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29355M200	US29355M2008	E0066910
2746	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293639100	US2936391000	E0021490
2747	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293712105	US2937121059	E0050860
2748	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293848107	US2938481072	E0017880
2749	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293904108	US2939041081	E5416030
2750	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	294100102	US2941001024	E5415500
2751	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29428R103	US29428R1032	E0066590
2752	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	296056104	US2960561049	E6080060
2753	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29667D104	US29667D1046	E0081180
2754	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	298716101	PR2987161011	E0064900
2755	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29977A105	US29977A1051	E0077140
2756	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30024B104	US30024B1044	E0077660
2757	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30049A107	US30049A1079	E0076630
2758	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30063P105	US30063P1057	E0042710
2759	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	300645108	US3006451088	E6640980
2760	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30064E109	US30064E1091	E0026850
2761	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302081104	US3020811044	E0075590
2762	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30214U102	US30214U1025	E0043320
2763	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30218U108	US30218U1088	E0050440
2764	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30226D106	US30226D1063	E0022370
2765	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302301106	US3023011063	E7004320
2766	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30247C301	US30247C3016	F0081470
2767	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302519103	US3025191038	F0081370
2768	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302563101	US3025631017	F0005240
2769	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302633102	US3026331021	F0093690
2770	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302695101	US3026951018	F0005220
2771	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	306137100	US3061371007	F0052280
2772	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	307068106	US3070681065	F0014020
2773	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	307675108	US3076751086	F0880050
2774	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	311642102	US3116421021	F0021310
2775	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	313148306	US3131483063	F1154150
2776	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31567R100	US31567R1005	F0083340
2777	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	317585404	US3175854047	F0036040
2778	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	317923100	US3179231002	F2279990
2779	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	318457108	US3184571087	F0071520
2780	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	318910106	US3189101062	F2694540
2781	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	319459202	US3194592024	F0002210
2782	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31983A103	US31983A1034	F0020490
2783	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320209109	US3202091092	F2087970
2784	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320218100	US3202181000	F2808220
2785	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	32022K102	US32022K1025	F0095830
2786	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320239106	US3202391062	F2796560
2787	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320771108	US3207711082	F0091290
2788	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320817109	US3208171096	F2942290
2789	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320841109	US3208411096	F0084940
2790	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33610F109	US33610F1093	F0091310
2791	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33610T109	US33610T1097	F0051920
2792	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33615C101	US33615C1018	F3572780
2793	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	336312103	US3363121035	F0078090
2794	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	336453105	US3364531059	F3016300
2795	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33646W100	US33646W1009	F0041180
2796	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	336901103	US3369011032	F3716170
2797	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33761G104	US33761G1040	F3909090
2798	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33761X107	US33761X1072	F3937460

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2743	ENGLOBAL CORPORATION	01/01/00		TMS
2744	ENNIS INC FORMERLY ENNIS BUSINESS FORMS INC	01/01/00		TMS
2745	ENOVA SYSTEMS INC NEW	01/01/00		TMS
2746	ENTERCOM COMMUNICATIONS CORP	01/01/00		TMS
2747	ENTERPRISE FINANCIAL SERVICES CORP	01/01/00		TMS
2748	ENTRUST INC	01/01/00		TMS
2749	ENZON PHARMACEUTICALS INC FORMERLY ENZON INC	01/01/00		TMS
2750	ENZO BIOCHEM INC	01/01/00		TMS
2751	EPOCH HOLDING CORPORATION	01/01/00		TMS
2752	ESCALADE INC	01/01/00		TMS
2753	ESSA BANCORP INC	01/01/00		TMS
2754	EUROBANCSHARES INC	01/01/00		TMS
2755	EVERCORE PARTNERS INC CL A	01/01/00		TMS
2756	EVERGREEN ENERGY INC	01/01/00		TMS
2757	EVOLUTION PETROLEUM CORP	01/01/00		TMS
2758	EXACT SCIENCES CORP	01/01/00		TMS
2759	EXAR CORPORATION	01/01/00		TMS
2760	EXACTECH INC	01/01/00		TMS
2761	EXLSERVICE HOLDINGS INC	01/01/00		TMS
2762	EXPONENT INC	01/01/00		TMS
2763	EXPRESSJET HOLDINGS SHR USD 0.01MXN	01/01/00		TMS
2764	EXTREME NETWORKS INC	01/01/00		TMS
2765	EZCORP INC-CL A	01/01/00		TMS
2766	FBR CAP MKTS CORP COM	01/01/00		TMS
2767	FNB UNITED CORP	01/01/00		TMS
2768	FPIC INSURANCE GROUP INC	01/01/00		TMS
2769	FSI INTERNATIONAL INC	01/01/00		TMS
2770	FX ENERGY INC	01/01/00		TMS
2771	FALCONSTOR SOFTWARE INC	01/01/00		TMS
2772	FAMOUS DAVES OF AMERICA INC	01/01/00		TMS
2773	FARMER BROS CO	01/01/00		TMS
2774	FARO TECHNOLOGIES INC	01/01/00		TMS
2775	FEDERAL AGRICULTURAL MORTGAGE CORP-CL C	01/01/00		TMS
2776	FIBERTOWER CORPORATION	01/01/00		TMS
2777	FINANCIAL INSTITUTIONS INC COM	01/01/00		TMS
2778	FINISH LINE INC-CL A	01/01/00		TMS
2779	FIRST ACCEPTANCE CORP	01/01/00		TMS
2780	FIRST BANCORP-TROY N.C.	01/01/00		TMS
2781	FIRST CITIZENS BANC CORP	01/01/00		TMS
2782	FIRST COMMUNITY BANCSHARES INCNEV	01/01/00		TMS
2783	FIRST FINANCIAL BANCORP-OHIO	01/01/00		TMS
2784	FIRST FINANCIAL CORP-IND	01/01/00		TMS
2785	FIRST FINANCIAL NORTHWEST INC	01/01/00		TMS
2786	FIRST FINANCIAL HOLDINGS INC	01/01/00		TMS
2787	FIRST MARBLEHEAD CORP	01/01/00		TMS
2788	FIRST MERCHANTS CORP	01/01/00		TMS
2789	FIRST MERCURY FINL CORP	01/01/00		TMS
2790	FIRST POTOMAC REALTY TRUST	01/01/00		TMS
2791	FIRST PLACE FINANCIAL CORP-DEL	01/01/00		TMS
2792	FIRST REGIONAL BANCORP-CALIF	01/01/00		TMS
2793	FIRST SECURITY GROUP INC	01/01/00		TMS
2794	FIRST STATE BANCORPORATION N.M.	01/01/00		TMS
2795	FIRST SOUTH BANCORP INC VA	01/01/00		TMS
2796	1ST SOURCE CORP COM	01/01/00		TMS
2797	FIRSTBANK CORP-MICH	01/01/00		TMS
2798	FIRSTCITY FINANCIAL CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2743	(1,656)	13.70	13.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2744	(1,552)	16.92	16.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2745	(2,260)	2.40	2.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2746	(1,296)	5.75	5.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2747	(888)	19.59	19.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2748	(3,872)	2.28	2.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2749	(2,896)	8.81	8.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2750	(1,992)	11.07	11.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2751	(680)	10.95	10.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2752	(840)	3.20	3.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2753	(2,000)	13.35	13.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2754	(768)	2.80	2.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2755	(680)	13.22	13.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2756	(5,952)	1.05	1.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2757	(1,080)	3.66	3.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2758	(1,496)	0.84	0.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2759	(2,056)	6.80	6.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2760	(472)	24.94	24.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2761	(1,088)	11.36	11.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2762	(984)	32.74	32.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2763	(2,688)	0.22	0.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2764	(7,208)	3.24	3.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2765	(2,280)	16.39	16.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2766	(1,768)	4.76	4.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2767	(72)	8.08	8.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2768	(592)	50.11	50.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2769	(2,320)	1.09	1.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2770	(2,280)	7.65	7.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2771	(2,528)	7.40	7.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2772	(856)	8.88	8.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2773	(472)	25.26	25.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2774	(1,000)	22.85	22.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2775	(544)	16.56	16.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2776	(8,608)	1.19	1.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2777	(1,144)	16.20	16.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2778	(2,456)	11.85	11.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2779	(960)	3.10	3.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2780	(1,072)	17.41	17.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2781	(8)	9.50	9.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2782	(760)	32.65	32.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2783	(2,296)	13.25	13.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2784	(968)	46.44	46.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2785	(2,000)	10.72	10.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2786	(920)	24.95	24.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2787	(4,064)	3.11	3.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2788	(1,280)	20.96	20.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2789	(920)	14.25	14.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2790	(1,528)	18.35	18.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2791	(1,152)	9.62	9.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2792	(800)	5.70	5.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2793	(1,808)	7.80	7.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2794	(1,864)	6.50	6.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2795	(648)	17.91	17.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2796	(904)	25.14	25.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2797	(432)	11.86	11.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2798	(1,184)	5.98	5.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2799	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2800	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2801	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2802	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2803	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2804	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2805	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2806	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2807	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2808	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2809	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2810	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2811	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2812	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2813	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2814	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2815	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2816	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2817	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2818	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2819	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2820	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2821	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2822	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2823	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2824	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2825	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2826	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2827	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2828	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2829	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2830	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2831	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2832	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2833	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2834	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2835	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2836	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2837	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2838	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2839	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2840	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2841	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2842	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2843	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2844	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2845	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2846	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2847	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2848	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2849	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2850	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2851	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2852	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2853	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2854	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2799	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337756209	US3377562091	F3992050
2800	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337907109	US3379071091	F3912140
2801	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337930101	US3379301019	F0017060
2802	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33832D106	US33832D1063	F0079030
2803	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	338494107	US3384941072	F0007370
2804	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	339099103	US3390991038	F4165070
2805	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343389102	US3433891021	F0077650
2806	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343468104	US3434681041	F4687110
2807	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343873105	US3438731057	F0000300
2808	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	345203202	US3452032028	F0075480
2809	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	350060109	US3500601097	F5422010
2810	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	350865101	US3508651011	F0001440
2811	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	353469109	US3534691098	F0016750
2812	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	356108100	US3561081007	F4405700
2813	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	357023100	US3570231007	F0076650
2814	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	358010106	US3580101067	F6070070
2815	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	358434108	US3584341081	F0060420
2816	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	359360104	US3593601046	F6322480
2817	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	359523107	US3595231073	F6325780
2818	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35952W103	US35952W1036	F0083290
2819	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	361086101	US3610861011	F0115010
2820	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36225V104	US36225V1044	G0026260
2821	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36227K106	US36227K1060	G0601320
2822	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36237H101	US36237H1014	G0042200
2823	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36268Q103	US36268Q1031	G0061850
2824	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	367220100	US3672201007	G0051640
2825	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	368140109	US3681401093	G0079300
2826	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	368483103	US3684831031	G0592150
2827	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	369385109	US3693851095	G1152440
2828	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	370853103	US3708531039	G0099010
2829	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	371485103	US3714851033	G0035320
2830	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37243V100	US37243V1008	G0098010
2831	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37244C101	US37244C1018	G0081500
2832	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37245X203	US37245X2036	G0073010
2833	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37246C109	US37246C1099	G0029220
2834	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	372476101	US3724761016	G2390030
2835	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37247A102	US37247A1025	G0064180
2836	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37248H304	US37248H3049	G0067730
2837	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37249T109	US37249T1097	G0092270
2838	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37250U201	US37250U2015	G0087870
2839	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37250W108	US37250W1080	G0083280
2840	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	372910307	US3729103073	G0083610
2841	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	373200203	US3732002031	G2458530
2842	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	373730100	US3737301008	G2569020
2843	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	373865104	US3738651047	G1589380
2844	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374163103	US3741631036	G0004860
2845	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374393106	US3743931061	G0062660
2846	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	376535100	US3765351008	G0055240
2847	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	376536108	US3765361080	G0069520
2848	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	376546107	US3765461070	G0080290
2849	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	378973408	US3789734080	G0083490
2850	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37929X107	US37929X1072	G0098180
2851	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37947B103	US37947B1035	G0085740
2852	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37956X103	US37956X1037	G0018610
2853	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	384556106	US3845561063	G4638760
2854	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	389375106	US3893751061	G0086020

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2799	FISHER COMMUNICATIONS INC (FRM FISHER COMPANIES INC)	01/01/00		TMS
2800	FIRSTFED FINANCIAL CORP DEL	01/01/00		TMS
2801	FLAGSTAR BANCORP INC	01/01/00		TMS
2802	FIVE STAR QUALITY CARE INC	01/01/00		TMS
2803	FLANDERS CORP	01/01/00		TMS
2804	FLEETWOOD ENTERPRISES INC	01/01/00		TMS
2805	FLOTEK INDUSTRIES INC	01/01/00		TMS
2806	FLOW INTERNATIONAL CORP	01/01/00		TMS
2807	FLUSHING FINANCIAL CORP	01/01/00		TMS
2808	FORCE PROTECTION INC NEW	01/01/00		TMS
2809	L B FOSTER CO CL A	01/01/00		TMS
2810	4 KIDS ENTERTAINMENT INC	01/01/00		TMS
2811	FRANKLIN COVEY CO	01/01/00		TMS
2812	FREDS INC-TENN CL A	01/01/00		TMS
2813	FREIGHTCAR AMERICA INC	01/01/00		TMS
2814	FREQUENCY ELECTRONICS INC	01/01/00		TMS
2815	FRIEDMAN BILLINGS RAMSEY GROUPINC NEW CL A	01/01/00		TMS
2816	FROZEN FOOD EXPRESS INDS INC	01/01/00		TMS
2817	FUEL TECH INC	01/01/00		TMS
2818	FUEL SYSTEMS SOLUTIONS INC	01/01/00		TMS
2819	FURMANITE CORPORATION	01/01/00		TMS
2820	GP STRATEGIES CORP	01/01/00		TMS
2821	GSE SYSTEMS INC	01/01/00		TMS
2822	G-III APPAREL GROUP LTD	01/01/00		TMS
2823	GAIAM INC CL A	01/01/00		TMS
2824	GASCO ENERGY INC	01/01/00		TMS
2825	GATEWAY FINANCIAL HOLDINGS INC	01/01/00		TMS
2826	GEHL CO	01/01/00		TMS
2827	GENERAL COMMUNICATION INC-CL A	01/01/00		TMS
2828	***GENERAL STEEL HOLDINGS INC	01/01/00		TMS
2829	GENEREX BIOTECHNOLOGY CORP DEL	01/01/00		TMS
2830	GENOPTIX INC	01/01/00		TMS
2831	GENOMIC HEALTH INC	01/01/00		TMS
2832	GENTEK INC COM NEW	01/01/00		TMS
2833	GENVEC INC	01/01/00		TMS
2834	GEORESOURCES INC	01/01/00		TMS
2835	GENTIVA HEALTH SERVICES INC	01/01/00		TMS
2836	GEOPETRO RESOURCES COMPANY	01/01/00		TMS
2837	GEOGLOBAL RESOURCES INC	01/01/00		TMS
2838	GEOMET INC DEL COM	01/01/00		TMS
2839	GEOEYE INC	01/01/00		TMS
2840	GEOKINETICS INC NEW	01/01/00		TMS
2841	GEORGIA GULF CORP NEW	01/01/00		TMS
2842	GERBER SCIENTIFIC INC	01/01/00		TMS
2843	GERMAN AMERICAN BANCORP INC	01/01/00		TMS
2844	GERON CORP	01/01/00		TMS
2845	GEVITY HR INC	01/01/00		TMS
2846	GLADSTONE CAPITAL CORP	01/01/00		TMS
2847	GLADSTONE COMMERCIAL CORP	01/01/00		TMS
2848	GLADSTONE INVESTMENT CORP	01/01/00		TMS
2849	GLOBALSTAR INC	01/01/00		TMS
2850	GLG PARTNERS INC	01/01/00		TMS
2851	GLOBAL TRAFFIC NETWORK INC COM	01/01/00		TMS
2852	GLOBECOMM SYSTEMS INC	01/01/00		TMS
2853	GRAHAM CORP	01/01/00		TMS
2854	GRAY TELEVISION INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2799	(536)	35.41	35.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2800	(896)	12.40	12.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2801	(2,624)	4.15	4.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2802	(2,320)	3.85	3.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2803	(880)	6.55	6.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2804	(4,264)	1.71	1.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2805	(1,320)	12.25	12.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2806	(2,320)	5.81	5.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2807	(1,296)	17.12	17.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2808	(4,200)	3.69	3.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2809	(680)	34.66	34.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2810	(936)	8.93	8.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2811	(912)	8.71	8.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2812	(2,320)	15.04	15.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2813	(664)	35.80	35.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2814	(912)	4.40	4.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2815	(8,264)	1.72	1.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2816	(1,344)	6.80	6.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2817	(1,000)	18.44	18.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2818	(728)	53.78	53.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2819	(2,448)	11.56	11.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2820	(1,392)	9.32	9.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2821	(1,248)	7.15	7.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2822	(992)	19.06	19.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2823	(1,088)	12.74	12.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2824	(6,032)	1.97	1.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2825	(1,368)	4.86	4.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2826	(648)	29.75	29.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2827	(2,656)	10.25	10.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2828	(720)	8.48	8.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2829	(19,672)	0.64	0.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2830	(552)	32.85	32.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2831	(896)	22.28	22.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2832	(584)	28.91	28.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2833	(5,680)	1.34	1.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2834	(560)	12.34	12.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2835	(1,568)	28.57	28.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2836	(3,264)	2.49	2.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2837	(2,192)	2.57	2.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2838	(1,168)	6.13	6.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2839	(1,072)	26.91	26.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2840	(384)	18.86	18.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2841	(2,208)	3.90	3.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2842	(1,416)	8.61	8.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2843	(1,976)	13.60	13.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2844	(4,784)	3.95	3.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2845	(1,496)	7.87	7.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2846	(1,336)	16.94	16.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2847	(2,192)	15.47	15.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2848	(1,344)	7.14	7.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2849	(2,928)	2.85	2.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2850	(1,135)	7.78	7.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2851	(1,040)	9.30	9.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2852	(1,576)	8.52	8.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2853	(280)	69.13	69.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2854	(2,816)	1.85	1.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2855	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2856	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2857	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2858	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2859	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2860	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2861	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2862	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2863	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2864	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2865	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2866	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2867	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2868	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2869	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2870	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2871	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2872	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2873	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2874	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2875	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2876	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2877	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2878	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2879	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2880	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2881	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2882	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2883	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2884	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2885	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2886	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2887	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2888	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2889	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2890	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2891	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2892	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2893	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2894	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2895	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2896	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2897	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2898	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2899	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2900	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2901	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2902	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2903	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2904	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2905	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2906	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2907	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2908	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2909	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2910	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2855	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	390607109	US3906071093	G0091310
2856	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	390905107	US3909051076	G5448790
2857	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	391523107	US3915231076	G0076690
2858	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	39153L106	US39153L1061	G0080400
2859	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	393222104	US3932221043	G0085250
2860	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	393657101	US3936571013	G5346570
2861	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	394361208	US3943612081	G0062680
2862	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	395150105	US3951501051	G0074520
2863	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	398433102	US3984331021	G5357180
2864	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	398433110	US3984331104	G0128980
2865	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	400095204	US4000952048	G5316230
2866	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40052B108	US40052B1089	G0071590
2867	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40075T102	US40075T1025	G0104550
2868	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40108N106	US40108N1063	G0099620
2869	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	402307102	US4023071024	G0014720
2870	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40418F108	US40418F1084	H0166930
2871	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40425J101	US40425J1016	H0118700
2872	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40431N104	US40431N1046	H0176300
2873	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	404609109	US4046091090	H0181040
2874	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40637H109	US40637H1095	H0133070
2875	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	41043F208	US41043F2083	H0462390
2876	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	410495105	US4104951052	H0080040
2877	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	411307101	US4113071017	H0158980
2878	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	412324303	US4123243036	H0819210
2879	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	412850109	US4128501099	H0661180
2880	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	413833104	US4138331040	H0763490
2881	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	414549105	US4145491050	H0092030
2882	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	416906105	US4169061052	H0092950
2883	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	417119104	US4171191046	H0987530
2884	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	41754V103	US41754V1035	H0119670
2885	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	418365102	US4183651029	H0047170
2886	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	419596101	US4195961010	H1344010
2887	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	419879101	US4198791018	H0119420
2888	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	420089104	US4200891046	H0042370
2889	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	420781304	US4207813043	H0122100
2890	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42218Q102	US42218Q1022	H0081380
2891	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42222L107	US42222L1070	H0061780
2892	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42222N103	US42222N1037	H0068860
2893	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42234Q102	US42234Q1022	H1985290
2894	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	426927109	US4269271098	H0039410
2895	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427096508	US4270965084	H0144000
2896	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427398102	US4273981021	H2048070
2897	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427825104	US4278251040	H0051260
2898	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42833L108	US42833L1089	H0170400
2899	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42840B101	US42840B1017	H2779610
2900	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	429060106	US4290601065	H2335800
2901	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	430067108	US4300671082	H0163620
2902	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	432748101	US4327481010	H0173880
2903	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	436233100	US4362331005	H0093000
2904	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	436893200	US4368932004	H0154400
2905	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	439038100	US4390381006	H3006590
2906	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44041F105	US44041F1057	H0000750
2907	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44044K101	US44044K1016	H0145830
2908	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	440694305	US4406943054	H0174230
2909	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	441339108	US4413391081	H0018420
2910	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44183U100	US44183U1007	H0127360

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2855	GREAT LAKES DREDGE & DOCK CORPORATION	01/01/00		TMS
2856	GREAT SOUTHERN BANCORP INC-DEL	01/01/00		TMS
2857	GREAT WOLF RESORTS INC	01/01/00		TMS
2858	GREATBATCH INC	01/01/00		TMS
2859	GREEN PLAINS RENEWABSHR NPV EUR	01/01/00		TMS
2860	GREENBRIER COMPANIES INC	01/01/00		TMS
2861	GREEN BANKSHARES INC	01/01/00		TMS
2862	GREENFIELD ONLINE INC	01/01/00		TMS
2863	GRIFFON CORP	01/01/00		TMS
2864	RTS GRIFFON CORPORATION	01/01/00		TMS
2865	GRUBB & ELLIS CO NEW	01/01/00		TMS
2866	GTX INC DEL COM	01/01/00		TMS
2867	GUARANTY BANCORP	01/01/00		TMS
2868	GUARANTY FINANCIAL GROUP INC	01/01/00		TMS
2869	GULF ISLAND FABRICATION INC	01/01/00		TMS
2870	HFF INC CL A	01/01/00		TMS
2871	HMS HOLDINGS CORP	01/01/00		TMS
2872	HSW INTERNATIONAL INC	01/01/00		TMS
2873	HACKETT GROUP INC (THE)	01/01/00		TMS
2874	HALOZYME THERAPEUTICS INC	01/01/00		TMS
2875	HANGER ORTHOPEDIC GROUP INC NEW	01/01/00		TMS
2876	HANMI FINL CORP COM	01/01/00		TMS
2877	HANSEN MEDICAL INC	01/01/00		TMS
2878	HARDINGE INC	01/01/00		TMS
2879	HARLEYSVILLE NATIONAL CORP-PA	01/01/00		TMS
2880	HARRIS & HARRIS GROUP INC	01/01/00		TMS
2881	HARRIS INTERACTIVE INC	01/01/00		TMS
2882	HARVARD BIOSCIENCE INC	01/01/00		TMS
2883	HARTMARX CORP	01/01/00		TMS
2884	HARVEST NATURAL RESOURCES INC	01/01/00		TMS
2885	HASTINGS ENTMT INC	01/01/00		TMS
2886	HAVERTY FURNITURE COMPANIES INC	01/01/00		TMS
2887	HAWAIIAN HOLDINGS INC	01/01/00		TMS
2888	HAWK CORP CL A	01/01/00		TMS
2889	HAYES LEMMERZ INTERNATIONAL INC NEW	01/01/00		TMS
2890	HEALTH GRADES INC	01/01/00		TMS
2891	HEALTHTRONICS INC (FORM HEALTHTRONICS SURGICAL)	01/01/00		TMS
2892	HEALTHSTREAM INC	01/01/00		TMS
2893	HEARTLAND FINANCIAL USA INC	01/01/00		TMS
2894	HERITAGE COMMERCE CORP	01/01/00		TMS
2895	HERCULES TECHNOLOGY GROWTH CAPITAL INC	01/01/00		TMS
2896	HERLEY INDUSTRIES INC	01/01/00		TMS
2897	HERSHA HOSPITALITY TRUST PRIORITY CL A SHS BEN INT	01/01/00		TMS
2898	HHGREGG INC	01/01/00		TMS
2899	HI-TECH PHARMACAL CO INC	01/01/00		TMS
2900	HICKORY TECH CORP	01/01/00		TMS
2901	HIGHLAND DISTRESSED OPPORTUNITIES FD INC	01/01/00		TMS
2902	HILLTOP HLDGS INC	01/01/00		TMS
2903	HOLLYWOOD MEDIA CORP	01/01/00		TMS
2904	HOME BANCSHARES INC	01/01/00		TMS
2905	HOOKER FURNITURE CORP	01/01/00		TMS
2906	HORIZON FINANCIAL CORP-WASH	01/01/00		TMS
2907	HORIZON LINES INC CL A	01/01/00		TMS
2908	HORSEHEAD HOLDING CORP	01/01/00		TMS
2909	HOT TOPIC INC	01/01/00		TMS
2910	HOUSTON AMERICAN ENERGY CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2855	(2,712)	6.93	6.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2856	(664)	11.25	11.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2857	(1,592)	5.97	5.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2858	(1,224)	25.10	25.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2859	(832)	6.40	6.40	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
2860	(960)	18.70	18.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2861	(992)	18.60	18.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2862	(1,680)	17.35	17.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2863	(1,832)	9.15	9.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2864	(1,832)	0.43	0.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2865	(1,880)	3.64	3.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2866	(1,152)	17.21	17.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2867	(3,840)	5.88	5.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2868	(2,352)	5.00	5.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2869	(696)	34.80	34.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2870	(1,272)	4.82	4.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2871	(1,456)	24.46	24.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2872	(2,216)	2.30	2.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2873	(2,864)	5.80	5.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2874	(3,576)	7.41	7.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2875	(1,408)	19.21	19.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2876	(2,744)	5.41	5.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2877	(1,032)	13.11	13.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2878	(616)	15.03	15.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2879	(2,008)	15.42	15.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2880	(1,400)	7.63	7.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2881	(3,376)	1.89	1.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2882	(2,144)	4.47	4.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2883	(2,360)	2.72	2.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2884	(2,128)	10.50	10.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2885	(696)	7.92	7.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2886	(1,120)	11.76	11.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2887	(2,328)	10.89	10.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2888	(552)	24.70	24.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2889	(6,224)	2.97	2.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2890	(2,008)	3.09	3.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2891	(2,240)	4.11	4.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2892	(2,104)	2.70	2.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2893	(1,016)	20.61	20.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2894	(984)	12.83	12.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2895	(2,296)	10.02	10.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2896	(1,192)	19.91	19.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2897	(3,456)	7.88	7.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2898	(920)	9.89	9.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2899	(848)	9.70	9.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2900	(1,680)	7.38	7.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2901	(1,104)	4.79	4.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2902	(2,456)	10.28	10.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2903	(2,648)	2.21	2.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2904	(1,040)	27.45	27.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2905	(704)	16.65	16.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2906	(1,160)	8.14	8.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2907	(1,752)	12.38	12.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2908	(2,168)	8.11	8.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2909	(2,656)	7.22	7.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2910	(864)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2911	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2912	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2913	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2914	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2915	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2916	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2917	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2918	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2919	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2920	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2921	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2922	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2923	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2924	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2925	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2926	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2927	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2928	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2929	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2930	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2931	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2932	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2933	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2934	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2935	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2936	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2937	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2938	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2939	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2940	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2941	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2942	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2943	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2944	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2945	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2946	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2947	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2948	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2949	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2950	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2951	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2952	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2953	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2954	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2955	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2956	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2957	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2958	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2959	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2960	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2961	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2962	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2963	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2964	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2965	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2966	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2911	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44183Y102	US44183Y1029	H0140260
2912	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44244K109	US44244K1097	H0153850
2913	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	443792106	US4437921061	H0119930
2914	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	447324104	US4473241044	H3797530
2915	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	448407106	US4484071067	H3845050
2916	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	448947309	US4489473094	H0099870
2917	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44913M105	US44913M1053	H0036270
2918	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44919F104	US44919F1049	H0148020
2919	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44925C103	US44925C1036	H0157360
2920	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	449293109	US4492931096	H0043320
2921	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44929Y101	US44929Y1010	H0003850
2922	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44930G107	US44930G1076	H4111470
2923	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44934S107	US44934S1078	H0114630
2924	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	449489103	US4494891033	H0058390
2925	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	449520303	US4495203030	H4140460
2926	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	449593102	US4495931028	H0187060
2927	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44973Q103	US44973Q1031	H0083180
2928	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44980Y305	US44980Y3053	H0133360
2929	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45031X204	US45031X2045	H0117930
2930	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	450732201	US4507322018	H0156170
2931	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45107K102	US45107K1025	H0192710
2932	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45166R204	US45166R2040	H0133270
2933	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45168K306	US45168K3068	H0158020
2934	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45169U105	US45169U1051	H0068440
2935	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45173E105	US45173E1055	H0145950
2936	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45247Q100	US45247Q1004	H0114550
2937	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452521107	US4525211078	H0064210
2938	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45253H101	US45253H1014	H4343370
2939	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45254P102	US45254P1021	H0042280
2940	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452680101	US4526801018	H0174020
2941	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452907108	US4529071080	H4338640
2942	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	453096208	US4530962087	H0098950
2943	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	453836108	US4538361084	H4611460
2944	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	453838104	US4538381041	H4611000
2945	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	454072109	US4540721093	H0111990
2946	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45665B106	US45665B1061	H0080830
2947	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45665G303	US45665G3039	H0157350
2948	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45670G108	US45670G1085	H0187310
2949	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45675Y104	US45675Y1047	H0163480
2950	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45678T201	US45678T2015	H0119050
2951	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457642205	US4576422053	H0044020
2952	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457667103	US4576671030	H5321410
2953	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45768S105	US45768S1050	H0150040
2954	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45769N105	US45769N1054	H0084940
2955	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457733103	US4577331030	H0084150
2956	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45773R100	US45773R1005	H0142820
2957	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45774N108	US45774N1081	H0159000
2958	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45774W108	US45774W1080	H5360940
2959	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45784P101	US45784P1012	H0166650
2960	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45810H107	US45810H1077	H5564280
2961	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45811E301	US45811E3018	H0156420
2962	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45811V105	US45811V1052	H0121030
2963	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45812P107	US45812P1075	H5465730
2964	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45814P105	US45814P1057	H0076530
2965	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	458334109	US4583341098	H0057760
2966	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45839M103	US45839M1036	H0061910

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2911	HOUSEVALUES INC	01/01/00		TMS
2912	HOUSTON WIRE & CABLE CO	01/01/00		TMS
2913	HUDSON HIGHLAND GROUP INC	01/01/00		TMS
2914	HURCO COMPANIES INC	01/01/00		TMS
2915	HUTCHINSON TECHNOLOGY INC	01/01/00		TMS
2916	IDT CORPORATION CL B	01/01/00		TMS
2917	HYPERCOM CORP	01/01/00		TMS
2918	HYTHIAM INC	01/01/00		TMS
2919	ICF INTL INC	01/01/00		TMS
2920	ICO INC NEW	01/01/00		TMS
2921	ICT GROUP INC	01/01/00		TMS
2922	ICU MEDICAL INC	01/01/00		TMS
2923	ICAD INC	01/01/00		TMS
2924	I D SYSTEMS INC DEL	01/01/00		TMS
2925	I-FLOW CORP NEW	01/01/00		TMS
2926	IGO INC	01/01/00		TMS
2927	I-MANY INC	01/01/00		TMS
2928	IPCS INC	01/01/00		TMS
2929	ISTA PHARMACEUTICALS INC	01/01/00		TMS
2930	IBASIS INC NEW	01/01/00		TMS
2931	IBIOPHARMA INC	01/01/00		TMS
2932	IDENIX PHARMACEUTICALS INC	01/01/00		TMS
2933	IDERA PHARMACEUTICALS INC	01/01/00		TMS
2934	IGATE CORP	01/01/00		TMS
2935	IKANOS COMMUNICATIONS	01/01/00		TMS
2936	IMERGENT INC	01/01/00		TMS
2937	IMMERSION CORP	01/01/00		TMS
2938	IMMUNOGEN INC	01/01/00		TMS
2939	IMPAC MORTGAGE HOLDINGS INC	01/01/00		TMS
2940	IMPERIAL CAPITAL BANCORP INC	01/01/00		TMS
2941	IMMUNOMEDICS INC	01/01/00		TMS
2942	IMPERIAL SUGAR CO COM	01/01/00		TMS
2943	INDEPENDENT BANK CORP-MASS	01/01/00		TMS
2944	INDEPENDENT BANK CORP-MICH	01/01/00		TMS
2945	INDEVUS PHARMACEUTICALS INC	01/01/00		TMS
2946	INFOCUS CORP	01/01/00		TMS
2947	INFINITY PHARMACEUTICALS INC	01/01/00		TMS
2948	INFOGROUP INC	01/01/00		TMS
2949	INFORMATION SERVICES GROUP INC	01/01/00		TMS
2950	INFOSPACE INC	01/01/00		TMS
2951	INNODATA ISOGEN INC FORMERLY INNODATA CORP	01/01/00		TMS
2952	INSITUFORM TECHNOLOGIES INC CL A	01/01/00		TMS
2953	INNOSPEC INC	01/01/00		TMS
2954	INNOVATIVE SOLUTIONS & SUPPORTINC	01/01/00		TMS
2955	INSPIRE PHARMACEUTICALS INC	01/01/00		TMS
2956	INNOVATIVE CARD TECHNOLOGIES INC	01/01/00		TMS
2957	INNOPHOS HOLDINGS INC	01/01/00		TMS
2958	INSTEEL INDUSTRIES INC	01/01/00		TMS
2959	INSULET CORPORATION	01/01/00		TMS
2960	INTEGRAL SYSTEMS INC-MD	01/01/00		TMS
2961	INTEGRATED ELECTRICAL SERVICES INC	01/01/00		TMS
2962	INTEGRATED BIOPHARMA INC	01/01/00		TMS
2963	INTEGRATED SILICON SOLUTION INC	01/01/00		TMS
2964	INTEGRA BANK CORPORATION	01/01/00		TMS
2965	INTER PARFUMS INC	01/01/00		TMS
2966	INTERACTIVE INTELLIGENCE INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2911	(2,048)	2.62	2.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2912	(1,112)	17.62	17.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2913	(1,584)	9.64	9.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2914	(376)	31.01	31.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2915	(1,504)	13.05	13.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2916	(4,576)	1.09	1.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2917	(3,144)	4.01	4.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2918	(3,576)	1.87	1.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2919	(512)	19.04	19.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2920	(1,936)	6.38	6.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2921	(672)	8.07	8.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2922	(824)	32.00	32.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2923	(1,784)	4.37	4.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2924	(640)	8.76	8.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2925	(1,328)	9.36	9.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2926	(2,136)	1.09	1.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2927	(2,584)	0.85	0.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2928	(1,080)	17.52	17.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2929	(1,712)	1.38	1.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2930	(1,952)	3.59	3.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2931	(920)	1.90	1.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2932	(1,664)	8.05	8.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2933	(1,416)	13.68	13.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2934	(1,424)	9.96	9.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2935	(1,664)	2.23	2.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2936	(672)	11.13	11.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2937	(1,888)	6.12	6.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2938	(2,776)	4.98	4.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2939	(2,736)	0.72	0.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2940	(368)	10.10	10.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2941	(4,408)	2.12	2.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2942	(776)	13.01	13.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2943	(1,088)	29.78	29.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2944	(2,248)	7.67	7.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2945	(5,752)	1.88	1.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2946	(3,960)	1.45	1.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2947	(1,160)	7.68	7.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2948	(2,024)	7.17	7.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2949	(2,584)	4.91	4.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2950	(2,104)	11.30	11.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2951	(1,248)	2.83	2.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2952	(1,640)	17.71	17.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2953	(1,336)	13.99	13.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2954	(728)	6.08	6.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2955	(3,216)	3.53	3.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2956	(840)	0.68	0.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2957	(800)	33.47	33.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2958	(1,048)	15.60	15.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2959	(1,152)	16.00	16.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2960	(1,344)	19.89	19.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2961	(616)	18.29	18.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2962	(920)	1.15	1.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2963	(1,816)	3.59	3.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2964	(1,608)	7.49	7.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2965	(704)	13.16	13.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2966	(880)	10.18	10.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2967	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2968	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2969	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2970	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2971	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2972	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2973	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2974	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2975	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2976	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2977	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2978	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2979	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2980	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2981	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2982	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2983	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2984	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2985	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2986	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2987	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2988	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2989	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2990	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2991	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2992	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2993	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2994	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2995	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2996	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2997	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2998	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
2999	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3000	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3001	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3002	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3003	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3004	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3005	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3006	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3007	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3008	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3009	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3010	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3011	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3012	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3013	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3014	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3015	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3016	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3017	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3018	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3019	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3020	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3021	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3022	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
2967	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45885A300	US45885A3005	H0155320
2968	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	459028106	US4590281063	H5690940
2969	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46059C205	US46059C2052	H0134190
2970	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	460608102	US4606081028	H0178900
2971	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46088S106	US46088S1069	H0115210
2972	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	460927106	US4609271063	H0038180
2973	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	460981301	US4609813013	H0134290
2974	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	461148108	US4611481080	H0000980
2975	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46114T508	US46114T5083	H0127950
2976	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46119F107	US46119F1075	H0021670
2977	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	461203101	US4612031017	H6651680
2978	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46126P304	US46126P3047	H0186580
2979	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	461730103	US4617301035	H0036840
2980	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	462594201	US4625942010	H0136510
2981	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46261V108	US46261V1089	H0112020
2982	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46270W105	US46270W1053	H0149660
2983	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	462726100	US4627261005	H0146940
2984	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464119106	US4641191063	H7391510
2985	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46432L104	US46432L1044	H0160840
2986	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46564T107	US46564T1079	H0136340
2987	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	465754208	US4657542084	H0138630
2988	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46600W106	US46600W1062	H0069910
2989	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	466032109	US4660321096	J0107030
2990	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46614H301	US46614H3012	J0025090
2991	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	468202106	US4682021062	J0020510
2992	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	47023A101	US47023A1016	J0030950
2993	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	471894105	US4718941051	J0026280
2994	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48023P106	US48023P1066	J0033670
2995	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	481130102	US4811301021	J0019000
2996	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48207D101	US48207D1019	J0017460
2997	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	482730108	US4827301080	K0140040
2998	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	482738101	US4827381017	K0025120
2999	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48282T104	US48282T1043	K0027870
3000	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	484836101	US4848361014	K0686880
3001	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48562P103		K0062380
3002	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48660Q102	US48660Q1022	K0034820
3003	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	487584104	US4875841045	K1582510
3004	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	488360108	US4883601084	K2107920
3005	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48880L107	US48880L1070	K0012750
3006	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	490057106	US4900571062	K0000290
3007	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493143101	US4931431013	K2116930
3008	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493308100	US4933081006	K0019910
3009	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493732101	US4937321010	K0022800
3010	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	494274103	US4942741038	K3080090
3011	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	49803T102	US49803T1025	K0033200
3012	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	499183804	US4991838040	K0032170
3013	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	499184109	US4991841093	K0042630
3014	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500233101	US5002331016	K0061530
3015	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50047H201	US50047H2013	K0032200
3016	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500600101	US5006001011	K4262750
3017	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50077B108	US50077B1089	K0042300
3018	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	501014104	US5010141043	K0022460
3019	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	501242101	US5012421013	K5970090
3020	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50187A107	US50187A1079	L0058090
3021	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502079106	US5020791068	L0019360
3022	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502100100	US5021001004	L0030070

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2967	INTERNAP NETWORK SERVICES CORPORATION	01/01/00		TMS
2968	INTL ASSETS HOLDING CORP	01/01/00		TMS
2969	INTERNET CAPITAL GROUP INC COM NEW	01/01/00		TMS
2970	INTERNET BRANDS INC CLASS A	01/01/00		TMS
2971	INTERSTATE HOTELS & RESORTS INC NEW	01/01/00		TMS
2972	INTERVEST BANCSHARES CORP-CL A	01/01/00		TMS
2973	INTERSECTIONS INC	01/01/00		TMS
2974	INTEVAC INC	01/01/00		TMS
2975	INTERWOVEN INC NEW	01/01/00		TMS
2976	INTROGEN THERAPEUTICS INC	01/01/00		TMS
2977	INVACARE CORP	01/01/00		TMS
2978	INVERNESS MEDICAL INNOVATIONS INC SERIES B CONVERTIBLE PERPETUAL PREFERRED	01/01/00	0.00%	TMS
2979	INVESTORS REAL ESTATE TRUST SBI	01/01/00		TMS
2980	IOWA TELECOMMUNICATIONS SERVICES INC	01/01/00		TMS
2981	IPASS INC	01/01/00		TMS
2982	IRIS INTERNATIONAL INC	01/01/00		TMS
2983	IROBOT CORP	01/01/00		TMS
2984	IRWIN FINANCIAL CORP	01/01/00		TMS
2985	ISILON SYSTEMS INC	01/01/00		TMS
2986	ITERIS INC	01/01/00		TMS
2987	I2 TECHNOLOGIES INC NEW	01/01/00		TMS
2988	IXYS CORP DEL	01/01/00		TMS
2989	J & J SNACK FOOD CORP	01/01/00		TMS
2990	JER INVESTORS TRUST INC	01/01/00		TMS
2991	JACKSON HEWITT TAX SERVICE INC	01/01/00		TMS
2992	JAMBA INC	01/01/00		TMS
2993	JAVELIN PHARMACEUTICALS INC	01/01/00		TMS
2994	JONES SODA CO	01/01/00		TMS
2995	JOURNAL COMPANY (THE) FORMERLY JOURNAL COMMUNICATIONINC	01/01/00		TMS
2996	JUPITERMEDIA CORP	01/01/00		TMS
2997	K-TRON INTERNATIONAL INC	01/01/00		TMS
2998	KVH INDUSTRIES INC	01/01/00		TMS
2999	KADANT INC	01/01/00		TMS
3000	KANSAS CITY LIFE INSURANCE CO	01/01/00		TMS
3001	KAPSTONE PAPER AND PACKAGING CORPORATION	01/01/00		TMS
3002	KAYNE ANDERSON ENERGY DEV CO	01/01/00		TMS
3003	KEITHLEY INSTRUMENTS INC	01/01/00		TMS
3004	KEMET CORP	01/01/00		TMS
3005	KENDLE INTERNATIONAL INC	01/01/00		TMS
3006	KENSEY NASH CORP	01/01/00		TMS
3007	KEY TECHNOLOGY INC	01/01/00		TMS
3008	KEYNOTE SYS INC	01/01/00		TMS
3009	KFORCE INC	01/01/00		TMS
3010	KIMBALL INTERNATIONAL INC-CL B	01/01/00		TMS
3011	KITE RLTY GROUP TRUST	01/01/00		TMS
3012	KNOLOGY INC	01/01/00		TMS
3013	KNOT INC (THE)	01/01/00		TMS
3014	KOHLBERG CAPITAL CORP	01/01/00		TMS
3015	KONA GRILL INC	01/01/00		TMS
3016	KOPIN CORP	01/01/00		TMS
3017	KRATOS DEFENSE & SECURITY SOLUTIONS INC	01/01/00		TMS
3018	KRISPY KREME DOUGHNUTS INC	01/01/00		TMS
3019	KULICKE & SOFFA INDUSTRIES INC	01/01/00		TMS
3020	LHC GROUP INC	01/01/00		TMS
3021	LMI AEROSPACE INC	01/01/00		TMS
3022	LNB BANCORP INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2967	(3,072)	3.39	3.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2968	(264)	23.47	23.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2969	(2,360)	8.64	8.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2970	(1,400)	6.67	6.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2971	(3,080)	2.73	2.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2972	(1,384)	8.01	8.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2973	(912)	11.19	11.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2974	(1,312)	11.39	11.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2975	(2,656)	14.03	14.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2976	(3,648)	0.44	0.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2977	(1,896)	25.07	25.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2978	(182)	223.95	223.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2979	(2,568)	10.69	10.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2980	(1,888)	18.47	18.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2981	(3,352)	1.91	1.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2982	(1,200)	17.65	17.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2983	(1,208)	13.83	13.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2984	(1,920)	4.10	4.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2985	(2,000)	4.97	4.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2986	(3,392)	1.93	1.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2987	(984)	14.40	14.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2988	(1,496)	10.54	10.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2989	(960)	33.40	33.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2990	(992)	5.40	5.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2991	(1,600)	16.73	16.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2992	(4,808)	1.12	1.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2993	(3,016)	2.55	2.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2994	(2,224)	1.65	1.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2995	(2,688)	5.14	5.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2996	(1,160)	1.18	1.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2997	(208)	150.99	150.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2998	(1,472)	8.26	8.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
2999	(816)	24.67	24.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3000	(360)	46.95	46.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3001	(1,776)	7.22	7.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3002	(912)	18.96	18.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3003	(1,128)	9.00	9.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3004	(5,320)	1.10	1.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3005	(768)	47.43	47.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3006	(704)	34.21	34.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3007	(544)	26.69	26.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3008	(1,248)	13.00	13.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3009	(1,864)	10.91	10.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3010	(2,312)	11.63	11.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3011	(944)	12.11	12.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3012	(1,792)	9.36	9.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3013	(1,656)	9.18	9.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3014	(1,192)	10.33	10.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3015	(320)	6.14	6.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3016	(4,400)	2.90	2.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3017	(5,880)	2.06	2.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3018	(3,416)	3.76	3.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3019	(3,120)	4.93	4.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3020	(920)	29.93	29.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3021	(576)	22.82	22.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3022	(1,432)	8.29	8.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3023	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3024	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3025	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3026	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3027	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3028	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3029	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3030	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3031	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3032	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3033	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3034	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3035	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3036	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3037	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3038	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3039	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3040	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3041	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3042	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3043	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3044	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3045	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3046	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3047	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3048	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3049	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3050	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3051	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3052	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3053	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3054	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3055	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3056	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3057	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3058	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3059	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3060	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3061	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3062	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3063	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3064	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3065	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3066	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3067	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3068	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3069	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3070	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3071	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3072	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3073	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3074	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3075	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3076	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3077	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3078	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3023	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502160104	US5021601043	L0053540
3024	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50216C108	US50216C1080	L0055590
3025	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502403108	US5024031081	L0089190
3026	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502470107	US5024701071	L0225850
3027	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	503459307	US5034593070	L0060720
3028	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	505336107	US5053361078	L1800020
3029	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	505447102	US5054471025	L0026240
3030	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	505754200	US5057542004	L0017200
3031	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50575Q102	US50575Q1022	L0039930
3032	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	511637100	US5116371007	L0715120
3033	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	511656100	US5116561003	L0716830
3034	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	51206P109	US51206P1093	L0021350
3035	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	514766104	US5147661046	L0003100
3036	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	51476K103	US51476K1034	L0119260
3037	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	51508L103	US51508L1035	L0143440
3038	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	51807U101	US51807U1016	L0057170
3039	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	518415104	US5184151042	L1663590
3040	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	52171N103	US52171N1037	L0046980
3041	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	522015106	US5220151063	L0001130
3042	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	523234102	US5232341025	L0052950
3043	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	52324W109	US52324W1099	L0000380
3044	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	523768109	US5237681094	L2250180
3045	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	52463G105	US52463G1058	L0061050
3046	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	528872104	US5288721047	L0031490
3047	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	529898108	US5298981086	L3034330
3048	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53215T106	US53215T1060	L0023510
3049	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	532169109	US5321691090	L0042830
3050	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53220K207	US53220K2078	L3038340
3051	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53222Q103	US53222Q1031	L0057770
3052	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53261M104	US53261M1045	L0077430
3053	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	536252109	US5362521099	L0026320
3054	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53635B107	US53635B1070	L0062820
3055	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	536797103	US5367971034	L0010580
3056	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	538146101	US5381461012	L0031450
3057	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	539451104	US5394511043	L4947080
3058	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	540211109	US5402111091	L4333740
3059	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	54021P403	US54021P4037	L0055150
3060	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	543442503	US5434425030	L0061020
3061	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	543524300	US5435243002	L0066940
3062	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	543881106		L0048040
3063	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	549282101	US5492821013	L6514040
3064	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	550819106	US5508191062	L6965080
3065	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55276N100	US55276N1000	M0159810
3066	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55302G103	US55302G1031	M0096610
3067	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55302P103	US55302P1030	M0137100
3068	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55305B101	US55305B1017	M1115960
3069	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55311R108	US55311R1086	M0121300
3070	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553477100	US5534771002	M0360350
3071	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55348A102	US55348A1025	M0113550
3072	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553531104	US5535311048	M0077380
3073	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553769100	US5537691009	M0012970
3074	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553829102	US5538291023	M0113040
3075	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55402X105	US55402X1054	M0096310
3076	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	554153106	US5541531068	M0028720
3077	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	554225102	US5542251021	M0034200
3078	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	556269108	US5562691080	M1119340

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3023	LSB INDUSTRIES INC	01/01/00		TMS
3024	LSI INDUSTRIES INC	01/01/00		TMS
3025	LTX CREDENCE CORPORATION	01/01/00		TMS
3026	LA BARGE INC	01/01/00		TMS
3027	LA JOLLA PHARMACEUTICAL CO NEW	01/01/00		TMS
3028	LA Z BOY INC COM	01/01/00		TMS
3029	LABRANCHE & CO INC	01/01/00		TMS
3030	LADISH CO INC NEW	01/01/00		TMS
3031	LADENBURG THALMANN FINL SVCS	01/01/00		TMS
3032	LAKELAND BANCORP INC	01/01/00		TMS
3033	LAKELAND FINANCIAL CORP	01/01/00		TMS
3034	LAKES ENTERTAINMENT INC	01/01/00		TMS
3035	LANDEC CORP	01/01/00		TMS
3036	LANDAUER INC	01/01/00		TMS
3037	LANDRYS RESTAURANTS INC (FR LANDRYS SEAFOOD REST)	01/01/00		TMS
3038	LASERCARD CORPORATION	01/01/00		TMS
3039	LATTICE SEMICONDUCTOR CORP 4	01/01/00		TMS
3040	LEADIS TECHNOLOGY INC	01/01/00		TMS
3041	LEARNING TREE INTERNATIONAL INC	01/01/00		TMS
3042	LECG CORP	01/01/00		TMS
3043	LECROY CORP	01/01/00		TMS
3044	LEE ENTERPRISES INC	01/01/00		TMS
3045	LEGACY BANCORP INC OC-CL A	01/01/00		TMS
3046	LEXICON PHARMACEUTICALS INC	01/01/00		TMS
3047	LIBBEY INC	01/01/00		TMS
3048	LIFE PARTNERS HLDGS INC COM	01/01/00		TMS
3049	LIFE SCIENCES RESEARCH INC	01/01/00		TMS
3050	LIGAND PHARMACEUTICALS INC CL B	01/01/00		TMS
3051	LIFETIME BRANDS INC	01/01/00		TMS
3052	LIMELIGHT NETWORKS INC	01/01/00		TMS
3053	LIONBRIDGE TECHNOLOGIES INC	01/01/00		TMS
3054	LIQUIDITY SERVICES INC	01/01/00		TMS
3055	LITHIA MOTORS INC-CL A	01/01/00		TMS
3056	LIVEPERSON INC	01/01/00		TMS
3057	LOJACK CORP	01/01/00		TMS
3058	LODGENET INTERACTIVE CORP	01/01/00		TMS
3059	LODGIAN INC NEW	01/01/00		TMS
3060	LOOKSMART LTD NEW	01/01/00		TMS
3061	LOOPNET INC	01/01/00		TMS
3062	LORAL SPACE AND COMMUNICATIONSINC	01/01/00		TMS
3063	LUBY'S INC FORMERLY LUBYS CAFETERIAS INC	01/01/00		TMS
3064	LYDALL INC	01/01/00		TMS
3065	MDRNA INC	01/01/00		TMS
3066	MGP INGREDIENTS INC	01/01/00		TMS
3067	MGT CAPITAL INVESTMENTS INC	01/01/00		TMS
3068	MI HOMES INC FORMERLY M I SCHOTTENSTEIN HOMES INC NEW	01/01/00		TMS
3069	MIVA INC	01/01/00		TMS
3070	MRV COMMUNICATIONS INC	01/01/00		TMS
3071	MRU HOLDINGS INC	01/01/00		TMS
3072	MSC SOFTWARE CORP	01/01/00		TMS
3073	MTR GAMING GROUP INC	01/01/00		TMS
3074	MVC CAPITAL INC	01/01/00		TMS
3075	MWI VETERINARY SUPPLY INC	01/01/00		TMS
3076	MAC-GRAY CORP	01/01/00		TMS
3077	MACATAWA BANK CORP	01/01/00		TMS
3078	STEVEN MADDEN LTD	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3023	(1,000)	17.00	17.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3024	(1,168)	9.27	9.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3025	(9,012)	1.80	1.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3026	(848)	14.78	14.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3027	(1,200)	1.56	1.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3028	(3,168)	9.54	9.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3029	(2,896)	5.55	5.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3030	(848)	24.08	24.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3031	(6,904)	1.91	1.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3032	(1,712)	10.03	10.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3033	(1,120)	22.11	22.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3034	(1,088)	8.00	8.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3035	(1,376)	9.13	9.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3036	(592)	66.54	66.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3037	(760)	16.45	16.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3038	(768)	4.78	4.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3039	(6,632)	2.39	2.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3040	(2,304)	0.95	0.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3041	(632)	14.35	14.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3042	(1,632)	7.84	7.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3043	(1,080)	8.30	8.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3044	(2,904)	2.68	2.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3045	(1,200)	13.78	13.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3046	(4,824)	1.97	1.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3047	(888)	9.82	9.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3048	(424)	30.77	30.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3049	(624)	33.94	33.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3050	(4,720)	3.36	3.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3051	(664)	9.84	9.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3052	(1,904)	3.32	3.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3053	(3,480)	3.05	3.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3054	(944)	10.00	10.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3055	(1,272)	5.39	5.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3056	(2,320)	3.07	3.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3057	(1,144)	7.33	7.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3058	(2,080)	3.44	3.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3059	(1,120)	8.34	8.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3060	(1,944)	2.77	2.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3061	(1,752)	10.33	10.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3062	(696)	15.70	15.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3063	(1,576)	7.43	7.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3064	(1,000)	10.94	10.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3065	(3,520)	0.55	0.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3066	(872)	4.42	4.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3067	(1,608)	1.52	1.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3068	(944)	20.28	20.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3069	(1,824)	0.82	0.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3070	(10,008)	1.19	1.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3071	(1,564)	0.79	0.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3072	(2,688)	12.63	12.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3073	(1,872)	3.74	3.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3074	(1,728)	14.93	14.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3075	(688)	39.17	39.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3076	(1,128)	11.79	11.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3077	(1,120)	8.06	8.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3078	(1,072)	28.07	28.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3079	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3080	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3081	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3082	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3083	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3084	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3085	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3086	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3087	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3088	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3089	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3090	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3091	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3092	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3093	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3094	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3095	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3096	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3097	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3098	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3099	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3100	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3101	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3102	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3103	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3104	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3105	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3106	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3107	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3108	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3109	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3110	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3111	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3112	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3113	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3114	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3115	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3116	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3117	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3118	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3119	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3120	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3121	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3122	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3123	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3124	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3125	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3126	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3127	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3128	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3129	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3130	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3131	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3132	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3133	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3134	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3079	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	559181102	US5591811022	M0086590
3080	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	559424106	US5594241060	M0665730
3081	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	560305104	US5603051047	M0122540
3082	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	56062Y102	US56062Y1029	M0091030
3083	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	563771104	US5637711046	M0038490
3084	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	56400P201	US56400P2011	M0113500
3085	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	566330106	US5663301068	M1340810
3086	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	567908108	US5679081084	M0058970
3087	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	57060D108	US57060D1081	M0115670
3088	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	571157106	US5711571068	M0106770
3089	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	573075108	US5730751089	M1689360
3090	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	576674105	US5766741053	M1968700
3091	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	57685L105	US57685L1052	M0092340
3092	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577223100	US5772231008	M2678470
3093	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577767106	US5777671067	M0013600
3094	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577776107	US5777761074	M0084250
3095	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	578877102	US5788771021	M0060420
3096	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	579793100	US5797931004	M0113100
3097	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58319P108	US58319P1084	M0000330
3098	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	583421102	US5834211022	M2719210
3099	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	583928106	US5839281061	M0010770
3100	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58404W109	US58404W1099	M0107690
3101	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	584404107	US5844041070	M2831420
3102	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58449L100	US58449L1008	M2834820
3103	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58470H101	US58470H1014	M0101560
3104	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	584977201	US5849772018	M0072200
3105	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58500P107	US58500P1075	M0061620
3106	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58501N101	US58501N1019	M0122300
3107	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	587376104	US5873761044	M0027270
3108	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	588056101	US5880561015	M1742880
3109	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	589378108	US5893781089	M0033880
3110	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58977Q109	US58977Q1094	M0047870
3111	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	589889104	US5898891040	M3325530
3112	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	590049102	US5900491029	M2366670
3113	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	590876306	US5908763064	M3448620
3114	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	591018809	US5910188094	M0139370
3115	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59101M105	US59101M1053	M0111810
3116	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	591176102	US5911761022	M0117530
3117	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	591257100	US5912571008	M0017630
3118	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	591520200	US5915202007	M3606740
3119	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	592142103	US5921421039	M0019180
3120	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	594960106	US5949601067	M0016670
3121	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59509C105	US59509C1053	M0155790
3122	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59514P109	US59514P1093	M0063500
3123	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59518V102	US59518V1026	M0144230
3124	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	595626102	US5956261029	M0029150
3125	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	596087106	US5960871060	M0173000
3126	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	596680108	US5966801087	M4300000
3127	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	598251106	US5982511066	M0033160
3128	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60037B106	US60037B1061	M0088250
3129	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	600551204	US6005512040	M0083280
3130	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60443P103	US60443P1030	M0117050
3131	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	604567107	US6045671079	M0038320
3132	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	605203108	US6052031084	M0070410
3133	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	606501104	US6065011040	M3867720
3134	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60852M104	US60852M1045	M0143610

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3079	MAGMA DESIGN AUTOMATION INC	01/01/00		TMS
3080	MAGNETEK INC	01/01/00		TMS
3081	MAIDENFORM BRANDS INC	01/01/00		TMS
3082	MAINSOURCE FINANCIAL GROUP INC	01/01/00		TMS
3083	MANNATECH INC	01/01/00		TMS
3084	MANNKIND CORP	01/01/00		TMS
3085	MARCUS CORP	01/01/00		TMS
3086	MARINEMAX INC	01/01/00		TMS
3087	MARKETAXESS HOLDINGS INC	01/01/00		TMS
3088	MARLIN BUSINESS SVCS CORP	01/01/00		TMS
3089	MARTEN TRANSPORT LTD	01/01/00		TMS
3090	MATERIAL SCIENCES CORP	01/01/00		TMS
3091	MATRIXX INITIATIVES INC	01/01/00		TMS
3092	MATTSON TECHNOLOGY INC	01/01/00		TMS
3093	MAXWELL TECHNOLOGIES INC	01/01/00		TMS
3094	MAXYGEN INC	01/01/00		TMS
3095	MBT FINL CORP	01/01/00		TMS
3096	MCCORMICK & SCHMICKS SEAFOOD RESTAURANTS INC	01/01/00		TMS
3097	MEADOWBROOK INSURANCE GROUP INC	01/01/00		TMS
3098	MEASUREMENT SPECIALTIES INC	01/01/00		TMS
3099	MEDALLION FINANCIAL CORP	01/01/00		TMS
3100	MEDCATH CORP	01/01/00		TMS
3101	MEDIA GENERAL INC-CL A	01/01/00		TMS
3102	MEDICAL ACTION INDUSTRIES INC	01/01/00		TMS
3103	MEDIFAST INC	01/01/00		TMS
3104	MEDTOX SCIENTIFIC INC NEW	01/01/00		TMS
3105	MEDIS TECHNOLOGIES LTD	01/01/00		TMS
3106	MEDIVATION INC	01/01/00		TMS
3107	MERCANTILE BANK CORP-MICH	01/01/00		TMS
3108	MERCER INTERNATIONAL INC	01/01/00		TMS
3109	MERCURY COMPUTER SYSTEMS INC	01/01/00		TMS
3110	MERIDIAN RESOURCE CORP (THE)	01/01/00		TMS
3111	MERIT MEDICAL SYSTEMS INC	01/01/00		TMS
3112	MERIX CORP	01/01/00		TMS
3113	MET-PRO CORP	01/01/00		TMS
3114	METABOLIX INC	01/01/00		TMS
3115	METABASIS THERAPEUTICS INC	01/01/00		TMS
3116	METALICO INC	01/01/00		TMS
3117	METALLINE MINING INC	01/01/00		TMS
3118	METHODE ELECTRONICS INC	01/01/00		TMS
3119	METROPOLITAN HEALTH NETWORKS INC	01/01/00		TMS
3120	MICROVISION INC-WASH	01/01/00		TMS
3121	MICROMET INC	01/01/00		TMS
3122	MICROTUNE INC DEL	01/01/00		TMS
3123	MICRUS ENDOVASCULAR CORPORATION	01/01/00		TMS
3124	MIDAS INC	01/01/00		TMS
3125	MIDDLEBROOK PHARMACEUTICALS INC	01/01/00		TMS
3126	MIDDLESEX WATER CO	01/01/00		TMS
3127	MIDWEST BANC HOLDINGS INC	01/01/00		TMS
3128	MILLENNIUM BANKSHARES CORP	01/01/00		TMS
3129	MILLER INDS INC TENN NEW	01/01/00		TMS
3130	MINRAD INTERNATIONAL INC	01/01/00		TMS
3131	MIPS TECHNOLOGIES INC COM	01/01/00		TMS
3132	MISSION WEST PROPERTIES INC	01/01/00		TMS
3133	MITCHAM INDUSTRIES INC	01/01/00		TMS
3134	MOLECULAR INSIGHT PHARMACEUTICALS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3079	(2,512)	4.41	4.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3080	(2,208)	4.45	4.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3081	(1,472)	15.00	15.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3082	(1,552)	18.90	18.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3083	(840)	3.77	3.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3084	(3,368)	3.23	3.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3085	(1,208)	18.11	18.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3086	(888)	8.84	8.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3087	(1,784)	9.53	9.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3088	(792)	7.15	7.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3089	(1,008)	21.54	21.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3090	(768)	7.75	7.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3091	(824)	17.05	17.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3092	(3,048)	5.06	5.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3093	(1,240)	10.99	10.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3094	(1,536)	4.27	4.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3095	(2,552)	4.83	4.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3096	(1,152)	9.25	9.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3097	(3,496)	7.24	7.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3098	(952)	18.67	18.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3099	(1,408)	10.07	10.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3100	(968)	21.29	21.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3101	(1,328)	10.63	10.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3102	(1,008)	13.51	13.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3103	(944)	8.62	8.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3104	(464)	16.09	16.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3105	(2,024)	2.22	2.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3106	(1,648)	32.77	32.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3107	(688)	9.50	9.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3108	(1,808)	5.51	5.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3109	(1,464)	8.59	8.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3110	(4,616)	2.25	2.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3111	(1,704)	19.90	19.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3112	(1,520)	1.65	1.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3113	(1,096)	14.27	14.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3114	(1,200)	9.47	9.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3115	(1,496)	1.51	1.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3116	(1,416)	7.19	7.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3117	(2,104)	0.70	0.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3118	(2,280)	10.07	10.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3119	(3,576)	2.24	2.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3120	(3,752)	2.34	2.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3121	(2,416)	6.07	6.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3122	(3,088)	3.23	3.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3123	(1,104)	12.45	12.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3124	(864)	14.88	14.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3125	(2,584)	1.54	1.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3126	(1,472)	16.70	16.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3127	(1,528)	4.00	4.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3128	(536)	2.23	2.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3129	(808)	8.50	8.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3130	(4,368)	1.00	1.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3131	(2,616)	3.73	3.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3132	(1,392)	9.41	9.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3133	(624)	12.21	12.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3134	(1,664)	8.05	8.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3135	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3136	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3137	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3138	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3139	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3140	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3141	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3142	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3143	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3144	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3145	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3146	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3147	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3148	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3149	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3150	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3151	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3152	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3153	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3154	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3155	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3156	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3157	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3158	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3159	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3160	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3161	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3162	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3163	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3164	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3165	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3166	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3167	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3168	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3169	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3170	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3171	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3172	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3173	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3174	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3175	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3176	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3177	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3178	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3179	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3180	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3181	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3182	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3183	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3184	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3185	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3186	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3187	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3188	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3189	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3190	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3135	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60877T100	US60877T1007	M0111940
3136	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60886R103	US60886R1032	M4776100
3137	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	609027107	US6090271072	M4774880
3138	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60935Y109	US60935Y1091	M0111980
3139	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	609720107	US6097201072	M5820510
3140	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60975U108	US60975U1088	M0123890
3141	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	61022P100	US61022P1003	M0174330
3142	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	610236101	US6102361010	M4756940
3143	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	61748W108	US61748W1080	M0129910
3144	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	619718109	US6197181091	M0156730
3145	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	619903107	US6199031070	M4770130
3146	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	625383104	US6253831043	M6774770
3147	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62541B101	US62541B1017	M0110910
3148	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	625453105	US6254531055	M6618300
3149	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628464109	US6284641098	M6898010
3150	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62886K104	US62886K1043	N0079720
3151	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62912R107	US62912R1077	N0074350
3152	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62914B100	US62914B1008	N0058370
3153	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629248105	US6292481057	N0050850
3154	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629294109	US6292941092	N0033220
3155	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629337106	US6293371067	N0041430
3156	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62936P103	US62936P1030	N0347500
3157	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629445206	US6294452064	N0063020
3158	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629484106	US6294841068	N7018960
3159	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629519109	US6295191091	N0057030
3160	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	630077105	US6300771051	N0121040
3161	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	630079101	US6300791018	N0021590
3162	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	630797108	US6307971084	N0075070
3163	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63080P105	US63080P1057	N0048970
3164	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	631158102	US6311581028	N0261530
3165	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	632347100	US6323471002	N0334210
3166	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	632381208	US6323812080	N0075370
3167	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63654U100	US63654U1007	N0096940
3168	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637215104	US6372151042	N1780240
3169	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63886Q109	US63886Q1094	N0060890
3170	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	639050103	US6390501038	N0052760
3171	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63910B102	US63910B1026	N0058220
3172	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63935M208	US63935M2089	N0063880
3173	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	640079109	US6400791090	N0074610
3174	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	640268108	US6402681083	N0036090
3175	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	640491106	US6404911066	N2722340
3176	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64104X108	US64104X1081	N0073950
3177	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64115T104	US64115T1043	N0034210
3178	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	641208103	US6412081035	N2792640
3179	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64125C109	US64125C1099	N1522480
3180	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64128B108	US64128B1089	N0095680
3181	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	644398109	US6443981096	N0003580
3182	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64754V105	US64754V1052	N0092660
3183	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65080T102	US65080T1025	N0091480
3184	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	651824104	US6518241046	N4396800
3185	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65251F105	US65251F1057	N0072180
3186	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	652903105	US6529031055	N0000430
3187	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65336K103	US65336K1034	N0069120
3188	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65411N105	US65411N1054	N0081020
3189	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	655053106	US6550531064	N0040550
3190	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	665531109	US6655311099	N0087710

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3135	MOMENTA PHARMACEUTICALS INC	01/01/00		TMS
3136	MONACO COACH CORP	01/01/00		TMS
3137	MONARCH CASINO & RESORT INC	01/01/00		TMS
3138	MONEYGRAM INTERNATIONAL INC	01/01/00		TMS
3139	MONMOUTH REAL ESTATE INVT CORPCL A	01/01/00		TMS
3140	MONOGRAM BIOSCIENCES INC	01/01/00		TMS
3141	MONOTYPE IMAGING HOLDINGS INC	01/01/00		TMS
3142	MONRO MUFFLER BRAKE INC COM	01/01/00		TMS
3143	MORGANS HOTEL GROUP	01/01/00		TMS
3144	MOSYS INC	01/01/00		TMS
3145	MOTHERS WORK INC	01/01/00		TMS
3146	MULTI COLOR CORP	01/01/00		TMS
3147	MULTI-FINELINE ELECTRONIX INC	01/01/00		TMS
3148	MULTIMEDIA GAMES INC	01/01/00		TMS
3149	MYERS INDUSTRIES INC	01/01/00		TMS
3150	NCI INC CL A	01/01/00		TMS
3151	NGP CAPITAL RESOURCES COMPANY	01/01/00		TMS
3152	NIC INC	01/01/00		TMS
3153	NMS COMMUNICATIONS CORP	01/01/00		TMS
3154	NMT MEDICAL INC	01/01/00		TMS
3155	NN INC	01/01/00		TMS
3156	NPS PHARMACEUTICALS INC	01/01/00		TMS
3157	NVE CORPORATION	01/01/00		TMS
3158	NYMAGIC INC	01/01/00		TMS
3159	NABI BIOPHARMACEUTICALS	01/01/00		TMS
3160	NANOMETRICS INC	01/01/00		TMS
3161	NANOPHASE TECHNOLOGIES CORP	01/01/00		TMS
3162	NAPSTER INC	01/01/00		TMS
3163	NARA BANCORP INC	01/01/00		TMS
3164	NASH FINCH COMPANY	01/01/00		TMS
3165	NATHANS FAMOUS INC NEW	01/01/00		TMS
3166	NATIONAL COAL CORPORATION	01/01/00		TMS
3167	NATIONAL INTERSTATE CORP	01/01/00		TMS
3168	NATIONAL PRESTO INDUSTRIES INC	01/01/00		TMS
3169	NATURAL GAS SVCS GROUP INC	01/01/00		TMS
3170	NATUS MEDICAL INC DEL	01/01/00		TMS
3171	NAUTILUS INC	01/01/00		TMS
3172	NAVISITE INC	01/01/00		TMS
3173	NEENAH PAPER INC	01/01/00		TMS
3174	NEKTAR THERAPEUTICS	01/01/00		TMS
3175	NEOGEN CORP	01/01/00		TMS
3176	NESS TECHNOLOGIES INC	01/01/00		TMS
3177	NETSCOUT SYS INC	01/01/00		TMS
3178	NETWORK EQUIPMENT TECHNOLOGIES	01/01/00		TMS
3179	NEUROCRINE BIOSCIENCES INC	01/01/00		TMS
3180	NEUTRAL TANDEM INC COM	01/01/00		TMS
3181	NEW FRONTIER MEDIA INC	01/01/00		TMS
3182	NEW MOTION INC	01/01/00		TMS
3183	NEWBRIDGE BANCORP	01/01/00		TMS
3184	NEWPORT CORP	01/01/00		TMS
3185	NEWSTAR FINANCIAL INC	01/01/00		TMS
3186	NEXMED INC	01/01/00		TMS
3187	NEXSTAR BROADCASTING GROUP INCCL A	01/01/00		TMS
3188	NIGHTHAWK RADIOLOGY HOLDINGS INC	01/01/00		TMS
3189	NOBLE INTERNATIONAL LTD	01/01/00		TMS
3190	NORTHERN OIL & GAS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3135	(1,456)	14.09	14.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3136	(2,256)	2.35	2.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3137	(696)	12.20	12.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3138	(3,056)	1.79	1.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3139	(2,544)	7.33	7.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3140	(8,264)	0.83	0.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3141	(928)	11.00	11.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3142	(1,128)	22.22	22.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3143	(1,736)	16.12	16.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3144	(2,144)	4.50	4.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3145	(304)	15.27	15.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3146	(712)	22.65	22.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3147	(544)	15.58	15.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3148	(1,488)	4.45	4.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3149	(1,584)	13.30	13.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3150	(656)	24.00	24.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3151	(1,256)	15.10	15.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3152	(2,328)	7.17	7.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3153	(3,776)	0.61	0.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3154	(1,064)	3.93	3.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3155	(1,288)	15.86	15.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3156	(2,784)	8.58	8.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3157	(288)	29.16	29.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3158	(424)	22.89	22.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3159	(3,608)	5.35	5.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3160	(856)	3.10	3.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3161	(1,336)	1.61	1.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3162	(2,472)	1.36	1.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3163	(1,512)	13.44	13.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3164	(736)	44.70	44.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3165	(520)	15.77	15.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3166	(1,712)	5.78	5.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3167	(496)	18.40	18.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3168	(432)	78.29	78.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3169	(712)	17.78	17.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3170	(1,664)	23.05	23.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3171	(1,720)	5.53	5.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3172	(1,656)	2.63	2.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3173	(832)	20.25	20.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3174	(5,552)	3.74	3.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3175	(976)	27.28	27.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3176	(2,368)	12.23	12.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3177	(1,696)	12.42	12.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3178	(1,752)	2.91	2.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3179	(2,120)	5.49	5.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3180	(1,056)	19.20	19.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3181	(1,624)	3.89	3.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3182	(2,000)	3.75	3.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3183	(1,952)	5.91	5.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3184	(2,240)	10.81	10.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3185	(1,864)	8.57	8.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3186	(5,888)	0.12	0.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3187	(1,192)	3.21	3.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3188	(1,680)	9.00	9.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3189	(1,024)	7.05	7.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3190	(1,272)	6.42	6.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3191	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3192	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3193	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3194	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3195	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3196	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3197	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3198	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3199	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3200	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3201	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3202	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3203	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3204	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3205	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3206	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3207	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3208	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3209	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3210	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3211	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3212	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3213	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3214	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3215	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3216	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3217	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3218	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3219	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3220	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3221	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3222	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3223	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3224	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3225	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3226	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3227	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3228	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3229	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3230	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3231	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3232	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3233	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3234	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3235	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3236	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3237	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3238	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3239	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3240	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3241	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3242	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3243	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3244	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3245	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3246	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
3191	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	66611L105	US66611L1052	N0095350
3192	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	66704V101	US66704V1017	N0082160
3193	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	667746101	US6677461013	N0002050
3194	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	66986W108	US66986W1080	N0034590
3195	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	66987M604	US66987M6049	N0064710
3196	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	669908105	US6699081054	N6740690
3197	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670002104	US6700021040	N0001900
3198	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670009109	US6700091092	N6731130
3199	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67060Y101	US67060Y1010	N0024010
3200	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670712108	US6707121082	N0037310
3201	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67072V103	US67072V1035	N0079940
3202	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670823103	US6708231039	P0129700
3203	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	671044105	US6710441055	P0045800
3204	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	671074102	US6710741025	P0002940
3205	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67423R108	US67423R1086	P0196650
3206	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67457P309	US67457P3091	P0190070
3207	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	675234108	US6752341080	P0104240
3208	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	676118102	US6761181022	P0046290
3209	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67611V101	US67611V1017	P0131920
3210	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	677864100	US6778641000	P0260000
3211	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	680277100	US6802771005	P0443750
3212	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	681989109	US6819891093	P0190730
3213	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68210P107	US68210P1075	P0076670
3214	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68210T208	US68210T2087	P0140970
3215	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	682129101	US6821291019	P0072280
3216	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68213N109	US68213N1090	P0128500
3217	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	682159108	US6821591087	P0615870
3218	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	682406103	US6824061039	P0621670
3219	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68243Q106	US68243Q1067	P0071310
3220	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68273G101	US68273G1013	P0097390
3221	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	683718308	US6837183085	P0158990
3222	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	683757108	US6837571081	P0100460
3223	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68375Q403	US68375Q4038	P0185430
3224	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68375V105	US68375V1052	P0205150
3225	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68401H104	US68401H1041	P0204620
3226	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68554V108	US68554V1089	P0105710
3227	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68555P100	US68555P1003	P0196580
3228	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68573C107	US68573C1071	P0198630
3229	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	686164104	US6861641040	P0199000
3230	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68618W100	PR68618W1001	P0028970
3231	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68628V308	US68628V3087	P0219990
3232	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68750U102	US68750U1025	P0049010
3233	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68827R108	US68827R1086	P0196020
3234	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	688582105	US6885821057	P1022210
3235	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	690027206	US6900272062	P0167950
3236	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	690212105	US6902121051	P0145490
3237	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	690370101	US6903701018	P0090610
3238	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	691828107	US6918281071	P1328680
3239	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69323K100	US69323K1007	P0126840
3240	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69325Q105	US69325Q1058	P0105990
3241	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693282105	US6932821050	P0109210
3242	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69329V100	US69329V1008	P0130290
3243	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69336T205	US69336T2050	P0188040
3244	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693417107	US6934171074	P0067940
3245	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693419202	US6934192021	P0064110
3246	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693434102	US6934341024	P1278830

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3191	NORTHFIELD BANCORP INC NEW	01/01/00		TMS
3192	NORTHSTAR NEUROSCIENCE INC	01/01/00		TMS
3193	NORTHWEST PIPE CO	01/01/00		TMS
3194	NOVAMED INC	01/01/00		TMS
3195	NOVATEL WIRELESS INC	01/01/00		TMS
3196	NU HORIZONS ELECTRONICS CORP	01/01/00		TMS
3197	NOVAVAX INC	01/01/00		TMS
3198	NOVEN PHARMACEUTICALS INC	01/01/00		TMS
3199	NUTRACEUTICAL INTERNATIONAL CORP	01/01/00		TMS
3200	NYFIX INC	01/01/00		TMS
3201	NXSTAGE MEDICAL INC	01/01/00		TMS
3202	O CHARLEYS INC	01/01/00		TMS
3203	OSI SYSTEMS INC	01/01/00		TMS
3204	OYO GEOSPACE	01/01/00		TMS
3205	OBAGI MEDICAL PRODUCTS INC	01/01/00		TMS
3206	OCCAM NETWORKS INC NEW	01/01/00		TMS
3207	OCEANFIRST FINANCIAL CORP	01/01/00		TMS
3208	ODYSSEY MARINE EXPLORATION INC	01/01/00		TMS
3209	ODYSSEY HEALTHCARE INC	01/01/00		TMS
3210	OIL-DRI CORP OF AMERICA	01/01/00		TMS
3211	OLD SECOND BANCORP INC-DEL	01/01/00		TMS
3212	OMRIX BIOPHARMACEUTICALS INC	01/01/00		TMS
3213	OMEGA PROTEIN CORP	01/01/00		TMS
3214	OMNI ENERGY SERVICES CORP NEW	01/01/00		TMS
3215	OMNOVA SOLUTIONS INC	01/01/00		TMS
3216	OMNICELL INC	01/01/00		TMS
3217	ON ASSIGNMENT INC	01/01/00		TMS
3218	ONE LIBERTY PROPERTIES INC	01/01/00		TMS
3219	1800 FLOWERS.COM INC CL A	01/01/00		TMS
3220	ONLINE RESOURCES CORP	01/01/00		TMS
3221	OPENWAVE SYSTEMS INC NEW	01/01/00		TMS
3222	OPNET TECHNOLOGIES INC	01/01/00		TMS
3223	OPLINK COMMUNICATIONS INC NEW	01/01/00		TMS
3224	OPNEXT INC	01/01/00		TMS
3225	OPTIMER PHARMACEUTICALS INC	01/01/00		TMS
3226	ORASURE TECHNOLOGIES INC	01/01/00		TMS
3227	ORBCOMM INC	01/01/00		TMS
3228	ORCHID CELLMARK INC	01/01/00		TMS
3229	OREXIGEN THERAPEUTICS INC	01/01/00		TMS
3230	ORIENTAL FINANCIAL GROUP INC	01/01/00		TMS
3231	ORION MARINE GROUP INC	01/01/00		TMS
3232	ORTHOVITA INC	01/01/00		TMS
3233	OSIRIS THERAPEUTICS INC	01/01/00		TMS
3234	OSTEOTECH INC	01/01/00		TMS
3235	OUTDOOR CHANNEL HOLDINGS INC NEW	01/01/00		TMS
3236	OVERHILL FARMS INC	01/01/00		TMS
3237	OVERSTOCK.COM INC DEL	01/01/00		TMS
3238	OXIGENE INC SHR USD 0.01SEK	01/01/00		TMS
3239	PC MALL INC	01/01/00		TMS
3240	PC-TEL INC	01/01/00		TMS
3241	PDF SOLUTIONS INC	01/01/00		TMS
3242	PDI INC	01/01/00		TMS
3243	PHI INC NON-VOTING	01/01/00		TMS
3244	PLX TECHNOLOGY INC COM	01/01/00		TMS
3245	PMA CAPITAL CORP-CL A	01/01/00		TMS
3246	PMC COMMERCIAL TRUST-SBI	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3191	(1,456)	12.14	12.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3192	(3,400)	1.63	1.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3193	(720)	55.58	55.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3194	(1,592)	4.33	4.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3195	(1,872)	6.10	6.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3196	(1,640)	4.34	4.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3197	(3,368)	2.91	2.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3198	(1,408)	12.15	12.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3199	(680)	11.96	11.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3200	(2,896)	3.25	3.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3201	(1,240)	3.48	3.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3202	(1,368)	10.18	10.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3203	(928)	23.59	23.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3204	(256)	42.26	42.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3205	(1,112)	9.73	9.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3206	(1,936)	3.77	3.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3207	(936)	19.01	19.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3208	(3,328)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3209	(1,896)	10.30	10.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3210	(832)	16.51	16.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3211	(1,216)	19.54	19.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3212	(872)	21.53	21.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3213	(1,120)	11.90	11.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3214	(1,304)	3.67	3.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3215	(2,744)	2.37	2.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3216	(1,960)	16.02	16.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3217	(2,336)	9.43	9.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3218	(1,608)	16.82	16.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3219	(1,472)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3220	(1,872)	8.60	8.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3221	(5,424)	1.38	1.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3222	(992)	13.22	13.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3223	(1,432)	12.67	12.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3224	(1,224)	5.02	5.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3225	(1,952)	8.62	8.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3226	(2,640)	5.07	5.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3227	(2,096)	4.86	4.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3228	(1,792)	3.06	3.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3229	(1,360)	10.25	10.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3230	(1,360)	19.12	19.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3231	(1,440)	11.41	11.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3232	(5,128)	2.78	2.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3233	(984)	15.98	15.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3234	(1,472)	5.11	5.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3235	(1,360)	8.03	8.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3236	(1,088)	6.96	6.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3237	(904)	19.05	19.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3238	(1,784)	1.23	1.23	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
3239	(712)	8.32	8.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3240	(1,592)	9.10	9.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3241	(1,480)	6.05	6.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3242	(768)	8.50	8.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3243	(952)	38.48	38.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3244	(1,680)	5.08	5.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3245	(2,080)	10.04	10.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3246	(1,056)	8.40	8.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3247	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3248	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3249	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3250	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3251	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3252	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3253	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3254	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3255	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3256	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3257	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3258	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3259	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3260	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3261	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3262	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3263	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3264	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3265	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3266	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3267	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3268	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3269	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3270	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3271	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3272	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3273	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3274	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3275	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3276	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3277	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3278	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3279	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3280	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3281	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3282	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3283	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3284	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3285	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3286	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3287	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3288	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3289	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3290	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3291	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3292	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3293	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3294	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3295	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3296	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3297	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3298	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3299	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3300	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3301	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3302	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3247	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69345P103	US69345P1030	P0225960
3248	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69357C503	US69357C5031	P0195070
3249	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69423U107	US69423U1079	P0176550
3250	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	694552100	US6945521002	P0094730
3251	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69562K100	US69562K1007	P0098870
3252	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	697529303	US6975293035	P0069250
3253	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	698477106	US6984771062	P2519070
3254	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	698657103	US6986571031	P0070090
3255	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	698884103	US6988841036	P1408040
3256	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	700416209	US7004162092	P2767750
3257	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	700666100	US7006661000	P0059000
3258	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	701354102	US7013541021	P1277670
3259	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	701645103	US7016451038	P2947820
3260	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	70212G101	US70212G1013	P0174080
3261	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	70335Y104	US70335Y1047	P0143920
3262	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	705560100	US7055601006	P0117030
3263	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	705573103	US7055731035	P0017200
3264	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	707051108	US7070511081	P0049510
3265	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	707874400	US7078744007	P0180820
3266	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	708062104	US7080621045	P0196800
3267	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	709600100	US7096001000	P0172570
3268	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	709754105	US7097541053	P0051340
3269	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	709789101	US7097891011	P3769520
3270	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	712714302	US7127143029	P0168080
3271	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71375U101	US71375U1016	P0071460
3272	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	713831105	US7138311052	P0001110
3273	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	714157104	US7141571049	P2098110
3274	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	716382106	US7163821066	P0047540
3275	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71646K106	US71646K1060	P0177420
3276	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	717148100	US7171481002	P0196940
3277	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71715N106	US71715N1063	P0207350
3278	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	7171EP101	US7171EP1011	P0163040
3279	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	719153108	US7191531083	P4980540
3280	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	719364101	US7193641013	P0000990
3281	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	719405102	US7194051022	P5103700
3282	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	719427106	US7194271067	P0199960
3283	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	723443107	US7234431077	P0156990
3284	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	723464301	US7234643010	P0190760
3285	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	72346Q104	US72346Q1040	P0100450
3286	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	726900103	US7269001035	P4151160
3287	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	72764Y100	US72764Y1001	P0089100
3288	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	728117300	US7281173002	P6140620
3289	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	72919P103	US72919P1030	P0073880
3290	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	731822102	US7318221022	P5470910
3291	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	732449301	US7324493011	P0197630
3292	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	736212101	US7362121011	P0158320
3293	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	739128106	US7391281067	P6905040
3294	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	739308104	US7393081044	P0047570
3295	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73936N105	US73936N1054	P0211860
3296	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73941U102	US73941U1025	P0111080
3297	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740367107	US7403671073	P0140650
3298	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74051E102	US74051E1029	P0169010
3299	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740884101	US7408841010	P7267530
3300	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740921101	US7409211015	P0118970
3301	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	741113104	US7411131045	P7294390
3302	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74112D101	US74112D1019	P0175080

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3247	PMFG INC	01/01/00		TMS
3248	PRG-SCHULTZ INTERNATIONAL INC NEW	01/01/00		TMS
3249	PACIFIC ETHANOL INC	01/01/00		TMS
3250	PACIFIC MERCANTILE BANCORP	01/01/00		TMS
3251	PAIN THERAPEUTICS INC	01/01/00		TMS
3252	PALOMAR MED TECHNOLOGIES INC COM NEW	01/01/00		TMS
3253	PANHANDLE OIL AND GAS INC CL A	01/01/00		TMS
3254	PANTRY INC	01/01/00		TMS
3255	PAR TECHNOLOGY CORP	01/01/00		TMS
3256	PARK ELECTROCHEMICAL CORP	01/01/00		TMS
3257	PARK-OHIO HLDGS CORP	01/01/00		TMS
3258	PARKERVISION INC	01/01/00		TMS
3259	PARLUX FRAGRANCES INC	01/01/00		TMS
3260	PARTICLE DRILLING TECHNOLOGIESINC	01/01/00		TMS
3261	PATRIOT CAPITAL FUNDING INC	01/01/00		TMS
3262	PEETS COFFEE & TEA INC	01/01/00		TMS
3263	PEGASYSTEMS INC	01/01/00		TMS
3264	PENFORD CORP	01/01/00		TMS
3265	PENN TREATY AMERICAN CORP NEW	01/01/00		TMS
3266	PENNANTPARK INVESTMENT CORP	01/01/00		TMS
3267	PENSON WORLDWIDE INCSHR USD 0.01EUR	01/01/00		TMS
3268	PENWEST PHARMACEUTICALS CO	01/01/00		TMS
3269	PEOPLES BANCORP INC-DEL	01/01/00		TMS
3270	PEOPLESUPPORT INC	01/01/00		TMS
3271	PERFICIENT INC	01/01/00		TMS
3272	PERICOM SEMICONDUCTOR CORP	01/01/00		TMS
3273	PERMA-FIX ENVIRONMENTAL SERVICES INC	01/01/00		TMS
3274	PETMED EXPRESS INC	01/01/00		TMS
3275	PETRO RESOURCES CORPORATION	01/01/00		TMS
3276	PHARMANET DEVELOPMENT GROUP INC	01/01/00		TMS
3277	PHARMASSET INC	01/01/00		TMS
3278	PHARMACOPEIA INC NEW	01/01/00		TMS
3279	PHOENIX TECHNOLOGIES LTD	01/01/00		TMS
3280	PHOTON DYNAMICS INC	01/01/00		TMS
3281	PHOTRONICS INC	01/01/00		TMS
3282	PHYSICIANS FORMULA HOLDINGS INC	01/01/00		TMS
3283	PINNACLE AIRLINES CORP	01/01/00		TMS
3284	PINNACLE GAS RESOURCES INC	01/01/00		TMS
3285	PINNACLE FINL PARTNERS INC	01/01/00		TMS
3286	PLANAR SYSTEMS INC	01/01/00		TMS
3287	PLATO LEARNING INC	01/01/00		TMS
3288	PLAYBOY ENTERPRISES INC HOLDING CO CL B	01/01/00		TMS
3289	PLUG PWR INC COM	01/01/00		TMS
3290	POMEROY IT SOLUTIONS INC	01/01/00		TMS
3291	PONIARD PHARMACEUTICALS INC	01/01/00		TMS
3292	PORTEC RAIL PRODUCTS INC	01/01/00		TMS
3293	POWELL INDUSTRIES INC	01/01/00		TMS
3294	POWER-ONE INC	01/01/00		TMS
3295	POWERSECURE INTERNATIONAL INC	01/01/00		TMS
3296	POZEN INC	01/01/00		TMS
3297	PREFERRED BK LOS ANGELES CALIF	01/01/00		TMS
3298	PREMIER EXHIBITIONS INC	01/01/00		TMS
3299	PRESIDENTIAL LIFE CORP	01/01/00		TMS
3300	PREMIERWEST BANCORP	01/01/00		TMS
3301	PRESSTEK INC	01/01/00		TMS
3302	PRESTIGE BRANDS HLDGS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3247	(848)	19.73	19.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3248	(896)	11.29	11.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3249	(2,848)	1.65	1.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3250	(1,008)	6.50	6.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3251	(2,072)	8.56	8.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3252	(1,184)	14.73	14.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3253	(544)	30.87	30.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3254	(1,336)	21.08	21.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3255	(664)	7.73	7.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3256	(1,184)	28.35	28.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3257	(520)	19.78	19.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3258	(1,520)	11.57	11.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3259	(1,336)	6.90	6.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3260	(2,328)	1.55	1.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3261	(1,392)	6.85	6.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3262	(992)	26.14	26.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3263	(848)	13.02	13.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3264	(784)	16.92	16.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3265	(1,640)	1.91	1.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3266	(1,624)	8.05	8.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3267	(904)	16.59	16.59	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
3268	(2,648)	2.85	2.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3269	(1,040)	21.53	21.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3270	(1,296)	12.16	12.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3271	(1,888)	6.75	6.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3272	(1,416)	12.34	12.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3273	(4,320)	2.50	2.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3274	(1,448)	15.86	15.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3275	(3,728)	1.06	1.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3276	(1,120)	11.27	11.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3277	(1,040)	20.81	20.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3278	(2,344)	1.69	1.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3279	(1,760)	10.37	10.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3280	(1,168)	13.47	13.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3281	(2,408)	3.40	3.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3282	(1,016)	6.45	6.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3283	(1,168)	4.82	4.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3284	(2,480)	1.93	1.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3285	(1,376)	27.19	27.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3286	(1,576)	2.43	2.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3287	(2,000)	2.75	2.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3288	(1,504)	3.95	3.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3289	(5,472)	2.07	2.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3290	(1,456)	4.83	4.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3291	(1,400)	4.45	4.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3292	(1,360)	10.31	10.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3293	(456)	40.35	40.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3294	(5,072)	1.85	1.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3295	(1,144)	6.57	6.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3296	(1,608)	10.58	10.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3297	(824)	10.10	10.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3298	(2,080)	2.59	2.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3299	(1,128)	17.54	17.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3300	(1,360)	7.82	7.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3301	(1,936)	5.55	5.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3302	(2,024)	9.36	9.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3303	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3304	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3305	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3306	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3307	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3308	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3309	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3310	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3311	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3312	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3313	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3314	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3315	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3316	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3317	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3318	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3319	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3320	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3321	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3322	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3323	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3324	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3325	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3326	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3327	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3328	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3329	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3330	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3331	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3332	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3333	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3334	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3335	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3336	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3337	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3338	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3339	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3340	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3341	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3342	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3343	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3344	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3345	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3346	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3347	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3348	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3349	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3350	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3351	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3352	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3353	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3354	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3355	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3356	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3357	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3358	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3303	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74157K846	US74157K8466	P0212600
3304	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	742352107	US7423521076	P0124230
3305	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74266R104	US74266R1041	P0051010
3306	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74269U104	US74269U1043	P0175240
3307	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743187106	US7431871067	P0024710
3308	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74332S102	US74332S1024	P0189870
3309	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74348T102	US74348T1025	P0166450
3310	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743815102	US7438151026	P0155200
3311	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743859100	US7438591007	P7727920
3312	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	744028101	US7440281019	P0180450
3313	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	744375205	US7443752057	P0125800
3314	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	746218106	US7462181063	P0156230
3315	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	746228303	US7462283034	P0162930
3316	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74727A104	US74727A1043	P0131500
3317	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74730W507	US74730W5076	P0223770
3318	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747316107	US7473161070	P8314070
3319	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74765E109	US74765E1091	P0141170
3320	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747906204	US7479062041	P0100640
3321	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	748349305	US7483493059	P0184890
3322	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74835Y101	US74835Y1010	P0107960
3323	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74837P108	US74837P1084	P0106070
3324	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74838J101	US74838J1016	P8607950
3325	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749056107	US7490561070	P8649240
3326	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749388104	US7493881046	R0044500
3327	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74955W307	US74955W3079	R0015950
3328	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74975N105	US74975N1054	R0070140
3329	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750077109	US7500771099	R0051080
3330	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75025N102	US75025N1028	R0009900
3331	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75040P405	US75040P4054	R0030660
3332	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750459109	US7504591097	R0002030
3333	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750491102	US7504911022	R0060740
3334	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75061P102	US75061P1021	R0041350
3335	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750875304	US7508753040	R0055090
3336	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75130P109	US75130P1093	R0056890
3337	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	751452202	US7514522025	R0016430
3338	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	751907304	US7519073040	R0023550
3339	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	754055101	US7540551014	R0046020
3340	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	756764106	US7567641060	R0054360
3341	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75734R105	US75734R1059	R0053740
3342	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75886X108	US75886X1081	R0034120
3343	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	759148109	US7591481095	R2140110
3344	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75952R100	US75952R1005	R2214500
3345	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75970E107	US75970E1073	R0051930
3346	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	759916109	US7599161095	R2626000
3347	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760112102	US7601121020	R2189270
3348	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760174102	US7601741025	R2586600
3349	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760276105	US7602761055	R0042810
3350	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760281204	US7602812049	R0005770
3351	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76028H100	US76028H1005	R0056620
3352	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760416107	US7604161072	R0015050
3353	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760911107	US7609111072	R3013000
3354	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760943100	US7609431009	R2211650
3355	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	761195205	US7611952059	R2207450
3356	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76128Y102	US76128Y1029	R0045730
3357	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	761557107	US7615571079	R0045260
3358	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	761624105	US7616241052	R2219860

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3303	PRIMEDIA INC NEW	01/01/00		TMS
3304	PRINCETON REVIEW INC	01/01/00		TMS
3305	PRIVATE MEDIA GROUP LTD	01/01/00		TMS
3306	PROCERA NETWORKS INC	01/01/00		TMS
3307	PROGENICS PHARMACEUTICALS INC	01/01/00		TMS
3308	PROGRESSIVE GAMING INTERNATIONAL CORPORATION	01/01/00		TMS
3309	PROSPECT CAPITAL CORPORATION	01/01/00		TMS
3310	PROVIDENCE SERVICE CORP (THE) COM	01/01/00		TMS
3311	PROVIDENT BANKSHARES CORP	01/01/00		TMS
3312	PROVIDENT NEW YORK BANCORP	01/01/00		TMS
3313	PSYCHEMEDICS CORPORATION NEW	01/01/00		TMS
3314	PURE BIOSCIENCE	01/01/00		TMS
3315	PURE CYCLE CORPORATION NEW	01/01/00		TMS
3316	QCR HOLDINGS INC	01/01/00		TMS
3317	QUADRAMED CORPORATION	01/01/00		TMS
3318	QUAKER CHEMICAL CORP	01/01/00		TMS
3319	QUANTUM FUEL SYS TECHNOLOGIES WORLDWIDE INC	01/01/00		TMS
3320	QUANTUM CORP DSSG COM	01/01/00		TMS
3321	QUEST RESOURCE CORPORATION NEW	01/01/00		TMS
3322	QUESTCOR PHARMACEUTICALS INC	01/01/00		TMS
3323	QUICKLOGIC CORP	01/01/00		TMS
3324	QUIDEL CORP	01/01/00		TMS
3325	QUIXOTE CORP	01/01/00		TMS
3326	RC2 CORPORATION	01/01/00		TMS
3327	R H DONNELLEY CORP (NEW)	01/01/00		TMS
3328	RTI BIOLOGICS INC	01/01/00		TMS
3329	RACKABLE SYSTEMS INCSHR USD 0.00EUR	01/01/00		TMS
3330	RADIANT SYSTEMS INC	01/01/00		TMS
3331	RADIO ONE INC CL D NON VTG	01/01/00		TMS
3332	RADISYS CORP	01/01/00		TMS
3333	RADNET INC	01/01/00		TMS
3334	RAE SYSTEMS INC	01/01/00		TMS
3335	RAINMAKER SYSTEMS INC NEW	01/01/00		TMS
3336	RAM ENERGY RESOURCES INC	01/01/00		TMS
3337	RAMCO GERSHENSON PROPERTIES TRUST-MD SBI	01/01/00		TMS
3338	RAMTRON INTL CORP COM NEW	01/01/00		TMS
3339	RASER TECHNOLOGIES INC	01/01/00		TMS
3340	RED LIONS HOTELS CORPORATION	01/01/00		TMS
3341	REDDY ICE HOLDINGS INC	01/01/00		TMS
3342	REGENERX BIOPHARMACEUTICALS INC	01/01/00		TMS
3343	REHABCARE GROUP INC	01/01/00		TMS
3344	RELIV INTERNATIONAL INC	01/01/00		TMS
3345	RENASANT CORPORATION	01/01/00		TMS
3346	REPLIGEN CORP	01/01/00		TMS
3347	RENTECH INC	01/01/00		TMS
3348	RENTRAK CORP	01/01/00		TMS
3349	REPUBLIC AIRWAYS HOLDINGS INC	01/01/00		TMS
3350	REPUBLIC BANCORP INC-KY CL A	01/01/00		TMS
3351	REPROS THERAPEUTICS INC	01/01/00		TMS
3352	REPUBLIC FIRST BANCORP INC	01/01/00		TMS
3353	RESEARCH FRONTIERS INC	01/01/00		TMS
3354	RES-CARE INC	01/01/00		TMS
3355	RESOURCE AMERICA INC-CL A	01/01/00		TMS
3356	RETAIL VENTURES INC	01/01/00		TMS
3357	REWARDS NETWORK INC	01/01/00		TMS
3358	REX STORES CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3303	(2,120)	2.50	2.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3304	(984)	8.04	8.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3305	(912)	1.14	1.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3306	(6,072)	1.16	1.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3307	(1,568)	14.11	14.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3308	(4,440)	0.64	0.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3309	(1,704)	13.17	13.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3310	(800)	12.81	12.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3311	(2,136)	9.46	9.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3312	(2,744)	13.84	13.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3313	(1,024)	15.00	15.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3314	(2,480)	3.73	3.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3315	(1,424)	6.01	6.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3316	(136)	13.89	13.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3317	(608)	8.81	8.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3318	(872)	31.50	31.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3319	(4,096)	1.25	1.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3320	(12,976)	1.68	1.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3321	(1,368)	3.55	3.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3322	(4,160)	6.79	6.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3323	(1,832)	1.18	1.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3324	(1,584)	16.75	16.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3325	(720)	8.02	8.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3326	(1,048)	25.29	25.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3327	(4,024)	2.76	2.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3328	(3,304)	9.32	9.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3329	(1,776)	11.11	11.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3330	(1,648)	9.17	9.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3331	(5,912)	0.92	0.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3332	(1,552)	10.14	10.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3333	(1,464)	4.76	4.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3334	(2,824)	1.69	1.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3335	(1,040)	2.62	2.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3336	(3,328)	3.35	3.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3337	(1,080)	23.46	23.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3338	(2,112)	3.34	3.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3339	(2,744)	5.92	5.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3340	(1,520)	8.87	8.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3341	(1,296)	7.84	7.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3342	(2,360)	1.19	1.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3343	(1,040)	19.00	19.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3344	(1,464)	5.35	5.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3345	(1,424)	19.00	19.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3346	(1,968)	5.08	5.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3347	(9,432)	1.91	1.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3348	(1,192)	14.41	14.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3349	(2,056)	11.69	11.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3350	(608)	31.50	31.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3351	(816)	7.14	7.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3352	(1,448)	9.87	9.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3353	(1,632)	4.81	4.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3354	(1,456)	19.38	19.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3355	(672)	12.52	12.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3356	(1,936)	4.84	4.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3357	(2,616)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3358	(616)	11.54	11.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3359	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3360	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3361	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3362	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3363	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3364	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3365	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3366	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3367	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3368	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3369	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3370	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3371	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3372	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3373	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3374	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3375	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3376	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3377	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3378	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3379	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3380	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3381	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3382	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3383	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3384	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3385	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3386	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3387	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3388	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3389	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3390	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3391	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3392	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3393	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3394	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3395	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3396	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3397	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3398	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3399	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3400	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3401	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3402	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3403	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3404	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3405	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3406	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3407	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3408	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3409	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3410	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3411	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3412	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3413	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3414	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3359	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	763165107	US7631651079	R3810090
3360	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76657R106	US76657R1068	R0049180
3361	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	766721104	US7667211046	R3462270
3362	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	769397100	US7693971001	R0023690
3363	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	769627100	US7696271003	R3463520
3364	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	774186100	US7741861006	R0052280
3365	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	774374102	US7743741024	R0013770
3366	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	774678403	US7746784039	R5463960
3367	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78112T107	US78112T1079	R0068240
3368	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78116B102	US78116B1026	R0022120
3369	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	781182100	US7811821005	R0005860
3370	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	781270103	US7812701032	R0026070
3371	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	781748108	US7817481085	R6676560
3372	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	782233100	US7822331002	R6980070
3373	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	783332109	US7833321091	R0053620
3374	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78401V102	US78401V1026	S0153270
3375	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78402X107	US78402X1072	S0161470
3376	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78427V102	US78427V1026	S0138620
3377	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	784305104	US7843051043	S0015800
3378	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78463B101	US78463B1017	S0114070
3379	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78464M106	US78464M1062	S0027650
3380	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78465D105	US78465D1054	S0128890
3381	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	784932600	US7849326001	S0144890
3382	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78503N107	US78503N1072	S0129910
3383	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	785060104	US7850601045	S0034450
3384	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	786449108	US7864491086	S0074140
3385	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	786598102	US7865981028	S1012860
3386	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78709Y105	US78709Y1055	S0207090
3387	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	794093104	US7940931048	S0078690
3388	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	795435106	US7954351067	S0130930
3389	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800363103	US8003631038	S0449270
3390	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800422107	US8004221078	S0997250
3391	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800677106	US8006771062	S0091450
3392	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	802817304	US8028173040	S0154560
3393	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	803893106	US8038931064	S1011790
3394	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806373106	US8063731066	S2156350
3395	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806693107	US8066931077	S0173750
3396	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	808541106	US8085411069	S0008290
3397	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	811656107	US8116561072	S0163870
3398	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	811699107	US8116991071	S0029000
3399	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	811707306	US8117073069	S0134480
3400	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	813705100	US8137051004	S0008030
3401	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	814047106	US8140471066	S0145920
3402	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	816909105	US8169091050	S3070910
3403	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81724Q107	US81724Q1076	S0156480
3404	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81724W104	US81724W1045	S0191370
3405	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82312B106	US82312B1061	S2496350
3406	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	823213103	US8232131032	S0188170
3407	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	824889109	US8248891090	S4039680
3408	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	825549108	US8255491081	S4036910
3409	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82568P304	US82568P3047	S0184050
3410	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82620P102	US82620P1021	S0126000
3411	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	826565103	US8265651039	S2774990
3412	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	826917106	US8269171067	S0050450
3413	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	827056300	US8270563005	S0184520
3414	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	827057100	US8270571008	S0008010

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3359	RICHARDSON ELECTRONICS LTD	01/01/00		TMS
3360	RIGHTNOW TECHNOLOGIES INC	01/01/00		TMS
3361	RIMAGE CORP	01/01/00		TMS
3362	RIVERVIEW BANCORP INC	01/01/00		TMS
3363	RIVIERA HOLDINGS CORP	01/01/00		TMS
3364	ROCKVILLE FINL INC	01/01/00		TMS
3365	ROCKWELL MEDICAL TECHNOLOGIES INC	01/01/00		TMS
3366	ROCKY MOUNTAIN CHOCOLATE FACTORY INC NEW	01/01/00		TMS
3367	RUBICON TECHNOLOGY INC	01/01/00		TMS
3368	RUBIOS RESTAURANTS INC	01/01/00		TMS
3369	RUBY TUESDAY INC	01/01/00		TMS
3370	RUDOLPH TECHNOLOGIES INC	01/01/00		TMS
3371	RURAL/METRO CORP	01/01/00		TMS
3372	RUSS BERRIE & CO INC	01/01/00		TMS
3373	RUTHS HOSPITALITY GROUP INC	01/01/00		TMS
3374	SCBT FINANCIAL CORPORATION	01/01/00		TMS
3375	SCOLR PHARMA INC	01/01/00		TMS
3376	SI INTERNATIONAL INC	01/01/00		TMS
3377	SJW CORP	01/01/00		TMS
3378	S1 CORP	01/01/00		TMS
3379	SRS LABS INC	01/01/00		TMS
3380	SM&A	01/01/00		TMS
3381	SABA SOFTWARE INC	01/01/00		TMS
3382	SWS GROUP INC	01/01/00		TMS
3383	S Y BANCORP INC	01/01/00		TMS
3384	SAFEGUARD SCIENTIFICS INC	01/01/00		TMS
3385	SAGA COMMUNICATIONS INC-CL A	01/01/00		TMS
3386	SAIA INC	01/01/00		TMS
3387	SALEM COMMUNICATIONS CORP DEL CL A	01/01/00		TMS
3388	SALIX PHARMACEUTICALS LTD DEL	01/01/00		TMS
3389	SANDY SPRING BANCORP INC	01/01/00		TMS
3390	JOHN B SANFILIPPO & SON INC	01/01/00		TMS
3391	SANGAMO BIOSCIENCES INC	01/01/00		TMS
3392	SANTARUS INC	01/01/00		TMS
3393	SATCON TECHNOLOGY CORP	01/01/00		TMS
3394	SCHAWK INC-CL A	01/01/00		TMS
3395	SCHIFF NUTRITION INTL INC	01/01/00		TMS
3396	SCHWEITZER MAUDUIT INTL INC	01/01/00		TMS
3397	SEABRIGHT INSURANCE HOLDINGS INC	01/01/00		TMS
3398	SEACHANGE INTERNATIONAL INC	01/01/00		TMS
3399	SEACOAST BANKING CORPORATION OF FLORIDA COM	01/01/00		TMS
3400	SECURE COMPUTING CORP	01/01/00		TMS
3401	SECURITY BANK CORP	01/01/00		TMS
3402	SEMITOOL INC	01/01/00		TMS
3403	SENOMYX INC	01/01/00		TMS
3404	SENORX INC COMMON STOCK	01/01/00		TMS
3405	SHENANDOAH TELECOMMUNICATIONS CO	01/01/00		TMS
3406	***SHENGDA TECH INC	01/01/00		TMS
3407	SHOE CARNIVAL INC-IND	01/01/00		TMS
3408	SHUFFLE MASTER INC	01/01/00		TMS
3409	SHUTTERFLY INC	01/01/00		TMS
3410	SIERRA BANCORP	01/01/00		TMS
3411	SIGMA DESIGNS INC	01/01/00		TMS
3412	SIGA TECHNOLOGIES INC	01/01/00		TMS
3413	SILICON GRAPHICS INC COM	01/01/00		TMS
3414	SILICON STORAGE TECHNOLOGY INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3359	(1,360)	6.32	6.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3360	(1,680)	12.15	12.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3361	(768)	14.63	14.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3362	(1,152)	6.18	6.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3363	(624)	10.91	10.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3364	(1,008)	14.66	14.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3365	(1,576)	4.90	4.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3366	(704)	9.11	9.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3367	(784)	7.79	7.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3368	(1,056)	6.02	6.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3369	(2,888)	7.29	7.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3370	(1,672)	8.83	8.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3371	(1,592)	1.96	1.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3372	(1,216)	6.58	6.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3373	(1,584)	4.68	4.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3374	(832)	34.53	34.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3375	(2,864)	1.00	1.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3376	(776)	31.42	31.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3377	(912)	25.24	25.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3378	(2,840)	6.75	6.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3379	(944)	5.74	5.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3380	(936)	3.03	3.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3381	(1,504)	3.21	3.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3382	(1,272)	19.50	19.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3383	(1,056)	29.05	29.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3384	(8,160)	1.32	1.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3385	(1,096)	6.20	6.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3386	(944)	16.97	16.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3387	(608)	1.57	1.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3388	(2,968)	6.47	6.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3389	(1,152)	19.71	19.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3390	(656)	9.78	9.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3391	(2,256)	8.07	8.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3392	(3,896)	2.76	2.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3393	(3,912)	1.99	1.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3394	(864)	15.07	15.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3395	(904)	6.70	6.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3396	(928)	21.00	21.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3397	(1,264)	12.86	12.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3398	(2,040)	8.06	8.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3399	(1,040)	8.64	8.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3400	(3,176)	4.01	4.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3401	(1,200)	3.17	3.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3402	(1,576)	8.16	8.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3403	(2,184)	4.10	4.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3404	(1,352)	5.32	5.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3405	(1,408)	19.72	19.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3406	(1,872)	8.23	8.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3407	(544)	17.83	17.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3408	(3,064)	5.27	5.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3409	(1,192)	9.91	9.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3410	(632)	16.17	16.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3411	(1,504)	14.98	14.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3412	(1,736)	3.52	3.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3413	(1,016)	5.48	5.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3414	(4,792)	3.30	3.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3415	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3416	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3417	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3418	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3419	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3420	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3421	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3422	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3423	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3424	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3425	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3426	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3427	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3428	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3429	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3430	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3431	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3432	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3433	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3434	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3435	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3436	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3437	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3438	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3439	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3440	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3441	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3442	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3443	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3444	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3445	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3446	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3447	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3448	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3449	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3450	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3451	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3452	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3453	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3454	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3455	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3456	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3457	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3458	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3459	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3460	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3461	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3462	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3463	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3464	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3465	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3466	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3467	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3468	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3469	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3470	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3415	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	828730200	US8287302009	S3027550
3416	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82967Y104	US82967Y1047	S0148020
3417	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83001P109	US83001P1093	S0101610
3418	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83066R107	US83066R1077	S0193640
3419	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	830830105	US8308301055	S3249820
3420	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83169Y108	US83169Y1082	S0195890
3421	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	831756101	US8317561012	S0132870
3422	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	832154108	US8321541083	S0022240
3423	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	832449102	US8324491021	S3390020
3424	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	833570104	US8335701046	S0209410
3425	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83402A107	US83402A1079	S0138270
3426	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	834445405	US8344454058	S0044080
3427	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	834453102	US8344531020	S0172280
3428	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83545M109	US83545M1099	S0092820
3429	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835460106	US8354601069	S6647020
3430	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835470105	US8354701059	S0112100
3431	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83568G104	US83568G1040	S0084580
3432	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	836151209	US8361512093	S0055690
3433	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83616T108	US83616T1088	S0189850
3434	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83616W101	US83616W1018	S0194740
3435	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	837841105	US8378411057	S0096900
3436	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84129R100	US84129R1005	S0075000
3437	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	842632101	US8426321019	S0127500
3438	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84470P109	US84470P1093	S0019010
3439	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	844767103	US8447671038	S6645060
3440	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	845331107	US8453311073	S4302970
3441	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	846425882	US8464258826	S0112500
3442	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	846819100	US8468191007	S4542160
3443	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	846822104	US8468221044	S0096630
3444	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	847220209	US8472202097	S4542520
3445	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84751T309	US84751T3095	S0164260
3446	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84760C107	US84760C1071	S6409700
3447	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	847615101	US8476151019	S4627060
3448	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84762L105	US84762L1052	S0192420
3449	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84763A108	US84763A1088	S0142680
3450	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	848420105	US8484201053	S0097380
3451	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	848565107	US8485651074	S4766020
3452	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84916A104	US84916A1043	S0196420
3453	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	852312305	US8523123052	S6899810
3454	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	853666105	US8536661056	S5221700
3455	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85375C101	US85375C1018	S6895980
3456	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	853790103	US8537901030	S0155600
3457	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	853887107	US8538871075	S5323010
3458	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	854231107	US8542311076	S5461090
3459	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	854305208	US8543052083	S7155320
3460	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85517P101	US85517P1012	S0072580
3461	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	855668109	US8556681091	S5664990
3462	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85569C107	US85569C1071	S0048270
3463	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	855716106	US8557161069	S5680130
3464	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	857873103	US8578731031	S0115390
3465	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858375108	US8583751081	S6899090
3466	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858495104	US8584951045	S0026630
3467	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85856G100	US85856G1004	S0208190
3468	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85857R105	US85857R1059	S0127240
3469	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858586100	US8585861003	S5991500
3470	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859158107	US8591581074	S6032520

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3415	SIMMONS FIRST NATIONAL CORP CL A ($5 PAR)	01/01/00		TMS
3416	***SIRVA INC	01/01/00		TMS
3417	SIX FLAGS INC	01/01/00		TMS
3418	SKILLED HEALTHCARE GROUP INC CL A	01/01/00		TMS
3419	SKYLINE CORP	01/01/00		TMS
3420	SMART BALANCE INC	01/01/00		TMS
3421	SMITH & WESSON HOLDING CORP	01/01/00		TMS
3422	SMITH MICRO SOFTWARE INC	01/01/00		TMS
3423	SMITHTOWN BANCORP INC	01/01/00		TMS
3424	SOAPSTONE NETWORKS INC	01/01/00		TMS
3425	SOFTBRANDS INC	01/01/00		TMS
3426	SOMANETICS CORP NEW	01/01/00		TMS
3427	SOMAXON PHARMACEUTICALS INC	01/01/00		TMS
3428	SONIC INNOVATIONS INC	01/01/00		TMS
3429	SONIC SOLUTIONS	01/01/00		TMS
3430	SONICWALL INC	01/01/00		TMS
3431	SONOSITE INC	01/01/00		TMS
3432	SOURCE INTERLINK COMPANIES INC	01/01/00		TMS
3433	SOURCEFIRE INC	01/01/00		TMS
3434	SOURCEFORGE INC	01/01/00		TMS
3435	SOUTH FINL GROUP INC	01/01/00		TMS
3436	SOUTHCOAST FINANCIAL CORP	01/01/00		TMS
3437	SOUTHERN COMMUNITY FINANCIAL CORP	01/01/00		TMS
3438	SOUTHSIDE BANCSHARES INC	01/01/00		TMS
3439	SOUTHWEST BANCORP INC-OKLA	01/01/00		TMS
3440	SOUTHWEST WATER CO	01/01/00		TMS
3441	SPANISH BROADCASTING SYSTEM INC CLASS A	01/01/00		TMS
3442	SPARTAN MOTORS INC	01/01/00		TMS
3443	SPARTAN STORES INC	01/01/00		TMS
3444	SPARTECH CORP NEW	01/01/00		TMS
3445	SPECIALTY UNDERWRITERS ALLIANCE INC	01/01/00		TMS
3446	SPECTRANETICS CORP	01/01/00		TMS
3447	SPECTRUM CONTROL INC	01/01/00		TMS
3448	SPECTRUM BRANDS INC	01/01/00		TMS
3449	SPECTRUM PHARMACEUTICALS INC	01/01/00		TMS
3450	SPHERION CORP	01/01/00		TMS
3451	SPIRE CORP	01/01/00		TMS
3452	SPORT SUPPLY GROUP INC DEL	01/01/00		TMS
3453	STAAR SURGICAL CO NEW	01/01/00		TMS
3454	STANDARD MOTOR PRODUCTS INC	01/01/00		TMS
3455	STANDARD PACIFIC CORP NEW	01/01/00		TMS
3456	STANDARD PARKING CORPORATION	01/01/00		TMS
3457	STANDARD REGISTER CO	01/01/00		TMS
3458	STANDEX INTERNATIONAL CORP	01/01/00		TMS
3459	STANLEY FURNITURE CO INC NEW	01/01/00		TMS
3460	STAR SCIENTIFIC INC COM	01/01/00		TMS
3461	L S STARRETT CO-CL A	01/01/00		TMS
3462	STARTEK INC	01/01/00		TMS
3463	STATE BANCORP INC-N.Y.	01/01/00		TMS
3464	STEAK N SHAKE CO	01/01/00		TMS
3465	STEIN MART INC	01/01/00		TMS
3466	STEINWAY MUSICAL INSTRUMENTS INC-ORD COMMON	01/01/00		TMS
3467	STELLARONE CORPORATION	01/01/00		TMS
3468	STEMCELLS INC	01/01/00		TMS
3469	STEPAN CO	01/01/00		TMS
3470	STERLING BANCORP-N.Y.	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3415	(1,056)	29.96	29.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3416	(4,416)	0.00	0.00	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
3417	(4,080)	1.07	1.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3418	(1,056)	15.95	15.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3419	(384)	24.00	24.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3420	(3,832)	6.78	6.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3421	(2,280)	4.79	4.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3422	(1,816)	7.10	7.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3423	(776)	17.52	17.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3424	(1,200)	3.81	3.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3425	(2,928)	0.85	0.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3426	(848)	21.83	21.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3427	(1,288)	3.82	3.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3428	(1,632)	2.67	2.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3429	(1,120)	4.86	4.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3430	(3,440)	5.94	5.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3431	(992)	32.99	32.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3432	(2,048)	1.05	1.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3433	(1,400)	7.66	7.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3434	(5,152)	1.46	1.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3435	(4,440)	8.79	8.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3436	(24)	11.10	11.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3437	(2,008)	4.75	4.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3438	(1,080)	24.42	24.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3439	(1,176)	19.52	19.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3440	(1,944)	10.70	10.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3441	(5,760)	0.41	0.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3442	(2,072)	4.31	4.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3443	(1,256)	23.16	23.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3444	(1,792)	10.42	10.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3445	(1,056)	5.00	5.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3446	(1,944)	4.65	4.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3447	(1,000)	7.34	7.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3448	(2,616)	2.11	2.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3449	(2,296)	1.54	1.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3450	(3,152)	5.96	5.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3451	(512)	9.50	9.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3452	(784)	11.90	11.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3453	(2,232)	5.33	5.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3454	(1,064)	7.54	7.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3455	(7,304)	4.40	4.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3456	(672)	22.29	22.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3457	(1,056)	11.02	11.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3458	(792)	28.44	28.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3459	(912)	8.83	8.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3460	(4,736)	3.58	3.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3461	(544)	22.91	22.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3462	(1,112)	7.80	7.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3463	(168)	15.39	15.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3464	(1,864)	7.63	7.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3465	(1,304)	4.07	4.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3466	(560)	29.44	29.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3467	(1,776)	18.05	18.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3468	(4,952)	1.11	1.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3469	(384)	59.61	59.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3470	(1,464)	15.90	15.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3471	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3472	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3473	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3474	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3475	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3476	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3477	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3478	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3479	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3480	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3481	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3482	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3483	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3484	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3485	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3486	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3487	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3488	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3489	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3490	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3491	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3492	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3493	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3494	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3495	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3496	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3497	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3498	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3499	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3500	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3501	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3502	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3503	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3504	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3505	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3506	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3507	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3508	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3509	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3510	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3511	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3512	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3513	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3514	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3515	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3516	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3517	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3518	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3519	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3520	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3521	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3522	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3523	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3524	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3525	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3526	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3471	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85916J102	US85916J1025	S0158370
3472	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859241101	US8592411016	S0129500
3473	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	860372101	US8603721015	S6168090
3474	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86183P102	US86183P1021	S0053140
3475	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	862685104	US8626851047	S7313730
3476	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	864159108	US8641591081	S6490610
3477	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	864596101	US8645961017	S0204670
3478	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	864739107	US8647391072	S6563920
3479	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	864909106	US8649091068	S0199330
3480	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	865378103	US8653781034	S0123420
3481	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	866615107	US8666151076	S0153740
3482	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86663B102	US86663B1026	S0025220
3483	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	866674104	US8666741041	S7226130
3484	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86800U104	US86800U1043	S0190560
3485	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868059106	US8680591067	S0015970
3486	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86806M205	US86806M2052	S0211840
3487	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868168105	US8681681057	S7107510
3488	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86837X105	US86837X1054	S0170760
3489	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868532102	US8685321023	S7178890
3490	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868587106	US8685871068	S0102820
3491	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868607102	US8686071023	S7155500
3492	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868733106	US8687331061	S0122380
3493	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	869233106	US8692331064	S0183270
3494	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871043105	US8710431052	S0188430
3495	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871543104	US8715431040	S7407640
3496	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871546206	US8715462060	S0158450
3497	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87155S108	US87155S1087	S0114310
3498	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871565107	US8715651076	S7445000
3499	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87160G107	US87160G1076	S0197490
3500	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871628103	US8716281030	S0168700
3501	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87162G105	US87162G1058	S0134750
3502	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87162T206	US87162T2069	S0168480
3503	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871630109	US8716301093	S0091130
3504	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872417308	US8724173088	T0029000
3505	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87244T109	US87244T1097	T0104150
3506	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872960109	US8729601091	T0075340
3507	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87311M102	US87311M1027	T0096500
3508	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	874161102	US8741611029	T0493430
3509	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87424N104	US87424N1046	T0083370
3510	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87651B104	US87651B1044	T0048410
3511	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	878155100	US8781551002	T0718980
3512	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	878311109	US8783111094	T0055170
3513	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87874D101	US87874D1019	T0088560
3514	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87874R100	US87874R1005	T0099360
3515	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87929J103	US87929J1034	T0042780
3516	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87959M109	US87959M1099	T0042580
3517	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87970T208	US87970T2087	T0030670
3518	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87972L104	US87972L1044	T0062050
3519	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88033R205	US88033R2058	T0026830
3520	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88078L105	US88078L1052	T0071690
3521	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	881448203	US8814482035	T0085930
3522	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	881451108	US8814511080	T0101700
3523	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88224Q107	US88224Q1076	T0063980
3524	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	883375107	US8833751071	T2862650
3525	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	883435307	US8834353075	T0069540
3526	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88343R101	US88343R1014	T0096130

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3471	STEREOTAXIS INC	01/01/00		TMS
3472	STERLING CONSTRUCTION COMPANY INC	01/01/00		TMS
3473	STEWART INFORMATION SERVICES CORP	01/01/00		TMS
3474	STONERIDGE INC	01/01/00		TMS
3475	STRATASYS INC	01/01/00		TMS
3476	STURM RUGER & CO INC	01/01/00		TMS
3477	SUCCESSFACTORS INC	01/01/00		TMS
3478	SUFFOLK BANCORP	01/01/00		TMS
3479	SUCAMPO PHARMACEUTICALS INC CL A	01/01/00		TMS
3480	SULPHCO INC	01/01/00		TMS
3481	SUMTOTAL SYSTEMS INC	01/01/00		TMS
3482	SUN BANCORP INC-N.J.	01/01/00		TMS
3483	SUN COMMUNITIES INC	01/01/00		TMS
3484	SUPER MICRO COMPUTER INC	01/01/00		TMS
3485	SUPERGEN INC	01/01/00		TMS
3486	SUPERIOR BANCORP NEW	01/01/00		TMS
3487	SUPERIOR INDUSTRIES INTL INC	01/01/00		TMS
3488	SUPERIOR WELL SVCS INC	01/01/00		TMS
3489	SUPERTEX INC	01/01/00		TMS
3490	SUPPORTSOFT INC FORMERLY: SUPPORT COM INC	01/01/00		TMS
3491	SUPREME INDUSTRIES INC-CL A	01/01/00		TMS
3492	SUREWEST COMMUNICATIONS	01/01/00		TMS
3493	SUSSER HOLDINGS CORP	01/01/00		TMS
3494	SWITCH & DATA FACILITIES CO INC	01/01/00		TMS
3495	SYMMETRICOM INC	01/01/00		TMS
3496	SYMMETRY MEDICAL INC	01/01/00		TMS
3497	SYMYX TECHNOLOGIES INC	01/01/00		TMS
3498	SYNALLOY CORP	01/01/00		TMS
3499	SYNERGETICS USA INC	01/01/00		TMS
3500	SYNTHESIS ENERGY SYSTEMS INC	01/01/00		TMS
3501	SYNOVIS LIFE TECHNOLOGIES INC COM	01/01/00		TMS
3502	SYNTA PHARMACEUTICALS CORP	01/01/00		TMS
3503	SYNTROLEUM CORP (OKLAHOMA)	01/01/00		TMS
3504	TGC INDUSTRIES INC	01/01/00		TMS
3505	TICC CAPITAL CORP	01/01/00		TMS
3506	TNS INC	01/01/00		TMS
3507	TXCO RESOURCES INC	01/01/00		TMS
3508	TALBOTS INC	01/01/00		TMS
3509	TALEO CORP CL A	01/01/00		TMS
3510	TASER INTERNATIONAL INC	01/01/00		TMS
3511	TEAM INC	01/01/00		TMS
3512	TECH TEAM GLOBAL INC	01/01/00		TMS
3513	TECHWELL INC	01/01/00		TMS
3514	TECHTARGET INC	01/01/00		TMS
3515	TELECOMMUNICATIONS SYSTEMS INCCL A	01/01/00		TMS
3516	TELIK INC	01/01/00		TMS
3517	TELULAR CORP-NEW	01/01/00		TMS
3518	TEMECULA VALLEY BANCORP INC CA	01/01/00		TMS
3519	TENGASCO INC (NEW)	01/01/00		TMS
3520	TERCICA INC	01/01/00		TMS
3521	TERREMARK WORLDWIDE INC NEW	01/01/00		TMS
3522	TERRESTAR CORPORATION	01/01/00		TMS
3523	TEXAS CAPITAL BANCSHARES INC	01/01/00		TMS
3524	THERAGENICS CORP	01/01/00		TMS
3525	THERMADYNE HOLDINGS CORPORATION NEW	01/01/00		TMS
3526	THERMAGE INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3471	(1,776)	6.73	6.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3472	(784)	18.09	18.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3473	(1,008)	22.79	22.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3474	(872)	13.11	13.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3475	(1,256)	15.92	15.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3476	(1,264)	7.00	7.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3477	(1,408)	11.02	11.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3478	(792)	38.31	38.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3479	(696)	9.52	9.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3480	(3,816)	2.51	2.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3481	(2,040)	5.00	5.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3482	(1,272)	12.48	12.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3483	(992)	19.98	19.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3484	(1,760)	10.57	10.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3485	(4,120)	1.45	1.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3486	(1,272)	7.62	7.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3487	(1,272)	19.00	19.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3488	(960)	27.85	27.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3489	(640)	29.51	29.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3490	(2,768)	3.16	3.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3491	(971)	3.68	3.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3492	(904)	14.12	14.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3493	(728)	16.38	16.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3494	(1,200)	12.06	12.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3495	(2,728)	5.09	5.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3496	(2,136)	17.44	17.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3497	(2,088)	12.08	12.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3498	(592)	16.27	16.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3499	(1,008)	2.48	2.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3500	(2,032)	4.61	4.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3501	(824)	19.75	19.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3502	(1,376)	8.88	8.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3503	(3,616)	1.21	1.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3504	(728)	6.41	6.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3505	(1,896)	5.79	5.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3506	(1,456)	22.10	22.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3507	(2,032)	10.69	10.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3508	(1,408)	14.28	14.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3509	(1,360)	20.55	20.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3510	(3,528)	6.45	6.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3511	(1,112)	37.01	37.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3512	(696)	8.28	8.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3513	(1,032)	10.71	10.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3514	(864)	6.98	6.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3515	(2,184)	8.28	8.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3516	(4,648)	0.69	0.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3517	(2,232)	2.63	2.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3518	(1,920)	5.45	5.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3519	(3,256)	1.25	1.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3520	(1,568)	8.90	8.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3521	(3,288)	6.45	6.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3522	(3,928)	2.94	2.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3523	(1,536)	19.07	19.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3524	(3,008)	3.31	3.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3525	(864)	21.06	21.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3526	(2,160)	3.70	3.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3527	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3528	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3529	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3530	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3531	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3532	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3533	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3534	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3535	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3536	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3537	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3538	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3539	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3540	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3541	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3542	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3543	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3544	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3545	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3546	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3547	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3548	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3549	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3550	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3551	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3552	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3553	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3554	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3555	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3556	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3557	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3558	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3559	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3560	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3561	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3562	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3563	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3564	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3565	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3566	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3567	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3568	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3569	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3570	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3571	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3572	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3573	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3574	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3575	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3576	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3577	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3578	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3579	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3580	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3581	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3582	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3527	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	883623209	US8836232095	T0008760
3528	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88368Q103	US88368Q1031	T0032070
3529	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88409C105	US88409C1053	T0132850
3530	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	884453101	US8844531017	T0081170
3531	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	884481102	US8844811021	T0090420
3532	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88554D205	US88554D2053	T3148950
3533	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88650Q100	US88650Q1004	T0020790
3534	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88650R108	US88650R1086	T0055720
3535	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88830R101	US88830R1014	T0104220
3536	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	888314101	US8883141017	T0005560
3537	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	888733102	US8887331028	T0084210
3538	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	889542106	US8895421068	T0003240
3539	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	890110109	US8901101092	T0005240
3540	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	891050106	US8910501068	T0069670
3541	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	892000100	US8920001000	T0097590
3542	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89214A102	US89214A1025	T0085200
3543	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89214P109	US89214P1093	T0054720
3544	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89267P105	US89267P1057	T0076160
3545	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	892918103	US8929181035	T0009850
3546	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89376R208	US89376R2085	T0101740
3547	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89385X105	US89385X1054	T0103380
3548	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	893929208	US8939292087	T0063690
3549	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89421Q106	US89421Q1067	T0062690
3550	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89531P105	US89531P1057	T0053870
3551	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	895735108	US8957351088	T6109040
3552	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	895919108	US8959191086	T6002190
3553	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896095106	US8960951064	T6248540
3554	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896106200	US8961062002	T0084600
3555	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896263100	US8962631003	T0019510
3556	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	897051207	US8970512070	T0091390
3557	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89778N102	US89778N1028	T0092440
3558	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89784N104	US89784N1046	T0095010
3559	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89816T103	US89816T1034	T0085450
3560	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	899035505	US8990355054	T0031680
3561	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90136Q100	US90136Q1004	T0050670
3562	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	901476101	US9014761012	T6895070
3563	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902252105	US9022521051	T0031620
3564	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902925106	US9029251066	U0417790
3565	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902952100	US9029521005	U0001480
3566	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	903213106	US9032131065	U0019860
3567	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90328M107	US90328M1071	U0422060
3568	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90328S500	US90328S5001	U0038930
3569	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90333L102	US90333L1026	U0014150
3570	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90337L108	US90337L1089	U3313130
3571	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90338S102	US90338S1024	U0028190
3572	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90341G103	US90341G1031	U0031520
3573	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90341W108	US90341W1080	U0036200
3574	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90385V107	US90385V1070	U0028820
3575	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	903899102	US9038991025	U2700940
3576	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904034105	US9040341052	U2702180
3577	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904583101	US9045831016	U0025230
3578	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904677101	US9046771013	U0555940
3579	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	905399101	US9053991017	U3329550
3580	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90653P105	US90653P1057	U0036910
3581	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	909839102	US9098391025	U0031720
3582	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91030T109	US91030T1097	U0048510

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3527	THERMOGENESIS CORP NEW	01/01/00		TMS
3528	THESTREET.COM INC	01/01/00		TMS
3529	THINKORSWIM GROUP INC	01/01/00		TMS
3530	THOMAS PROPERTIES GROUP INC	01/01/00		TMS
3531	THOMAS WEISEL PARTNERS GROUP INC	01/01/00		TMS
3532	3-D SYSTEMS CORP-DEL	01/01/00		TMS
3533	TIER TECHNOLOGIES INC-CL B	01/01/00		TMS
3534	TIERONE CORPORATION	01/01/00		TMS
3535	TITAN MACHINERY INC	01/01/00		TMS
3536	TITAN PHARMACEUTICALS INC-DEL	01/01/00		TMS
3537	TIX CORPORATION	01/01/00		TMS
3538	TOLLGRADE COMMUNICATIONS INC	01/01/00		TMS
3539	TOMPKINS FINANCIAL CORPORATION	01/01/00		TMS
3540	TOREADOR RESOURCES CORP	01/01/00		TMS
3541	TOWERSTREAM CORPORATION	01/01/00		TMS
3542	TOWN SPORTS INTL HLDGS INC	01/01/00		TMS
3543	TOWNE BANK PORTSMOUTH VA	01/01/00		TMS
3544	TRADESTATION GROUP INC	01/01/00		TMS
3545	TRANSACT TECHNOLOGIES INC	01/01/00		TMS
3546	TRANSMETA CORP DEL NEW	01/01/00		TMS
3547	TRANS1 INC	01/01/00		TMS
3548	TRANSCEND SVCS INC COM NEW	01/01/00		TMS
3549	TRAVELZOO INC	01/01/00		TMS
3550	TREX INC	01/01/00		TMS
3551	TRI VALLEY CORP	01/01/00		TMS
3552	TRIDENT MICROSYSTEMS INC	01/01/00		TMS
3553	TRICO BANCSHARES	01/01/00		TMS
3554	TRICO MARINE SERVICES INC NEW	01/01/00		TMS
3555	TRIMERIS INC	01/01/00		TMS
3556	TRONOX INC CLASS B COM STOCK	01/01/00		TMS
3557	TRUBION PHARMACEUTICALS INC	01/01/00		TMS
3558	TRUE RELIGION APPAREL INC	01/01/00		TMS
3559	TRUMP ENTERTAINMENT RESORTS INC	01/01/00		TMS
3560	TUESDAY MORNING CORP-NEW	01/01/00		TMS
3561	21ST CENTURY HOLDINGS CO	01/01/00		TMS
3562	TWIN DISC INC	01/01/00		TMS
3563	TYLER TECHNOLOGIES INC	01/01/00		TMS
3564	USA TRUCK INC	01/01/00		TMS
3565	U S GLOBAL INVESTORS INC-CL A	01/01/00		TMS
3566	UQM TECHNOLOGIES INC.	01/01/00		TMS
3567	USANA HEALTH SCIENCES INC	01/01/00		TMS
3568	USA TECHNOLOGIES INC NEW	01/01/00		TMS
3569	U S CONCRETE INC	01/01/00		TMS
3570	U S PHYSICAL THERAPY INC	01/01/00		TMS
3571	***U S GEOTHERMAL INC	01/01/00		TMS
3572	USA MOBILITY INC	01/01/00		TMS
3573	US AIRWAYS GROUP INC	01/01/00		TMS
3574	ULTRA CLEAN HOLDINGS INC	01/01/00		TMS
3575	ULTRALIFE CORPORATION	01/01/00		TMS
3576	ULTRATECH INC	01/01/00		TMS
3577	UNICA CORP SHR USD 0.01EUR	01/01/00		TMS
3578	UNIFI INC	01/01/00		TMS
3579	UNION BANKSHARES CORP-VA	01/01/00		TMS
3580	UNION DRILLING INC	01/01/00		TMS
3581	UNITED CMNTY FINL CORP OHIO	01/01/00		TMS
3582	UNITED FINANCIAL BANCORP INC NEW	01/01/00		TMS

	P	Q	R	S	T	U	V
3527	(3,896)	1.47	1.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3528	(992)	6.05	6.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3529	(3,088)	10.30	10.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3530	(1,808)	10.35	10.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3531	(1,568)	7.02	7.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3532	(1,200)	11.98	11.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3533	(1,240)	7.52	7.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3534	(1,072)	5.70	5.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3535	(440)	25.22	25.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3536	(6,776)	0.26	0.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3537	(2,000)	2.70	2.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3538	(936)	5.74	5.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3539	(376)	50.40	50.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3540	(912)	8.69	8.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3541	(1,856)	1.19	1.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3542	(1,200)	10.09	10.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3543	(1,464)	19.82	19.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3544	(1,760)	10.00	10.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3545	(824)	13.32	13.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3546	(800)	14.44	14.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3547	(848)	8.17	8.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3548	(624)	12.03	12.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3549	(576)	7.55	7.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3550	(1,080)	21.08	21.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3551	(1,504)	6.55	6.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3552	(3,648)	2.99	2.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3553	(992)	17.77	17.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3554	(712)	19.97	19.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3555	(1,056)	3.85	3.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3556	(2,968)	0.23	0.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3557	(416)	3.60	3.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3558	(1,016)	28.49	28.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3559	(3,192)	1.35	1.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3560	(2,000)	4.69	4.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3561	(840)	6.69	6.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3562	(512)	16.42	16.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3563	(2,208)	15.85	15.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3564	(664)	18.89	18.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3565	(800)	9.69	9.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3566	(3,208)	1.80	1.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3567	(600)	37.33	37.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3568	(1,328)	3.90	3.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3569	(2,792)	4.26	4.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3570	(1,064)	20.41	20.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3571	(4,432)	1.75	1.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3572	(1,344)	13.48	13.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3573	(6,856)	7.88	7.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3574	(1,384)	6.73	6.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3575	(720)	9.25	9.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3576	(1,504)	13.12	13.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3577	(992)	8.54	8.54	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
3578	(3,592)	4.69	4.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3579	(1,128)	23.69	23.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3580	(1,048)	13.48	13.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3581	(2,240)	4.26	4.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3582	(1,984)	14.00	14.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3583	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3584	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3585	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3586	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3587	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3588	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3589	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3590	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3591	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3592	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3593	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3594	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3595	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3596	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3597	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3598	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3599	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3600	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3601	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3602	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3603	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3604	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3605	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3606	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3607	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3608	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3609	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3610	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3611	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3612	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3613	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3614	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3615	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3616	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3617	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3618	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3619	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3620	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3621	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3622	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3623	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3624	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3625	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3626	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3627	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3628	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3629	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3630	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3631	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3632	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3633	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3634	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3635	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3636	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3637	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3638	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3583	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	911301109	US9113011095	U0011310
3584	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	911805109	US9118051096	U5216070
3585	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	912023207	US9120232072	U3307600
3586	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913201109	US9132011092	U0036800
3587	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913259107	US9132591077	U6343530
3588	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91347P105	US91347P1057	U3819910
3589	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913483103	US9134831034	U3312790
3590	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91359E105	US91359E1055	U6497110
3591	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913837100	US9138371003	U3359520
3592	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91388P105	US91388P1057	U0032570
3593	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913915104	US9139151040	U0028140
3594	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	915271100	US9152711001	U6898560
3595	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91688T104	US91688T1043	U0035240
3596	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	916896103	US9168961038	U0030530
3597	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	916901507	US9169015073	U0040070
3598	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	917286205	US9172862057	U0032060
3599	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91759P106	US91759P1066	U0018720
3600	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91821K101	US91821K1016	V0029390
3601	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918284100	US9182841000	V0131210
3602	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91851C201	US91851C2017	V1468440
3603	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918914102	US9189141024	V1462010
3604	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92047K107	US92047K1079	V1452020
3605	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	921659108	US9216591084	V0036450
3606	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92231M109	US92231M1099	V0014450
3607	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	922417100	US9224171002	V2835160
3608	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92340P100	US92340P1003	V0061120
3609	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	925284309	US9252843092	V0034870
3610	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92549X201	US92549X2018	V0043580
3611	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	925602104	US9256021042	V4535560
3612	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	925815102	US9258151029	V5007000
3613	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	926727108	US9267271081	V0037970
3614	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	926734401	US9267344011	V0034350
3615	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	927107409	US9271074091	V5877790
3616	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92763R104	US92763R1041	V0021890
3617	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92778Q109	US92778Q1094	V0016020
3618	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92823T108	US92823T1088	V0043040
3619	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92846N104	US92846N1046	V0007080
3620	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928551100	US9285511005	V4543690
3621	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928566108	US9285661081	V0033010
3622	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92858J108	US92858J1088	V0035450
3623	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928703107	US9287031077	V7840020
3624	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928708106	US9287081064	V0032650
3625	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92886T201	US92886T2015	V0036700
3626	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929236107	US9292361071	W0001800
3627	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92926K103	US92926K1034	W0040400
3628	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929328102	US9293281021	W0273940
3629	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929566107	US9295661071	W0262790
3630	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	940610108	US9406101082	W1320010
3631	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	941075202	US9410752029	W0048820
3632	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	943526301	US9435263010	W0049210
3633	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	94769V105	US94769V1052	W0011630
3634	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	95123P106	US95123P1066	W2475570
3635	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	952145100	US9521451008	W1899400
3636	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	954235107	US9542351070	W1488600
3637	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	957541105	US9575411056	W0000840
3638	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	957638109	US9576381092	W0066150

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3583	UNITED PANAM FINANCIAL CORP	01/01/00		TMS
3584	U S ENERGY CORP-WYO	01/01/00		TMS
3585	US GOLD CORPORATION NEW	01/01/00		TMS
3586	UNITED WESTERN BANCORP INC	01/01/00		TMS
3587	UNITIL CORPORATION	01/01/00		TMS
3588	UNIVERSAL DISPLAY CORP	01/01/00		TMS
3589	UNIVERSAL ELECTRONICS INC	01/01/00		TMS
3590	UNIVERSAL HEALTH REALTY INCOME TRUST-SBI	01/01/00		TMS
3591	UNIVERSAL STAINLESS & ALLOY PRODUCTS INC	01/01/00		TMS
3592	UNIVERSAL TRUCKLOAD SERVICES INC	01/01/00		TMS
3593	UNIVERSAL TECHNICAL INSTITUTE INC	01/01/00		TMS
3594	UNIVEST CORPORATION OF PA	01/01/00		TMS
3595	URANERZ ENERGY CORPORATION	01/01/00		TMS
3596	URANIUM ENERGY CORP	01/01/00		TMS
3597	URANIUM RESOURCES INC NEW	01/01/00		TMS
3598	URSTADT BIDDLE PROPERTIES INC CL A	01/01/00		TMS
3599	UTEK CORP	01/01/00		TMS
3600	VCG HOLDING CORPORATION	01/01/00		TMS
3601	VSE CORP	01/01/00		TMS
3602	VAALCO ENERGY INC NEW	01/01/00		TMS
3603	VALENCE TECHNOLOGY INC	01/01/00		TMS
3604	VALUEVISION MEDIA INC CL A	01/01/00		TMS
3605	VANDA PHARMACEUTICALS INC	01/01/00		TMS
3606	VASCULAR SOLUTIONS INC	01/01/00		TMS
3607	VEECO INSTRUMENTS INC-DEL	01/01/00		TMS
3608	VERENIUM CORPORATION	01/01/00		TMS
3609	VERSANT CORPORATION NEW	01/01/00		TMS
3610	VESTIN REALTY MORTGAGE II INC	01/01/00		TMS
3611	VICAL INC	01/01/00		TMS
3612	VICOR CORP	01/01/00		TMS
3613	VIEWPOINT FINANCIAL GROUP	01/01/00		TMS
3614	VIGNETTE CORPORATION COM NEW	01/01/00		TMS
3615	VILLAGE SUPERMARKET INC CL A (NEW)	01/01/00		TMS
3616	VIRAGE LOGIC CORP	01/01/00		TMS
3617	VIRGINIA COMM BANCORP INC	01/01/00		TMS
3618	VIRNETX HOLDING CORPORATION	01/01/00		TMS
3619	VITAL IMAGES INC	01/01/00		TMS
3620	VIVUS INC	01/01/00		TMS
3621	VNUS MEDICAL TECHNOLOGIES INC	01/01/00		TMS
3622	VOCUS INC	01/01/00		TMS
3623	VOLT INFORMATION SCIENCES INC	01/01/00		TMS
3624	VOLTERRA SEMICONDUCTOR CORP	01/01/00		TMS
3625	VONAGE HOLDINGS CORP	01/01/00		TMS
3626	WD 40 CO	01/01/00		TMS
3627	WCA WASTE CORPORATION	01/01/00		TMS
3628	WSFS FINANCIAL CORP	01/01/00		TMS
3629	WABASH NATIONAL CORP	01/01/00		TMS
3630	WASHINGTON TRUST BANCORP INC	01/01/00		TMS
3631	WASTE SERVICES INC	01/01/00		TMS
3632	WAVE SYSTEMS CORP CL A	01/01/00		TMS
3633	WEBSITE PROS INC	01/01/00		TMS
3634	WEST BANCORPORATION (IOWA)	01/01/00		TMS
3635	WEST COAST BANCORP-ORE NEW	01/01/00		TMS
3636	WEST MARINE INC	01/01/00		TMS
3637	WESTELL TECHNOLOGIES INC-CL A	01/01/00		TMS
3638	WESTERN ALLIANCE BANCORPORATION	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3583	(976)	4.25	4.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3584	(2,680)	2.27	2.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3585	(4,984)	0.98	0.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3586	(824)	13.24	13.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3587	(72)	27.00	27.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3588	(1,864)	12.96	12.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3589	(872)	25.83	25.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3590	(1,168)	36.05	36.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3591	(440)	31.43	31.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3592	(608)	26.18	26.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3593	(1,272)	17.40	17.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3594	(816)	29.55	29.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3595	(3,064)	1.38	1.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3596	(3,312)	1.08	1.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3597	(2,704)	2.21	2.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3598	(936)	18.50	18.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3599	(528)	10.40	10.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3600	(696)	3.52	3.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3601	(312)	34.97	34.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3602	(3,368)	7.06	7.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3603	(3,248)	2.57	2.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3604	(1,608)	2.37	2.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3605	(1,968)	1.04	1.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3606	(1,216)	8.95	8.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3607	(1,832)	15.69	15.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3608	(2,320)	1.70	1.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3609	(280)	22.00	22.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3610	(1,576)	4.17	4.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3611	(2,312)	2.59	2.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3612	(1,368)	8.72	8.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3613	(1,080)	16.68	16.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3614	(1,504)	12.93	12.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3615	(32)	47.74	47.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3616	(1,296)	5.84	5.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3617	(1,392)	5.62	5.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3618	(2,704)	2.70	2.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3619	(968)	15.36	15.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3620	(3,592)	8.24	8.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3621	(808)	20.35	20.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3622	(968)	35.36	35.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3623	(792)	11.50	11.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3624	(1,520)	13.98	13.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3625	(2,848)	1.25	1.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3626	(1,304)	36.68	36.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3627	(1,456)	5.00	5.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3628	(528)	57.68	57.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3629	(1,944)	9.75	9.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3630	(984)	24.11	24.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3631	(1,568)	8.11	8.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3632	(2,728)	0.45	0.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3633	(1,928)	5.87	5.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3634	(1,784)	12.32	12.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3635	(1,208)	13.69	13.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3636	(1,496)	6.14	6.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3637	(4,408)	0.75	0.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3638	(1,280)	14.84	14.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3639	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3640	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3641	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3642	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3643	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3644	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3645	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3646	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3647	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3648	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3649	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3650	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3651	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3652	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3653	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3654	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3655	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3656	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3657	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3658	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3659	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3660	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3661	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3662	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3663	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3664	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3665	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3666	93113276	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3667	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3668	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3669	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3670	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3671	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3672	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3673	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3674	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3675	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3676	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3677	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3678	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3679	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3680	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3681	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3682	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3683	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3684	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3685	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3686	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3687	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3688	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3689	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3690	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3691	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3692	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3693	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3694	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3639	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	96008P104	US96008P1049	W0043550
3640	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	960878106	US9608781061	W4286100
3641	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	961765104	US9617651040	W0009060
3642	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	961840105	US9618401056	W4450490
3643	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	962149100	US9621491003	W4429160
3644	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	963801105	US9638011059	W0014540
3645	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	97111W101	US97111W1018	W0032280
3646	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	97186T108	US97186T1088	W0041270
3647	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	97652A203	US97652A2033	W0051240
3648	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	97750V109	US97750V1098	W0027650
3649	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	978166106	US9781661064	W0019180
3650	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	978842102	US9788421025	W0056670
3651	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	981579105	US9815791051	W0044550
3652	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	983857103	US9838571035	Y0129980
3653	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98416J100	US98416J1007	Y0018750
3654	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	987413101	US9874131017	Y0006820
3655	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98944B108	US98944B1089	Y0023830
3656	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98952K107	US98952K1079	Y0023380
3657	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98973P101	US98973P1012	Y0022760
3658	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98974P100	US98974P1003	Y0012190
3659	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98974V107	US98974V1070	Y0017920
3660	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	989855101	US9898551018	Y3161070
3661	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G02995101	BMG029951016	A0048520
3662	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G04074103	KYG040741038	A0069910
3663	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G04899103	BMG048991035	A0162710
3664	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G5299G106	BMG5299G1069	K0008240
3665	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G67543101	VGG675431016	P0108490
3666	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G72457107	BMG724571077	P0168330
3667	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		PR9292511061	W0021350
3668	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023912108	US0239121082	A2914190
3669	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032839102	US0328391026	A5705450
3670	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	045487105	US0454871056	A6841290
3671	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	046265104	US0462651045	A7910940
3672	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	054937107	US0549371070	B0020110
3673	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05561Q201	US05561Q2012	B0203460
3674	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	059692103	US0596921033	B0521500
3675	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	062540109	US0625401098	B0072040
3676	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149150104	US1491501045	C2515410
3677	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	174420109	US1744201096	C4244190
3678	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	178566105	US1785661059	C4320530
3679	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	195493309	US1954933099	C7105910
3680	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	200340107	US2003401070	C5398760
3681	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	200525103	US2005251036	C5402850
3682	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	229899109	US2298991090	C7813270
3683	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	253922108	US2539221083	D0005240
3684	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	261018105	US2610181057	D3113170
3685	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	27579R104	US27579R1041	E0021870
3686	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302520101	US3025201019	F0081550
3687	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	316773100	US3167731005	F2361590
3688	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	318672102	PR3186721027	F0029250
3689	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320517105	US3205171057	F0071420
3690	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320867104	US3208671046	F2943900
3691	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33582V108	US33582V1089	F0059710
3692	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337907109	US3379071091	F3912140
3693	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337915102	US3379151026	F3193910
3694	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35907K105	US35907K1051	F4428540

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3639	WESTFIELD FINANCIAL INC NEW	01/01/00		TMS
3640	WESTMORELAND COAL CO	01/01/00		TMS
3641	WESTWOOD HOLDINGS GROUP INC	01/01/00		TMS
3642	WET SEAL INC-CL A	01/01/00		TMS
3643	WEYCO GROUP INC	01/01/00		TMS
3644	WHITE ELECTRIC DESIGNS CORP	01/01/00		TMS
3645	WILLOW FINANCIAL BANCORP INC	01/01/00		TMS
3646	WILSHIRE BANCORP INC	01/01/00		TMS
3647	WIRELESS RONIN TECHNOLOGIES INC	01/01/00		TMS
3648	WIZZARD SOFTWARE CORPORATION NEW	01/01/00		TMS
3649	WONDER AUTO TECHNOLOGY INC	01/01/00		TMS
3650	WOODBRIDGE HOLDINGS CORPORATION	01/01/00		TMS
3651	WORLDSPACE INC CL A	01/01/00		TMS
3652	X-RITE INC	01/01/00		TMS
3653	XERIUM TECHNOLOGIES INC	01/01/00		TMS
3654	YOUBET.COM INC COM	01/01/00		TMS
3655	ZEP INC	01/01/00		TMS
3656	ZHONGPIN INC	01/01/00		TMS
3657	ZIOPHARM ONCOLOGY INC	01/01/00		TMS
3658	ZIX CORPORATION	01/01/00		TMS
3659	ZIPREALTY INC	01/01/00		TMS
3660	ZYGO CORP	01/01/00		TMS
3661	***AMERICAN SAFETY INSURANCE HOLDINGS LTD	01/01/00		TMS
3662	***APEX SILVER MINES LTD	01/01/00		TMS
3663	***ARLINGTON TANKERS LTD	01/01/00		TMS
3664	***KNIGHTSBRIDGE TANKERS LTD	01/01/00		TMS
3665	***OPENTV CORP CL A	01/01/00		TMS
3666	***PRIMUS GUARANTY LTD	01/01/00		TMS
3667	***W HLDG CO INC COM	01/01/00		TMS
3668	AMCORE FINANCIAL INC	01/01/00		TMS
3669	ANCHOR BANCORP WISCONSIN INC	01/01/00		TMS
3670	ASSOCIATED BANC CORP	01/01/00		TMS
3671	ASTORIA FINANCIAL CORP	01/01/00		TMS
3672	BB&T CORP	01/01/00		TMS
3673	BOK FINANCIAL CORP NEW	01/01/00		TMS
3674	BANCORPSOUTH INC	01/01/00		TMS
3675	BANK HAWAII CORP	01/01/00		TMS
3676	CATHAY GENERAL BANCORP	01/01/00		TMS
3677	CITIZENS REPUBLIC BANCORP INC	01/01/00		TMS
3678	CITY NATIONAL CORP	01/01/00		TMS
3679	COLONIAL BANCGROUP INC	01/01/00		TMS
3680	COMERICA INC	01/01/00		TMS
3681	COMMERCE BANCSHARES INC	01/01/00		TMS
3682	CULLEN FROST BANKERS INC	01/01/00		TMS
3683	DIME COMMUNITY BANCSHARES	01/01/00		TMS
3684	DOWNEY FINANCIAL CORP	01/01/00		TMS
3685	EAST WEST BANCORP INC	01/01/00		TMS
3686	F N B CORP-PA	01/01/00		TMS
3687	FIFTH THIRD BANCORP	01/01/00		TMS
3688	FIRST BANCORP P R (HOLDING COMPANY)	01/01/00		TMS
3689	FIRST HORIZON NATL CORP	01/01/00		TMS
3690	FIRST MIDWEST BANCORP INC-DEL	01/01/00		TMS
3691	FIRST NIAGARA FINANCIAL GROUP INC	01/01/00		TMS
3692	FIRSTFED FINANCIAL CORP DEL	01/01/00		TMS
3693	FIRSTMERIT CORP	01/01/00		TMS
3694	FRONTIER FINANCIAL CORP-WASH	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3639	(2,720)	9.99	9.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3640	(688)	16.86	16.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3641	(432)	46.24	46.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3642	(5,480)	4.79	4.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3643	(544)	31.69	31.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3644	(1,672)	4.99	4.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3645	(1,896)	11.01	11.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3646	(1,264)	14.20	14.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3647	(1,336)	3.66	3.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3648	(4,384)	1.17	1.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3649	(1,104)	6.92	6.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3650	(5,808)	0.50	0.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3651	(1,040)	0.84	0.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3652	(2,216)	3.48	3.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3653	(1,208)	8.25	8.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3654	(2,712)	1.98	1.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3655	(1,288)	20.28	20.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3656	(1,224)	10.26	10.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3657	(3,952)	1.22	1.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3658	(4,560)	2.22	2.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3659	(1,736)	4.45	4.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3660	(1,112)	11.93	11.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3661	(656)	14.44	14.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3662	(4,208)	1.86	1.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3663	(1,056)	18.09	18.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3664	(1,016)	29.11	29.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3665	(4,768)	1.50	1.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3666	(2,040)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3667	(1,720)	0.67	0.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3668	(246)	9.79	9.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3669	(248)	8.66	8.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3670	(1,390)	20.71	20.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3671	(1,026)	20.97	20.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3672	(6,188)	34.05	34.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3673	(266)	49.97	49.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3674	(910)	25.88	25.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3675	(568)	56.32	56.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3676	(588)	23.90	23.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3677	(920)	4.77	4.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3678	(466)	57.92	57.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3679	(2,396)	7.95	7.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3680	(1,742)	32.49	32.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3681	(686)	47.77	47.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3682	(644)	57.90	57.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3683	(372)	17.29	17.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3684	(312)	1.47	1.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3685	(748)	13.72	13.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3686	(1,018)	14.30	14.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3687	(5,614)	15.31	15.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3688	(938)	9.70	9.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3689	(2,194)	11.60	11.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3690	(576)	25.81	25.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3691	(1,296)	15.80	15.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3692	(158)	12.40	12.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3693	(884)	22.98	22.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3694	(558)	11.75	11.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3695	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3696	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3697	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3698	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3699	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3700	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3701	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3702	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3703	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3704	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3705	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3706	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3707	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3708	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3709	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3710	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3711	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3712	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3713	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3714	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3715	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3716	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3717	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3718	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3719	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3720	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3721	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3722	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3723	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3724	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3725	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3726	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3727	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3728	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3729	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3730	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3731	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3732	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3733	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3734	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3735	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3736	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3737	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3738	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3739	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3740	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3741	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3742	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3743	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3744	93113277	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3745	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3746	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3747	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3748	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3749	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3750	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3695	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	360271100	US3602711000	F6440020
3696	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	410120109	US4101201097	H0399510
3697	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	443683107	US4436831071	H0083340
3698	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	446150104	US4461501045	H3776570
3699	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	459044103	US4590441030	H5702880
3700	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493267108	US4932671088	K2125760
3701	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55261F104	US55261F1049	M0037930
3702	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	571837103	US5718371033	M0152880
3703	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	635405103	US6354051038	N0895030
3704	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	649445103	US6494451031	N0048190
3705	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	650203102	US6502031023	N0070790
3706	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	665859104	US6658591044	N6211070
3707	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	680033107	US6800331075	P0434560
3708	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69331W104	US69331W1045	P0035400
3709	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693475105	US6934751057	P1438920
3710	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69404P101	US69404P1012	P0088890
3711	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	695263103	US6952631033	P0227080
3712	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	700658107	US7006581075	P2781120
3713	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	712704105	US7127041058	P0205510
3714	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	733174106	PR7331741061	P0039060
3715	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743606105	US7436061052	P0086640
3716	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743859100	US7438591007	P7727920
3717	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74386T105	US74386T1051	P0135520
3718	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	7591EP100	US7591EP1005	R0048650
3719	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78486Q101	US78486Q1013	S0193570
3720	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	837841105	US8378411057	S0096900
3721	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	845905108	US8459051087	S4368980
3722	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858907108	US8589071088	S6903630
3723	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859319105	US8593191054	S6903810
3724	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	867914103	US8679141031	S6728820
3725	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	869099101	US8690991018	S7251020
3726	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87161C105	US87161C1053	S7456340
3727	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872275102	US8722751026	T0035060
3728	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	898349105	US8983491056	T6587000
3729	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	898402102	US8984021027	T6617960
3730	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90262T308	US90262T3086	U0012710
3731	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902973304	US9029733048	U0020120
3732	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904214103	US9042141039	U0013630
3733	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	908906100	US9089061009	U0004490
3734	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90984P105	US90984P1057	U3355960
3735	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	909907107	US9099071071	U1992070
3736	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	919794107	US9197941076	V0885130
3737	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	938824109	US9388241096	W0285980
3738	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	939322103	US9393221034	W0285160
3739	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	947890109	US9478901096	W1781770
3740	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	957090103	US9570901036	W2911510
3741	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	966612103	US9666121036	W5167840
3742	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	971807102	US9718071023	W3111200
3743	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	97650W108	US97650W1080	W0001310
3744	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	989701107	US9897011071	Y2989750
3745	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	055482103	US0554821035	B0048630
3746	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057224107	US0572241075	B0366050
3747	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	13342B105	US13342B1052	C0192430
3748	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25271C102	US25271C1027	D0000210
3749	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26874Q100	US26874Q1004	E4630640
3750	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30225X103	US30225X1037	E0083220

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3695	FULTON FINANCIAL CORP-PA	01/01/00		TMS
3696	HANCOCK HOLDING CO	01/01/00		TMS
3697	HUDSON CITY BANCORP INC	01/01/00		TMS
3698	HUNTINGTON BANCSHARES INC	01/01/00		TMS
3699	INTERNATIONAL BANCSHARES CORP TEX	01/01/00		TMS
3700	KEYCORP NEW	01/01/00		TMS
3701	M & T BANK CORP	01/01/00		TMS
3702	MARSHALL & ILSLEY CORPORATION NEW	01/01/00		TMS
3703	NATIONAL CITY CORP	01/01/00		TMS
3704	NEW YORK COMMUNITY BANCORP INC	01/01/00		TMS
3705	NEWALLIANCE BANCSHARES INC	01/01/00		TMS
3706	NORTHERN TRUST CORP	01/01/00		TMS
3707	OLD NATIONAL BANCORP-IND	01/01/00		TMS
3708	PFF BANCORP INC	01/01/00		TMS
3709	PNC FINANCIAL SVCS GROUP INC	01/01/00		TMS
3710	PACIFIC CAPITAL BANCORP	01/01/00		TMS
3711	PACWEST BANCORP	01/01/00		TMS
3712	PARK NATIONAL CORP	01/01/00		TMS
3713	PEOPLES UTD FINL INC	01/01/00		TMS
3714	POPULAR INC	01/01/00		TMS
3715	PROSPERITY BANCSHARES INC	01/01/00		TMS
3716	PROVIDENT BANKSHARES CORP	01/01/00		TMS
3717	PROVIDENT FINANCIAL SERVICES INC	01/01/00		TMS
3718	REGIONS FINANCIAL CORP NEW	01/01/00		TMS
3719	SVB FINANCIAL GROUP	01/01/00		TMS
3720	SOUTH FINL GROUP INC	01/01/00		TMS
3721	SOVEREIGN BANCORP INC	01/01/00		TMS
3722	STERLING BANCSHARES INC	01/01/00		TMS
3723	STERLING FINANCIAL CORP-WASH	01/01/00		TMS
3724	SUNTRUST BANKS INC	01/01/00		TMS
3725	SUSQUEHANNA BANCSHARES INC-PA	01/01/00		TMS
3726	SYNOVUS FINANCIAL CORP	01/01/00		TMS
3727	TCF FINANCIAL CORP	01/01/00		TMS
3728	TRUSTCO BANK CORP N Y	01/01/00		TMS
3729	TRUSTMARK CORP	01/01/00		TMS
3730	UCBH HOLDINGS INC	01/01/00		TMS
3731	US BANCORP DEL COM NEW	01/01/00		TMS
3732	UMPQUA HLDGS CORP	01/01/00		TMS
3733	UNIONBANCAL CORP	01/01/00		TMS
3734	UNITED COMMUNITY BANKS INC BLAIRSVILLE GA	01/01/00		TMS
3735	UNITED BANKSHARES INC-W VA	01/01/00		TMS
3736	VALLEY NATIONAL BANCORP	01/01/00		TMS
3737	WASHINGTON FEDERAL INC	01/01/00		TMS
3738	WASHINGTON MUTUAL INC	01/01/00		TMS
3739	WEBSTER FINANCIAL CORP	01/01/00		TMS
3740	WESTAMERICA BANCORP	01/01/00		TMS
3741	WHITNEY HOLDING CORP	01/01/00		TMS
3742	WILMINGTON TRUST CORP COM	01/01/00		TMS
3743	WINTRUST FINANCIAL CORP	01/01/00		TMS
3744	ZIONS BANCORPORATION	01/01/00		TMS
3745	BJ SERVICES CO	01/01/00		TMS
3746	BAKER HUGHES INC	01/01/00		TMS
3747	CAMERON INTERNATIONAL CORPORATION	01/01/00		TMS
3748	DIAMOND OFFSHORE DRILLING INC	01/01/00		TMS
3749	ENSCO INTERNATIONAL INC	01/01/00		TMS
3750	EXTERRAN HLDGS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3695	(2,042)	12.30	12.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3696	(310)	51.63	51.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3697	(5,498)	19.21	19.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3698	(4,296)	8.60	8.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3699	(634)	27.88	27.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3700	(5,288)	13.37	13.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3701	(902)	78.17	78.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3702	(2,804)	18.16	18.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3703	(7,480)	4.82	4.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3704	(3,896)	17.29	17.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3705	(1,204)	14.42	14.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3706	(2,466)	87.09	87.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3707	(788)	20.28	20.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3708	(242)	1.28	1.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3709	(3,856)	72.97	72.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3710	(562)	17.39	17.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3711	(314)	30.00	30.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3712	(136)	66.99	66.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3713	(1,996)	18.93	18.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3714	(2,992)	7.85	7.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3715	(524)	34.02	34.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3716	(376)	9.46	9.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3717	(666)	16.69	16.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3718	(7,908)	11.69	11.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3719	(382)	57.42	57.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3720	(886)	8.79	8.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3721	(5,628)	9.82	9.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3722	(874)	10.98	10.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3723	(616)	12.86	12.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3724	(3,922)	47.31	47.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3725	(1,022)	18.72	18.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3726	(3,202)	10.68	10.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3727	(1,416)	18.20	18.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3728	(884)	10.39	10.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3729	(602)	23.03	23.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3730	(1,364)	6.92	6.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3731	(18,674)	33.83	33.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3732	(728)	17.03	17.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3733	(624)	73.19	73.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3734	(586)	12.32	12.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3735	(508)	30.17	30.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3736	(1,476)	19.57	19.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3737	(1,016)	18.79	18.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3738	(10,110)	2.73	2.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3739	(622)	23.16	23.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3740	(336)	56.02	56.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3741	(768)	23.55	23.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3742	(790)	26.58	26.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3743	(288)	28.08	28.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3744	(1,242)	37.48	37.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3745	(70,000)	22.58	22.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3746	(52,500)	65.29	65.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3747	(40,000)	42.20	42.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3748	(27,500)	107.70	107.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3749	(27,500)	61.22	61.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3750	(4,042)	40.10	40.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3751	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3752	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3753	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3754	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3755	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3756	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3757	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3758	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3759	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3760	93113278	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3761	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3762	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3763	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3764	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3765	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3766	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3767	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3768	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3769	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3770	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3771	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3772	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3773	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3774	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3775	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3776	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3777	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3778	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3779	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3780	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3781	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3782	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3783	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3784	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3785	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3786	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3787	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3788	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3789	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3790	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3791	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3792	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3793	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3794	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3795	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3796	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3797	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3798	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3799	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3800	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3801	93113279	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3802	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3803	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3804	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3805	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3806	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3751	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	406216101	US4062161017	H0106410
3752	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637071101	US6370711011	N0010890
3753	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	779382100	US7793821007	R6260040
3754	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806857108	AN8068571086	S0874440
3755	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	832110100	US8321101003	S3368080
3756	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	886423102	US8864231027	T3635000
3757	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G6359F103	BMG6359F1032	N0081690
3758	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G65422100	KYG654221004	N0057940
3759	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G90073100	KYG900731004	T0103890
3760	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G95089101	BMG950891017	W0033350
3761	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00507V109	US00507V1098	A0232230
3762	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00724F101	US00724F1012	A0735650
3763	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007974108	US0079741080	A0015900
3764	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03662Q105	US03662Q1058	A0021710
3765	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	052769106	US0527691069	A7848780
3766	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	055921100	US0559211000	B0054610
3767	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12673P105	US12673P1057	C0186670
3768	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127387108	US1273871087	C0170380
3769	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	177376100	US1773761002	C0004410
3770	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205638109	US2056381096	C5608320
3771	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	206708109	US2067081099	C0085520
3772	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	285512109	US2855121099	E3061180
3773	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	303075105	US3030751057	F0004180
3774	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	303250104	US3032501047	F0343130
3775	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	426281101	US4262811015	H1924460
3776	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45666Q102	US45666Q1022	H0079210
3777	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	461202103	US4612021034	H6648280
3778	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	52078P102	US52078P1021	L0066690
3779	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55611C108	US55611C1080	M0188670
3780	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	579064106	US5790641063	M0135380
3781	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	587200106	US5872001061	M3039500
3782	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	594901100	US5949011002	M4153030
3783	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	594918104	US5949181045	M4153850
3784	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	594972408	US5949724083	M0083480
3785	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670006105	US6700061053	N6730060
3786	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67020Y100	US67020Y1001	N0079910
3787	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68389X105	US68389X1054	P0802180
3788	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	699173209	US6991732099	P0189990
3789	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743312100	US7433121008	P5754610
3790	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74834T103	US74834T1034	P0102420
3791	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	756577102	US7565771026	R0023800
3792	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	79466L302	US79466L3024	S0156970
3793	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	828806802	US8288068021	S0159730
3794	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83421A104	US83421A1043	S0193850
3795	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871130100	US8711301007	S7403810
3796	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871503108	US8715031089	S7423430
3797	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871607107	US8716071076	S7404980
3798	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872443403	US8724434035	T1064410
3799	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	874054109	US8740541094	T0016720
3800	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88632Q103	US88632Q1031	T0057340
3801	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	973149107	US9731491075	W3116380
3802	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	054937107	US0549371070	B0020110
3803	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	060505104	US0605051046	B0067190
3804	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	064058100	US0640581007	B0146470
3805	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	200340107	US2003401070	C5398760
3806	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	316773100	US3167731005	F2361590

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3751	HALLIBURTON CO	01/01/00		TMS
3752	NATIONAL-OILWELL VARCO INC	01/01/00		TMS
3753	ROWAN COMPANIES INC	01/01/00		TMS
3754	SCHLUMBERGER LTD	01/01/00		TMS
3755	SMITH INTERNATIONAL INC	01/01/00		TMS
3756	TIDEWATER INC	01/01/00		TMS
3757	***NABORS INDUSTRIES LTD NEW	01/01/00		TMS
3758	NOBLE CORP NEW	01/01/00		TMS
3759	TRANSOCEAN INC NEW	01/01/00		TMS
3760	***WEATHERFORD INTERNATIONAL LTD NEW (BERMUDA)	01/01/00		TMS
3761	ACTIVISION BLIZZARD INC	01/01/00		TMS
3762	ADOBE SYSTEMS INC	01/01/00		TMS
3763	ADVENT SOFTWARE INC	01/01/00		TMS
3764	ANSYS INC	01/01/00		TMS
3765	AUTODESK INC	01/01/00		TMS
3766	BMC SOFTWARE INC	01/01/00		TMS
3767	CA INC	01/01/00		TMS
3768	CADENCE DESIGN SYSTEMS INC	01/01/00		TMS
3769	CITRIX SYSTEMS INC	01/01/00		TMS
3770	COMPUWARE CORP	01/01/00		TMS
3771	CONCUR TECHNOLOGIES INC	01/01/00		TMS
3772	ELECTRONIC ARTS INC	01/01/00		TMS
3773	FACTSET RESEARCH SYSTEMS INC	01/01/00		TMS
3774	FAIR ISAAC INC FORMERLY FAIR ISAAC & CO INC	01/01/00		TMS
3775	HENRY JACK & ASSOCIATES INC	01/01/00		TMS
3776	INFORMATICA CORPORATION	01/01/00		TMS
3777	INTUIT INC	01/01/00		TMS
3778	LAWSON SOFTWARE INC	01/01/00		TMS
3779	MACROVISION SOLUTIONS CORPORATION	01/01/00		TMS
3780	MCAFEE INC	01/01/00		TMS
3781	MENTOR GRAPHICS CORP	01/01/00		TMS
3782	MICROS SYSTEMS INC	01/01/00		TMS
3783	MICROSOFT CORP	01/01/00		TMS
3784	MICROSTRATEGY INC CL A	01/01/00		TMS
3785	NOVELL INC	01/01/00		TMS
3786	NUANCE COMMUNICATIONS INC	01/01/00		TMS
3787	ORACLE CORP	01/01/00		TMS
3788	PARAMETRIC TECHNOLOGY CORP NEW	01/01/00		TMS
3789	PROGRESS SOFTWARE CORP	01/01/00		TMS
3790	QUEST SOFTWARE INC	01/01/00		TMS
3791	RED HAT INC	01/01/00		TMS
3792	SALESFORCE.COM INC	01/01/00		TMS
3793	SIMON PROPERTY GROUP INC 6% SERIES I CONVERTIBLE PERPETUALPREFERRED STOCK	01/01/00	6.00%	TMS
3794	SOLERA HOLDINGS INC	01/01/00		TMS
3795	SYBASE INC	01/01/00		TMS
3796	SYMANTEC CORPORATION	01/01/00		TMS
3797	SYNOPSYS INC	01/01/00		TMS
3798	THQ INC NEW	01/01/00		TMS
3799	TAKE-TWO INTERACTIVE SOFTWARE INC	01/01/00		TMS
3800	TIBCO SOFTWARE INC	01/01/00		TMS
3801	WIND RIVER SYSTEMS INC	01/01/00		TMS
3802	BB&T CORP	01/01/00		TMS
3803	BANK OF AMERICA CORP	01/01/00		TMS
3804	BANK NEW YORK MELLON CORP	01/01/00		TMS
3805	COMERICA INC	01/01/00		TMS
3806	FIFTH THIRD BANCORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3751	(110,000)	37.30	37.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3752	(45,121)	58.48	58.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3753	(20,000)	33.89	33.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3754	(55,000)	88.68	88.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3755	(40,000)	64.20	64.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3756	(12,500)	59.35	59.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3757	(60,000)	28.90	28.90	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
3758	(55,000)	46.92	46.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3759	(55,256)	122.69	122.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3760	(90,000)	31.40	31.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3761	(29,576)	17.51	17.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3762	(20,796)	40.47	40.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3763	(908)	42.52	42.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3764	(4,400)	43.62	43.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3765	(11,180)	34.44	34.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3766	(9,540)	31.58	31.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3767	(19,492)	21.70	21.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3768	(13,040)	7.81	7.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3769	(9,160)	29.01	29.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3770	(13,064)	10.99	10.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3771	(2,456)	45.96	45.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3772	(15,896)	44.99	44.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3773	(2,104)	57.36	57.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3774	(2,420)	25.18	25.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3775	(3,840)	20.25	20.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3776	(4,424)	16.59	16.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3777	(16,028)	30.44	30.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3778	(5,992)	7.26	7.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3779	(4,148)	17.08	17.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3780	(7,544)	36.22	36.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3781	(4,540)	11.27	11.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3782	(4,068)	28.65	28.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3783	(32,372)	27.62	27.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3784	(464)	64.63	64.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3785	(17,668)	5.66	5.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3786	(8,564)	14.85	14.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3787	(40,236)	19.61	19.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3788	(5,752)	20.58	20.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3789	(2,184)	26.98	26.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3790	(3,480)	14.08	14.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3791	(9,520)	18.42	18.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3792	(4,140)	57.20	57.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3793	(3)	76.72	76.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3794	(1,264)	29.53	29.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3795	(3,964)	31.95	31.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3796	(41,848)	20.57	20.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3797	(7,128)	20.62	20.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3798	(3,324)	13.35	13.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3799	(3,856)	21.89	21.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3800	(9,312)	8.01	8.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3801	(3,388)	10.81	10.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3802	(39,374)	34.05	34.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3803	(109,243)	33.74	33.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3804	(55,123)	39.95	39.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3805	(19,687)	32.49	32.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3806	(53,154)	15.31	15.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3807	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3808	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3809	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3810	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3811	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3812	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3813	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3814	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3815	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3816	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3817	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3818	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3819	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3820	93113280	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3821	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3822	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3823	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3824	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3825	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3826	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3827	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3828	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3829	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3830	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3831	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3832	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3833	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3834	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3835	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3836	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3837	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3838	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3839	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3840	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3841	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3842	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3843	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3844	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3845	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3846	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3847	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3848	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3849	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3850	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3851	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3852	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3853	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3854	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3855	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3856	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3857	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3858	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3859	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3860	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3861	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3862	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3807	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46625H100	US46625H1005	J0014250
3808	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493267108	US4932671088	K2125760
3809	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	571837103	US5718371033	M0152880
3810	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	635405103	US6354051038	N0895030
3811	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	665859104	US6658591044	N6211070
3812	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693475105	US6934751057	P1438920
3813	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	724078100	US7240781002	P0157920
3814	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	7591EP100	US7591EP1005	R0048650
3815	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	857477103	US8574771031	S0044190
3816	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	867914103	US8679141031	S6728820
3817	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87161C105	US87161C1053	S7456340
3818	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902973304	US9029733048	U0020120
3819	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929903102	US9299031024	W0029900
3820	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	949746101	US9497461015	W0015490
3821	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG7498P3093	R0047670
3822	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG7498P4083	R0060400
3823	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00372P203	US00372P2039	A0146500
3824	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00372Q201	US00372Q2012	A0156900
3825	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	055188205	US0551882055	B0071010
3826	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	055189203	US0551892039	B0103230
3827	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	060505815	US0605058157	B0113610
3828	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06739F390	US06739F3901	B0103970
3829	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09063H206	US09063H2067	B0115940
3830	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	110394400	US1103944005	B0110980
3831	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125581207	US1255812075	C0153500
3832	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14067E308	US14067E3080	C0570660
3833	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	150870202	US1508702024	C0172020
3834	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	173066200	US1730662004	C0128990
3835	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17306R204	US17306R2040	C0110290
3836	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17310L201	US17310L2016	C0171690
3837	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	222388209	US2223882091	C0171140
3838	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22238E206	US22238E2063	C0151740
3839	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25153U204	US25153U2042	D0100020
3840	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	313400673	US3134006739	F0085780
3841	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	345395206	US3453952067	F0055800
3842	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35671D782	US35671D7820	F0113420
3843	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40426W507	US40426W5076	H0158080
3844	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44106M508	US44106M5085	H0167330
3845	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46623D200	US46623D2009	J0016220
3846	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46626V207	US46626V2079	J0018370
3847	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	49327Q204	US49327Q2049	K0038970
3848	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	524908720	US5249087207	L0051160
3849	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	52520E200	US52520E2000	L0075030
3850	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	534187802	US5341878024	L0064680
3851	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	590199204	US5901992041	M0140310
3852	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59021S638	US59021S6384	M0119110
3853	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59022C178	US59022C1788	M0143750
3854	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59156R504	US59156R5046	M0121770
3855	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59156R603	US59156R6036	M0121580
3856	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	617460209	US6174602093	M0102000
3857	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	617461207	US6174612076	M0129400
3858	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	617462205	US6174622059	M0100820
3859	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63540T200	US63540T2006	N0106330
3860	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74460D232	US74460D2320	P0214840
3861	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74460D273	US74460D2734	P0195990
3862	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74460D299	US74460D2999	P0191550

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3807	JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE AND CO	01/01/00		TMS
3808	KEYCORP NEW	01/01/00		TMS
3809	MARSHALL & ILSLEY CORPORATION NEW	01/01/00		TMS
3810	NATIONAL CITY CORP	01/01/00		TMS
3811	NORTHERN TRUST CORP	01/01/00		TMS
3812	PNC FINANCIAL SVCS GROUP INC	01/01/00		TMS
3813	PIPER JAFFRAY COS	01/01/00		TMS
3814	REGIONS FINANCIAL CORP NEW	01/01/00		TMS
3815	STATE STREET CORP	01/01/00		TMS
3816	SUNTRUST BANKS INC	01/01/00		TMS
3817	SYNOVUS FINANCIAL CORP	01/01/00		TMS
3818	US BANCORP DEL COM NEW	01/01/00		TMS
3819	WACHOVIA CORPORATION COM	01/01/00		TMS
3820	WELLS FARGO & CO	01/01/00		TMS
3821	***RENAISSANCERE HLDGS LTD 6.08% SER C PREFERENCE SHS $25.00 PER SHARE	01/01/00	0.00%	TMS
3822	***RENAISSANCERE HOLDINGS LTD 6.6% PFD SER D	01/01/00	0.00%	TMS
3823	ABN AMRO CAPITAL FUNDING TRUST V 5.9% PERP NON CUM GTD TRUST PFD SECS	01/01/00	5.90%	TMS
3824	***ABN AMRO CAPT FDNG TR VII 6.08% PERP NON CUM GTD TRUST PFD SECS	01/01/00	6.08%	TMS
3825	BAC CAPITAL TRUST II GTD CAP SECS 7% DUE 2/1/32 BOOK ENTRY	02/01/32	7.00%	TMS
3826	BAC CAPITAL TRUST X 6.25% CUM PFD DUE 03/29/2055	01/01/00	0.00%	TMS
3827	BANK AMER CORP DEPOSITARY SH REPSTG 1/1000TH PFD SER E	01/01/00	0.00%	TMS
3828	***BARCLAYS BK PLC 6.625% NON CUM PFD ADR SER 2 CALLABLE 9/15/11 @ 25	01/01/00	0.00%	TMS
3829	BIOMED REALTY TRUST INC CUM RED PFD 7.735% SER A	01/01/00	0.00%	TMS
3830	BRISTOW GROUP INC 5.5% MAND CONV PFD	01/01/00	0.00%	TMS
3831	CIT GROUP INC NEW 6.35% SER A NON CUM PERP PFD	01/01/00	0.00%	TMS
3832	CAPSTEAD MORTGAGE CORP-$1.26 CUM CONV PFD SER B	01/01/00	0.00%	TMS
3833	CELANESE CORP DEL 4.25% PERP CONV PFD	01/01/00	0.00%	TMS
3834	CITIGROUP CAPITAL IX 6.00% TRUST PFD SECS (TRUPS) DUE 2/14/2033 B/E	02/14/33	6.00%	TMS
3835	CITIGROUP CAPITAL VIII 6.95% TRUST PFD SECS (TRUPS) DUE 9/15/2031 B/E	01/01/00	0.00%	TMS
3836	CITIGROUP CAP XVI 6.45% ENHANCED TR PFD SECS DUE 12/31/2066	01/01/00	0.00%	TMS
3837	COUNTRYWIDE CAP V 7% GTD CAP SECS DUE 11/01/36	01/01/00	0.00%	TMS
3838	COUNTRYWIDE CAPITAL IV 6.75% TRUST PFD SECS DUE 4/1/33 B/E	04/01/33	6.75%	TMS
3839	DEUTSCHE BK CAP FDG TR VIII 6.375% TR PFD SECS	01/01/00	0.00%	TMS
3840	FEDERAL HOME LN MTG CORP 5.57% PFD PERP	01/01/00	0.00%	TMS
3841	FORD MOTOR CO CAP TR II TR ORIGINATED PFD SECS CONV 6.5%	01/01/00	0.00%	TMS
3842	FREEPORT-MCMORAN COPPER & GOLDINC MANDATORY CONV PFD	01/01/00	0.00%	TMS
3843	HRPT PROPERTIES TRUST 6.5% SER D CUM CONV PFD SHS	01/01/00	0.00%	TMS
3844	HOSPITALITY PPTYS TR PFD SER C 7.00%	01/01/00	0.00%	TMS
3845	JP MORGAN CHASE CAPITAL X 7% TRUST PFD DUE 02/15/2032 BOOK ENTRY	01/01/00	0.00%	TMS
3846	JP MORGAN CHASE XI 5.875% PFD SERIES 06/15/33	06/15/33	5.88%	TMS
3847	KEYCORP CAP IX TR PFD SECS %	01/01/00	0.00%	TMS
3848	LEHMAN BROTHERS HOLDINGS IN 6.5% CUM PERP PFD DEP SHS	01/01/00	6.50%	TMS
3849	LEHMAN BRO HLD CP TR V 6% PFD DUE 04/22/2053	04/22/53	6.00%	TMS
3850	LINCOLN NATIONAL CORP 6.75% CAP SECS	01/01/00	0.00%	TMS
3851	MERRILL LYNCH CAPITAL TRUST I 6.45% TRUST PFD SECURITIES	01/01/00	0.00%	TMS
3852	MERRILL LYNCH & CO INC DEPOSITARY SH REPSTG 1/1200TH PFD SER 2	01/01/00	0.00%	TMS
3853	MERRILL LYNCH & CO INC DEP SH REPSTG 1/1200TH PFD SER 5	01/01/00	0.00%	TMS
3854	METLIFE INC FLOATING RATE NON CUM PFD SER A	01/01/00	0.00%	TMS
3855	METLIFE INC 6.5% NON CUM PFD SER B	01/01/00	0.00%	TMS
3856	***MORGAN STANLEY CAP TR III 6.25% CAP SECS DUE 03/01/2033	01/01/00	0.00%	TMS
3857	MORGAN STANLEY CAP TRUST VI 6.60% CAPITAL SECS DUE 02/01/2046	01/01/00	0.00%	TMS
3858	MORGAN STANLEY CAPITAL TRT IV 6.25% CAPITAL SECS DUE 4/1/33 BOOK ENTRY	04/01/33	6.25%	TMS
3859	NATIONAL CITY CAP TR II 6.625% GTD TR PFD SECS DUE 11/15/2066	01/01/00	0.00%	TMS
3860	PUBLIC STORAGE DEPOSITARY SH REPSTG 1/1000TH PFD SER M %	01/01/00	0.00%	TMS
3861	PUBLIC STORAGE 7.25% DEP SHS RPR 1/1000TH CUM PERP PFD SER K	01/01/00	0.00%	TMS
3862	PUBLIC STORAGE 7.25% DEPOSITARY SHS RPR 1/1000TH CUM PERP PFD SER I	01/01/00	0.00%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3807	(171,512)	41.17	41.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3808	(51,220)	13.37	13.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3809	(23,624)	18.16	18.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3810	(70,873)	4.82	4.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3811	(27,562)	87.09	87.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3812	(35,436)	72.97	72.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3813	(2,254)	35.43	35.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3814	(37,676)	11.69	11.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3815	(39,374)	71.70	71.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3816	(35,436)	47.31	47.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3817	(31,499)	10.68	10.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3818	(223,761)	33.83	33.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3819	(161,432)	14.27	14.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3820	(188,994)	34.29	34.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3821	(200)	15.90	15.90	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3822	(200)	17.85	17.85	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3823	(3,100)	14.19	14.19	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3824	(4,000)	14.22	14.22	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3825	(3,371)	21.08	21.08	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3826	(3,377)	19.73	19.73	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3827	(1,320)	14.23	14.23	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3828	(1,800)	16.86	16.86	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3829	(120)	20.47	20.47	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3830	(510)	49.89	49.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3831	(240)	11.20	11.20	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3832	(649)	12.96	12.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3833	(775)	47.15	47.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3834	(2,288)	16.00	16.00	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3835	(4,616)	17.40	17.40	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3836	(1,080)	16.57	16.57	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3837	(3,733)	13.20	13.20	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3838	(360)	13.70	13.70	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3839	(2,605)	18.60	18.60	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3840	(800)	1.50	1.50	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3841	(5,776)	24.10	24.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3842	(1,228)	110.71	110.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3843	(267)	16.93	16.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3844	(220)	15.01	15.01	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3845	(720)	23.00	23.00	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3846	(3,670)	18.93	18.93	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3847	(360)	13.27	13.27	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3848	(692)	7.90	7.90	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3849	(667)	10.25	10.25	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3850	(333)	21.70	21.70	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3851	(720)	12.59	12.59	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3852	(3,655)	7.34	7.34	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3853	(1,080)	7.89	7.89	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3854	(577)	14.50	14.50	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3855	(4,023)	18.90	18.90	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3856	(1,933)	15.79	15.79	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3857	(571)	16.65	16.65	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3858	(440)	15.98	15.98	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3859	(3,010)	10.00	10.00	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3860	(360)	19.62	19.62	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3861	(1,055)	22.84	22.84	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3862	(2,398)	22.27	22.27	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3863	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3864	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3865	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3866	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3867	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3868	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3869	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3870	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3871	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3872	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3873	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3874	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3875	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3876	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3877	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3878	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3879	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3880	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3881	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3882	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3883	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3884	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3885	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3886	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3887	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3888	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3889	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3890	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3891	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3892	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3893	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3894	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3895	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3896	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3897	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3898	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3899	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3900	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3901	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3902	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3903	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3904	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3905	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3906	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3907	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3908	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3909	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3910	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3911	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3912	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3913	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3914	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3915	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3916	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3917	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3918	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3863	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	780097770	US7800977701	R0073580
3864	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	780097788	US7800977883	R0049680
3865	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	780097796	US7800977966	R0049350
3866	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	80281R300	US80281R3003	S0185800
3867	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83001P505	US83001P5052	S0111080
3868	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90263W201	US90263W2017	U0026230
3869	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	903300200	US9033002000	U0041800
3870	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	903305209	US9033052096	U0043880
3871	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	903307205	US9033072052	U0030520
3872	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92977V206	US92977V2060	W0034840
3873	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92978U207	US92978U2078	W0051840
3874	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	94976Y207	US94976Y2072	W0029780
3875	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	94979P203	US94979P2039	W0039190
3876	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002896207	US0028962076	A0025360
3877	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007865108	US0078651082	A0089970
3878	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02553E106	US02553E1064	A0095900
3879	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	036115103	US0361151030	A5830230
3880	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	067774109	US0677741094	B0541030
3881	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	086516101	US0865161014	B3148040
3882	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	093679108	US0936791088	B0042540
3883	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	115736100	US1157361007	B0041250
3884	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	118440106	US1184401065	B5501110
3885	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126650100	US1266501006	C0026870
3886	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	161133103	US1611331034	C3395010
3887	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	168615102	US1686151028	C2287100
3888	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	168905107	US1689051076	C0040900
3889	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19421W100	US19421W1009	C0186500
3890	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22160K105	US22160K1051	C0062800
3891	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	253393102	US2533931026	D0071510
3892	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	256746108	US2567461080	D0117230
3893	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	261570105	US2615701057	D4890820
3894	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	307000109	US3070001090	F0610060
3895	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	344849104	US3448491049	F0077610
3896	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36467W109	US36467W1099	G0081580
3897	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	364760108	US3647601083	G0164130
3898	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	371532102	US3715321028	G2279990
3899	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	401617105	US4016171054	G0007670
3900	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	403777105	US4037771056	G6903360
3901	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46612H402	US46612H4020	J0027880
3902	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500255104	US5002551043	K4263370
3903	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	501044101	US5010441013	K5708030
3904	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	532716107	US5327161072	L4189070
3905	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55616P104	US55616P1049	M0145630
3906	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	587118100	US5871181005	M1748030
3907	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	655664100	US6556641008	N4884030
3908	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	676220106	US6762201068	P0133270
3909	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67622P101	US67622P1012	P0168710
3910	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	694873100	US6948731004	P0931880
3911	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	708160106	US7081601061	P3680970
3912	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	716768106	US7167681060	P2103640
3913	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750438103	US7504381036	R0030910
3914	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	778296103	US7782961038	R6077840
3915	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	786514208	US7865142084	S0086900
3916	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	79546E104	US79546E1047	S0186030
3917	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	812350106	US8123501061	S0165860
3918	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	855030102	US8550301027	S5578990

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3863	***ROYAL BK SCOTLAND GROUP PLC6.35% SER N ADR REP NON CUM PERP PFD CALLBLE ON 6/30/10@25	01/01/00	0.00%	TMS
3864	***ROYAL BK SCOTLAND GROUP PLCSPONSORED ADR REPSTG SER L	01/01/00	0.00%	TMS
3865	***ROYAL BK SCOTLAND GROUP PLC6.40%-SPONSORED ADR SER M REPSTG NON CUM DOLLAR PFD SHS	01/01/00	0.00%	TMS
3866	SANTANDER FIN PFD S A 6.41% UNIPERSONAL PFD SECS SER 1	01/01/00	0.00%	TMS
3867	SIX FLAGS INC PFD INCOME EQUITY SHS PIERS 7.25% 8/15/2009 CONV	08/15/09	7.25%	TMS
3868	UBS PFD FDG TR IV TR PFD SECS FLTG RATE	01/01/00	0.00%	TMS
3869	USB CAPITAL XI 6.60% TRUST PFD SECS DUE 9/15/2066	01/01/00	0.00%	TMS
3870	USB CAPITAL XII 6.3% TRUST PFD SECURITIES	01/01/00	0.00%	TMS
3871	USB CAPITAL VIII 6.35% TRUST PFD SER 1 DUE 12/29/2065	01/01/00	0.00%	TMS
3872	WACHOVIA PREFERRED FUNDING CORP 7.25% NON CUM EXCHANGABLEPERP SERIES A PFD SECURITIES	01/01/00	0.00%	TMS
3873	WACHOVIA CAP TR IV 6.375 PFD SER 3/01/67	01/01/00	0.00%	TMS
3874	WELLS FARGO CAP TRUST IV 7% TR PFD SECS DUE 9/1/31 BOOK ENTRY	09/01/31	7.00%	TMS
3875	WELLS FARGO CAP TRUST IX 5.625% TRUST PFD SECS DUE 4/8/2034	04/08/34	5.63%	TMS
3876	ABERCROMBIE & FITCH CO-CL A	01/01/00		TMS
3877	AEROPOSTALE	01/01/00		TMS
3878	AMERICAN EAGLE OUTFITTERS INC NEW	01/01/00		TMS
3879	ANNTAYLOR STORES CORP	01/01/00		TMS
3880	BARNES & NOBLE INC	01/01/00		TMS
3881	BEST BUY COMPANY INC	01/01/00		TMS
3882	BLOCKBUSTER INC CL A	01/01/00		TMS
3883	BROWN SHOE COMPANY	01/01/00		TMS
3884	BUCKLE INC	01/01/00		TMS
3885	CVS CAREMARK CORPORATION	01/01/00		TMS
3886	CHARMING SHOPPES INC	01/01/00		TMS
3887	CHICOS FAS INC	01/01/00		TMS
3888	CHILDRENS PLACE RETAIL STORES INC	01/01/00		TMS
3889	COLLECTIVE BRANDS INC	01/01/00		TMS
3890	COSTCO WHOLESALE CORP-NEW	01/01/00		TMS
3891	DICKS SPORTING GOODS INC	01/01/00		TMS
3892	DOLLAR TREE INC	01/01/00		TMS
3893	DRESS BARN INC	01/01/00		TMS
3894	FAMILY DOLLAR STORES INC	01/01/00		TMS
3895	FOOT LOCKER INC	01/01/00		TMS
3896	GAMESTOP CORP NEW CLASS A	01/01/00		TMS
3897	GAP INC	01/01/00		TMS
3898	GENESCO INC	01/01/00		TMS
3899	GUESS INC	01/01/00		TMS
3900	GYMBOREE CORP	01/01/00		TMS
3901	J CREW GROUP INC COMMON STOCK	01/01/00		TMS
3902	KOHLS CORP	01/01/00		TMS
3903	KROGER CO	01/01/00		TMS
3904	LIMITED BRANDS INC	01/01/00		TMS
3905	MACYS INC	01/01/00		TMS
3906	MENS WEARHOUSE INC (THE)	01/01/00		TMS
3907	NORDSTROM INC	01/01/00		TMS
3908	OFFICE DEPOT INC	01/01/00		TMS
3909	OFFICEMAX INCORPORATED	01/01/00		TMS
3910	PACIFIC SUNWEAR OF CALIFORNIA INC	01/01/00		TMS
3911	J C PENNEY CO INC	01/01/00		TMS
3912	PETSMART INC	01/01/00		TMS
3913	RADIOSHACK CORP	01/01/00		TMS
3914	ROSS STORES INC	01/01/00		TMS
3915	SAFEWAY INC	01/01/00		TMS
3916	SALLY BEAUTY HOLDINGS INC	01/01/00		TMS
3917	SEARS HOLDINGS CORP	01/01/00		TMS
3918	STAPLES INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3863	(2,667)	14.55	14.55	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
3864	(1,200)	13.32	13.32	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3865	(1,211)	14.77	14.77	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3866	(1,614)	18.52	18.52	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3867	(500)	7.27	7.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3868	(783)	13.95	13.95	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3869	(2,873)	20.57	20.57	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3870	(360)	19.90	19.90	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3871	(240)	20.38	20.38	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3872	(1,449)	12.57	12.57	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3873	(774)	12.97	12.97	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3874	(3,562)	23.20	23.20	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3875	(833)	20.49	20.49	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
3876	(29,946)	48.49	48.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3877	(60,996)	34.87	34.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3878	(125,379)	16.60	16.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3879	(79,017)	25.28	25.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3880	(77,763)	25.75	25.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3881	(48,036)	44.49	44.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3882	(802,183)	2.19	2.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3883	(137,529)	15.79	15.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3884	(42,159)	56.51	56.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3885	(48,864)	37.64	37.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3886	(401,115)	5.31	5.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3887	(325,566)	7.11	7.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3888	(56,799)	40.00	40.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3889	(162,371)	17.05	17.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3890	(29,394)	69.55	69.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3891	(96,681)	22.37	22.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3892	(57,339)	39.83	39.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3893	(139,250)	17.05	17.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3894	(104,202)	27.27	27.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3895	(152,226)	17.41	17.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3896	(44,505)	41.21	41.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3897	(115,863)	19.37	19.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3898	(69,000)	36.81	36.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3899	(50,784)	41.84	41.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3900	(46,782)	41.32	41.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3901	(59,478)	30.53	30.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3902	(46,575)	51.19	51.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3903	(75,153)	27.89	27.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3904	(111,029)	20.71	20.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3905	(96,681)	20.81	20.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3906	(112,953)	23.18	23.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3907	(59,835)	34.07	34.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3908	(167,055)	7.34	7.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3909	(122,901)	14.22	14.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3910	(221,163)	6.72	6.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3911	(54,800)	41.43	41.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3912	(93,909)	27.01	27.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3913	(153,608)	18.87	18.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3914	(54,110)	39.04	39.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3915	(67,898)	25.48	25.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3916	(329,769)	8.64	8.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3917	(27,048)	100.65	100.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3918	(82,116)	24.50	24.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3919	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3920	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3921	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3922	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3923	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3924	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3925	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3926	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3927	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3928	93113282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3929	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3930	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3931	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3932	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3933	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3934	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3935	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3936	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3937	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3938	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3939	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3940	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3941	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3942	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3943	93113283	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3944	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3945	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3946	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3947	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3948	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3949	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3950	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3951	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3952	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3953	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3954	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3955	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3956	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3957	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3958	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3959	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3960	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3961	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3962	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3963	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3964	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3965	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3966	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3967	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3968	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3969	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3970	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3971	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3972	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3973	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3974	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3919	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868536103	US8685361037	S7142030
3920	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872540109	US8725401090	T0077620
3921	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87612E106	US87612E1064	T0064020
3922	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	886547108	US8865471085	T3695070
3923	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	892356106	US8923561067	T6498550
3924	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	917047102	US9170471026	U4513990
3925	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	931142103	US9311421039	W0300040
3926	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	931422109	US9314221097	W0395950
3927	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	966837106	US9668371068	W2776670
3928	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	988858106	US9888581066	Y2411610
3929	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		IL0010824113	C0020580
3930	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00724F101	US00724F1012	A0735650
3931	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	055921100	US0559211000	B0054610
3932	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12673P105	US12673P1057	C0186670
3933	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205862402	US2058624022	C5621440
3934	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	461202103	US4612021034	H6648280
3935	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	594918104	US5949181045	M4153850
3936	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67020Y100	US67020Y1001	N0079910
3937	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	683718308	US6837183085	P0158990
3938	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68389X105	US68389X1054	P0802180
3939	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	803054204	US8030542042	S0000270
3940	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	803062108	US8030621085	S0018930
3941	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871503108	US8715031089	S7423430
3942	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88632Q103	US88632Q1031	T0057340
3943	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	982526204	US9825262044	W7058290
3944	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001055102	US0010551028	A2439710
3945	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	020002101	US0200021014	A5722680
3946	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02503Y103	US02503Y1038	A0232520
3947	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025816109	US0258161092	A3701370
3948	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	026874107	US0268741073	A4099530
3949	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03076C106	US03076C1062	A0179990
3950	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037389103	US0373891037	A5939220
3951	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03748R101	US03748R1014	A6947600
3952	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04621X108	US04621X1081	A0152540
3953	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053484101	US0534841012	A0087190
3954	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	054937107	US0549371070	B0020110
3955	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	060505104	US0605051046	B0067190
3956	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	064058100	US0640581007	B0146470
3957	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	101121101	US1011211018	B0020970
3958	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12497T101	US12497T1016	C0142090
3959	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125581108	US1255811085	C0118590
3960	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12572Q105	US12572Q1058	C0211830
3961	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14040H105	US14040H1059	C0815830
3962	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171232101	US1712321017	C4100040
3963	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	172062101	US1720621010	C4133050
3964	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	172967101	US1729671016	C0078780
3965	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	200340107	US2003401070	C5398760
3966	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	251591103	US2515911038	D1177960
3967	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254709108	US2547091080	D0105970
3968	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	269246104	US2692461047	E0007420
3969	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29476L107	US29476L1070	E5286460
3970	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	314211103	US3142111034	F0046330
3971	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	316773100	US3167731005	F2361590
3972	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320517105	US3205171057	F0071420
3973	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	354613101	US3546131018	F5907560
3974	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	370021107	US3700211077	G1571450

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3919	SUPERVALU INC	01/01/00		TMS
3920	TJX COMPANIES INC NEW	01/01/00		TMS
3921	TARGET CORP	01/01/00		TMS
3922	TIFFANY & CO NEW	01/01/00		TMS
3923	TRACTOR SUPPLY CO	01/01/00		TMS
3924	URBAN OUTFITTERS INC	01/01/00		TMS
3925	WAL-MART STORES INC	01/01/00		TMS
3926	WALGREEN CO	01/01/00		TMS
3927	WHOLE FOODS MARKET INC	01/01/00		TMS
3928	ZALE CORP NEW	01/01/00		TMS
3929	***CHECK POINT SOFTWARE TECHNOLOGIES LTD	01/01/00		TMS
3930	ADOBE SYSTEMS INC	01/01/00		TMS
3931	BMC SOFTWARE INC	01/01/00		TMS
3932	CA INC	01/01/00		TMS
3933	COMVERSE TECHNOLOGY INC NEW	01/01/00		TMS
3934	INTUIT INC	01/01/00		TMS
3935	MICROSOFT CORP	01/01/00		TMS
3936	NUANCE COMMUNICATIONS INC	01/01/00		TMS
3937	OPENWAVE SYSTEMS INC NEW	01/01/00		TMS
3938	ORACLE CORP	01/01/00		TMS
3939	***SAP AKTIENGESELLSCHAFT SPONSORED ADR	01/01/00		TMS
3940	SAPIENT CORP	01/01/00		TMS
3941	SYMANTEC CORPORATION	01/01/00		TMS
3942	TIBCO SOFTWARE INC	01/01/00		TMS
3943	WM WRIGLEY JR CO-CL B	01/01/00		TMS
3944	AFLAC INC	01/01/00		TMS
3945	ALLSTATE CORP	01/01/00		TMS
3946	AMERICAN CAPITAL LIMITED	01/01/00		TMS
3947	AMERICAN EXPRESS COMPANY	01/01/00		TMS
3948	AMERICAN INTERNATIONAL GROUP INC	01/01/00		TMS
3949	AMERIPRISE FINL INC	01/01/00		TMS
3950	AON CORP	01/01/00		TMS
3951	APARTMENT INVESTMENT & MANAGEMENT CO-CL A	01/01/00		TMS
3952	ASSURANT INC	01/01/00		TMS
3953	AVALONBAY COMMUNITIES INC	01/01/00		TMS
3954	BB&T CORP	01/01/00		TMS
3955	BANK OF AMERICA CORP	01/01/00		TMS
3956	BANK NEW YORK MELLON CORP	01/01/00		TMS
3957	BOSTON PROPERTIES INC	01/01/00		TMS
3958	CB RICHARD ELLIS GROUP INC	01/01/00		TMS
3959	CIT GROUP INC NEW	01/01/00		TMS
3960	CME GROUP INC	01/01/00		TMS
3961	CAPITAL ONE FINANCIAL CORP	01/01/00		TMS
3962	CHUBB CORP	01/01/00		TMS
3963	CINCINNATI FINANCIAL CORP	01/01/00		TMS
3964	CITIGROUP INC	01/01/00		TMS
3965	COMERICA INC	01/01/00		TMS
3966	DEVELOPERS DIVERSIFIED REALTY CORP	01/01/00		TMS
3967	DISCOVER FINANCIAL SERVICES	01/01/00		TMS
3968	E TRADE FINANCIAL CORPORATION	01/01/00		TMS
3969	EQUITY RESIDENTIAL	01/01/00		TMS
3970	FEDERATED INVESTORS INC (PA.) CL B	01/01/00		TMS
3971	FIFTH THIRD BANCORP	01/01/00		TMS
3972	FIRST HORIZON NATL CORP	01/01/00		TMS
3973	FRANKLIN RESOURCES INC	01/01/00		TMS
3974	GENERAL GROWTH PROPERTIES INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3919	(63,768)	23.61	23.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3920	(62,250)	34.00	34.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3921	(40,434)	57.26	57.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3922	(44,781)	42.07	42.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3923	(63,756)	43.64	43.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3924	(59,685)	36.49	36.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3925	(35,949)	62.41	62.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3926	(57,629)	36.07	36.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3927	(76,809)	18.43	18.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3928	(98,877)	26.16	26.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3929	(42,000)	24.78	24.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3930	(93,600)	40.47	40.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3931	(49,000)	31.58	31.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3932	(119,000)	21.70	21.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3933	(8)	12.10	12.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3934	(84,000)	30.44	30.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3935	(210,000)	27.62	27.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3936	(5,390)	14.85	14.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3937	(4,690)	1.38	1.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3938	(168,000)	19.61	19.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3939	(112,000)	53.19	53.19	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
3940	(21,000)	8.41	8.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3941	(55,300)	20.57	20.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3942	(35,000)	8.01	8.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3943	(492)	79.30	79.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3944	(505)	58.60	58.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3945	(585)	45.23	45.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3946	(216)	22.13	22.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3947	(1,231)	38.95	38.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3948	(2,859)	12.14	12.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3949	(236)	44.70	44.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3950	(318)	46.47	46.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3951	(95)	35.71	35.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3952	(102)	58.00	58.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3953	(82)	100.16	100.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3954	(581)	34.05	34.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3955	(4,847)	33.74	33.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3956	(1,215)	39.95	39.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3957	(127)	103.15	103.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3958	(185)	14.64	14.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3959	(301)	11.48	11.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3960	(71)	350.27	350.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3961	(399)	45.94	45.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3962	(389)	49.57	49.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3963	(173)	29.59	29.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3964	(5,788)	17.96	17.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3965	(160)	32.49	32.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3966	(127)	35.86	35.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3967	(510)	17.63	17.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3968	(571)	3.30	3.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3969	(287)	42.85	42.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3970	(92)	32.04	32.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3971	(610)	15.31	15.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3972	(204)	11.60	11.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3973	(167)	95.75	95.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3974	(284)	27.55	27.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3975	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3976	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3977	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3978	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3979	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3980	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3981	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3982	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3983	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3984	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3985	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3986	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3987	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3988	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3989	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3990	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3991	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3992	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3993	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3994	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3995	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3996	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3997	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3998	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
3999	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4000	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4001	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4002	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4003	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4004	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4005	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4006	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4007	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4008	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4009	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4010	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4011	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4012	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4013	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4014	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4015	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4016	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4017	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4018	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4019	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4020	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4021	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4022	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4023	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4024	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4025	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4026	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4027	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4028	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4029	93113284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4030	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3975	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37247D106	US37247D1063	G0073300
3976	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38141G104	US38141G1040	G0056550
3977	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40414L109	US40414L1098	H0175400
3978	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	416515104	US4165151048	H0027700
3979	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44107P104	US44107P1049	H0050740
3980	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	443683107	US4436831071	H0083340
3981	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	446150104	US4461501045	H3776570
3982	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45865V100	US45865V1008	H0146900
3983	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46625H100	US46625H1005	J0014250
3984	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	47102X105	US47102X1054	J0022030
3985	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493267108	US4932671088	K2125760
3986	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	49446R109	US49446R1095	K3685960
3987	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	524901105	US5249011058	L2609060
3988	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	527288104	US5272881047	L3234570
3989	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	534187109	US5341871094	L4257840
3990	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	540424108	US5404241086	L5260050
3991	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55261F104	US55261F1049	M0037930
3992	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55262C100	US55262C1009	M0005450
3993	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	552848103	US5528481030	M0329760
3994	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	571748102	US5717481023	M1645010
3995	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	571837103	US5718371033	M0152880
3996	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	590188108	US5901881087	M3347020
3997	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59156R108	US59156R1086	M0088140
3998	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	615369105	US6153691059	M0055550
3999	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	617446448	US6174464486	M0047280
4000	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629491101	US6294911010	N0087580
4001	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	635405103	US6354051038	N0895030
4002	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	665859104	US6658591044	N6211070
4003	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693475105	US6934751057	P1438920
4004	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	729251108	US7292511083	P0070040
4005	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74144T108	US74144T1088	P0116000
4006	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74251V102	US74251V1026	P0130060
4007	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743315103	US7433151039	P7598060
4008	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743410102	US7434101025	P0081340
4009	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	744320102	US7443201022	P0132730
4010	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74460D109	US74460D1090	P0002950
4011	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	7591EP100	US7591EP1005	R0048650
4012	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78442P106	US78442P1066	S0135110
4013	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	786429100	US7864291007	S0065580
4014	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	808513105	US8085131055	S0977630
4015	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	828806109	US8288061091	S0093010
4016	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	845905108	US8459051087	S4368980
4017	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	857477103	US8574771031	S0044190
4018	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	867914103	US8679141031	S6728820
4019	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	891027104	US8910271043	T4399020
4020	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89417E109	US89417E1091	T0092940
4021	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902973304	US9029733048	U0020120
4022	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91529Y106	US91529Y1064	U0035500
4023	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929042109	US9290421091	V6270580
4024	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929903102	US9299031024	W0029900
4025	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	939322103	US9393221034	W0285160
4026	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	949746101	US9497461015	W0015490
4027	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	989701107	US9897011071	Y2989750
4028	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G491BT108	BMG491BT1088	H0179720
4029	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G98255105	KYG982551056	Y0010910
4030	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023135106	US0231351067	A0038290

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3975	GENWORTH FINANCIAL INC COM CL A	01/01/00		TMS
3976	GOLDMAN SACHS GROUP INC	01/01/00		TMS
3977	HCP INC	01/01/00		TMS
3978	HARTFORD FINANCIAL SERVICES GROUP INC	01/01/00		TMS
3979	HOST HOTELS & RESORTS INC	01/01/00		TMS
3980	HUDSON CITY BANCORP INC	01/01/00		TMS
3981	HUNTINGTON BANCSHARES INC	01/01/00		TMS
3982	INTERCONTINENTALEXCHANGE INC	01/01/00		TMS
3983	JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE AND CO	01/01/00		TMS
3984	JANUS CAPITAL GROUP INC	01/01/00		TMS
3985	KEYCORP NEW	01/01/00		TMS
3986	KIMCO REALTY CORP	01/01/00		TMS
3987	LEGG MASON INC	01/01/00		TMS
3988	LEUCADIA NATIONAL CORP	01/01/00		TMS
3989	LINCOLN NATIONAL CORP-IND	01/01/00		TMS
3990	LOEWS CORPORATION	01/01/00		TMS
3991	M & T BANK CORP	01/01/00		TMS
3992	MBIA INC	01/01/00		TMS
3993	MGIC INVESTMENT CORP-WISC	01/01/00		TMS
3994	MARSH & MCLENNAN COMPANIES INC	01/01/00		TMS
3995	MARSHALL & ILSLEY CORPORATION NEW	01/01/00		TMS
3996	MERRILL LYNCH & CO INC	01/01/00		TMS
3997	METLIFE INC	01/01/00		TMS
3998	MOODYS CORP	01/01/00		TMS
3999	MORGAN STANLEY	01/01/00		TMS
4000	NYSE EURONEXT	01/01/00		TMS
4001	NATIONAL CITY CORP	01/01/00		TMS
4002	NORTHERN TRUST CORP	01/01/00		TMS
4003	PNC FINANCIAL SVCS GROUP INC	01/01/00		TMS
4004	PLUM CREEK TIMBER CO INC COM	01/01/00		TMS
4005	PRICE T ROWE GROUP INC	01/01/00		TMS
4006	PRINCIPAL FINANCIAL GROUP INC	01/01/00		TMS
4007	PROGRESSIVE CORP-OHIO	01/01/00		TMS
4008	PROLOGIS SH BEN INT	01/01/00		TMS
4009	PRUDENTIAL FINANCIAL INC	01/01/00		TMS
4010	PUBLIC STORAGE	01/01/00		TMS
4011	REGIONS FINANCIAL CORP NEW	01/01/00		TMS
4012	SLM CORPORATION	01/01/00		TMS
4013	SAFECO CORP	01/01/00		TMS
4014	CHARLES SCHWAB CORP NEW	01/01/00		TMS
4015	SIMON PROPERTY GROUP INC	01/01/00		TMS
4016	SOVEREIGN BANCORP INC	01/01/00		TMS
4017	STATE STREET CORP	01/01/00		TMS
4018	SUNTRUST BANKS INC	01/01/00		TMS
4019	TORCHMARK CORP	01/01/00		TMS
4020	THE TRAVELERS COMPANIES INC	01/01/00		TMS
4021	US BANCORP DEL COM NEW	01/01/00		TMS
4022	UNUM GROUP	01/01/00		TMS
4023	VORNADO REALTY TRUST	01/01/00		TMS
4024	WACHOVIA CORPORATION COM	01/01/00		TMS
4025	WASHINGTON MUTUAL INC	01/01/00		TMS
4026	WELLS FARGO & CO	01/01/00		TMS
4027	ZIONS BANCORPORATION	01/01/00		TMS
4028	INVESCO LTD	01/01/00		TMS
4029	***XL CAPITAL LTD-CL A	01/01/00		TMS
4030	AMAZON.COM INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3975	(461)	15.11	15.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3976	(420)	154.21	154.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3977	(263)	35.27	35.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3978	(335)	60.38	60.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3979	(556)	15.44	15.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3980	(552)	19.21	19.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3981	(389)	8.60	8.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3982	(80)	90.90	90.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3983	(3,672)	41.17	41.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3984	(156)	23.71	23.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3985	(517)	13.37	13.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3986	(270)	38.87	38.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3987	(150)	40.40	40.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3988	(189)	42.53	42.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3989	(275)	51.90	51.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3990	(384)	41.85	41.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3991	(82)	78.17	78.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3992	(230)	12.99	12.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3993	(133)	6.81	6.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3994	(544)	32.96	32.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3995	(275)	18.16	18.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3996	(1,629)	17.05	17.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3997	(755)	56.50	56.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3998	(216)	38.62	38.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
3999	(1,176)	37.23	37.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4000	(282)	39.64	39.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4001	(809)	4.82	4.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4002	(204)	87.09	87.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4003	(367)	72.97	72.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4004	(182)	49.68	49.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4005	(275)	57.44	57.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4006	(275)	47.44	47.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4007	(721)	17.31	17.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4008	(279)	43.69	43.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4009	(464)	80.59	80.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4010	(131)	89.51	89.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4011	(739)	11.69	11.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4012	(496)	14.50	14.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4013	(95)	67.73	67.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4014	(988)	23.97	23.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4015	(240)	98.05	98.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4016	(510)	9.82	9.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4017	(454)	71.70	71.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4018	(374)	47.31	47.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4019	(95)	61.21	61.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4020	(643)	45.05	45.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4021	(1,851)	33.83	33.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4022	(369)	25.71	25.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4023	(145)	103.84	103.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4024	(2,273)	14.27	14.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4025	(1,578)	2.73	2.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4026	(3,510)	34.29	34.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4027	(114)	37.48	37.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4028	(411)	24.85	24.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4029	(323)	17.78	17.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4030	(224,000)	78.30	78.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4031	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4032	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4033	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4034	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4035	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4036	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4037	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4038	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4039	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4040	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4041	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4042	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4043	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4044	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4045	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4046	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4047	93113285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4048	93113298	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
4049	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4050	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4051	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4052	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4053	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4054	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4055	93114200	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4056	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4057	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4058	93114210	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4059	93114215	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4060	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4061	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4062	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4063	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4064	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4065	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4066	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4067	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4068	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4069	93114220	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4070	93114222	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4071	93114222	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4072	93114222	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4073	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4074	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4075	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4076	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4077	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4078	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4079	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4080	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4081	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4082	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4083	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4084	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4085	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4086	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES

	G	H	I	J	K
4031	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	086516101	US0865161014	B3148040
4032	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126650100	US1266501006	C0026870
4033	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22160K105	US22160K1051	C0062800
4034	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	364760108	US3647601083	G0164130
4035	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	437076102	US4370761029	H2914000
4036	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500255104	US5002551043	K4263370
4037	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	501044101	US5010441013	K5708030
4038	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	532716107	US5327161072	L4189070
4039	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	548661107	US5486611073	L6462420
4040	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55616P104	US55616P1049	M0145630
4041	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750438103	US7504381036	R0030910
4042	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	786514208	US7865142084	S0086900
4043	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868536103	US8685361037	S7142030
4044	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872540109	US8725401090	T0077620
4045	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87612E106	US87612E1064	T0064020
4046	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	931142103	US9311421039	W0300040
4047	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	931422109	US9314221097	W0395950
4048	HIGH YIELD - AME	HY FLOW US	073302101	US0733021010	B1268930
4049	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED		BMG966551084	W0028160
4050	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	039380100	US0393801008	A0041210
4051	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	044209104	US0442091049	A0176900
4052	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	111621306	US1116213067	B0122160
4053	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	46185R100	US46185R1005	H0075220
4054	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	704549104	US7045491047	P0123450
4055	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	G16962105	BMG169621056	B0065370
4056	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	00817Y108	US00817Y1082	A0110090
4057	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	78442P700	US78442P7006	S0232970
4058	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	91324P102	US91324P1021	U0016940
4059	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	464287655	US4642876555	H0078000
4060	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	019118108	US0191181082	A0141740
4061	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	091935502	US0919355026	B0087070
4062	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	293639100	US2936391000	E0021490
4063	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	459028106	US4590281063	H5690940
4064	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	464287655	US4642876555	H0078000
4065	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	464287861	US4642878619	H0084200
4066	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	641074505	US6410745052	N0063780
4067	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	73935A104	US73935A1043	P0206990
4068	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	81369Y407	US81369Y4070	S0096820
4069	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	827056300	US8270563005	S0184520
4070	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	464287655	US4642876555	H0078000
4071	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	464288869	US4642888691	H0148320
4072	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	73935A104	US73935A1043	P0206990
4073	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	036115103	US0361151030	A5830230
4074	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	039380100	US0393801008	A0041210
4075	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	09578R103	US09578R1032	B0086740
4076	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	149123101	US1491231015	C2514620
4077	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	29267A203	US29267A2033	E0092650
4078	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	364730101	US3647301015	G0150120
4079	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	512815101	US5128151017	L0008000
4080	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	532716107	US5327161072	L4189070
4081	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	539320101	US5393201018	L4933530
4082	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	650111107	US6501111073	N4239460
4083	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	691497309	US6914973093	P1316540
4084	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	693718108	US6937181088	P1467550
4085	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	704549104	US7045491047	P0123450
4086	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	794093104	US7940931048	S0078690

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4031	BEST BUY COMPANY INC	01/01/00		TMS
4032	CVS CAREMARK CORPORATION	01/01/00		TMS
4033	COSTCO WHOLESALE CORP-NEW	01/01/00		TMS
4034	GAP INC	01/01/00		TMS
4035	HOME DEPOT INC	01/01/00		TMS
4036	KOHLS CORP	01/01/00		TMS
4037	KROGER CO	01/01/00		TMS
4038	LIMITED BRANDS INC	01/01/00		TMS
4039	LOWES COMPANIES INC	01/01/00		TMS
4040	MACYS INC	01/01/00		TMS
4041	RADIOSHACK CORP	01/01/00		TMS
4042	SAFEWAY INC	01/01/00		TMS
4043	SUPERVALU INC	01/01/00		TMS
4044	TJX COMPANIES INC NEW	01/01/00		TMS
4045	TARGET CORP	01/01/00		TMS
4046	WAL-MART STORES INC	01/01/00		TMS
4047	WALGREEN CO	01/01/00		TMS
4048	BE AEROSPACE INC	01/01/00		TMS
4049	***WILLIS GROUP HOLDINGS LTD	01/01/00		TMS
4050	ARCH COAL INC	01/01/00		TMS
4051	ASHLAND INC	01/01/00		TMS
4052	BROCADE COMMUNICATIONS SYS INCNEW	01/01/00		TMS
4053	INVITROGEN CORP	01/01/00		TMS
4054	PEABODY ENERGY CORPORATION	01/01/00		TMS
4055	***BUNGE LTD	01/01/00		TMS
4056	AETNA INC NEW	01/01/00		TMS
4057	SLM CORPORATION 7.25% 12/15/2010 SERIES C CONVPFD	01/01/00	0.00%	TMS
4058	UNITEDHEALTH GROUP INC	01/01/00		TMS
4059	ISHARES TRUST RUSSELL 2000 INDEX FD	01/01/00		TMS
4060	ALLIED DEFENSE GROUP INC COM	01/01/00		TMS
4061	BLACKBOARD INC	01/01/00		TMS
4062	ENTERCOM COMMUNICATIONS CORP	01/01/00		TMS
4063	INTL ASSETS HOLDING CORP	01/01/00		TMS
4064	ISHARES TRUST RUSSELL 2000 INDEX FD	01/01/00		TMS
4065	ISHARES TR S&P EUROPE 350 INDEX FD	01/01/00		TMS
4066	NESTOR INC NEW	01/01/00		TMS
4067	POWERSHARES QQQ TRUST SERIES 1	01/01/00		TMS
4068	SELECT SECTOR SPDR FUND SHS BEN CONSUMER DISCRETIONARY	01/01/00		TMS
4069	SILICON GRAPHICS INC COM	01/01/00		TMS
4070	ISHARES TRUST RUSSELL 2000 INDEX FD	01/01/00		TMS
4071	ISHARES TR RUSSELL MICROCAP INDEX FUND	01/01/00		TMS
4072	POWERSHARES QQQ TRUST SERIES 1	01/01/00		TMS
4073	ANNTAYLOR STORES CORP	01/01/00		TMS
4074	ARCH COAL INC	01/01/00		TMS
4075	BLUE NILE INC	01/01/00		TMS
4076	CATERPILLAR INC	01/01/00		TMS
4077	ENER1 INC NEW	01/01/00		TMS
4078	GANNETT CO INC	01/01/00		TMS
4079	LAMAR ADVERTISING CO-CL A	01/01/00		TMS
4080	LIMITED BRANDS INC	01/01/00		TMS
4081	LIZ CLAIBORNE INC	01/01/00		TMS
4082	NEW YORK TIMES CO-CL A	01/01/00		TMS
4083	OXFORD INDUSTRIES INC	01/01/00		TMS
4084	PACCAR INC	01/01/00		TMS
4085	PEABODY ENERGY CORPORATION	01/01/00		TMS
4086	SALEM COMMUNICATIONS CORP DEL CL A	01/01/00		TMS

	P	Q	R	S	T	U	V
4031	(288,000)	44.49	44.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4032	(448,000)	37.64	37.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4033	(256,000)	69.55	69.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4034	(512,000)	19.37	19.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4035	(1,279,980)	28.80	28.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4036	(192,000)	51.19	51.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4037	(480,000)	27.89	27.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4038	(256,000)	20.71	20.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4039	(896,000)	25.42	25.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4040	(375,618)	20.81	20.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4041	(96,000)	18.87	18.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4042	(288,000)	25.48	25.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4043	(46,604)	23.61	23.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4044	(320,000)	34.00	34.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4045	(512,000)	57.26	57.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4046	(1,152,000)	62.41	62.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4047	(608,000)	36.07	36.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4048	(2)	21.13	21.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4049	(220,000)	33.88	33.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4050	(65,400)	40.91	40.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4051	(172,700)	38.50	38.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4052	(118,000)	7.49	7.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4053	(60,000)	40.48	40.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4054	(140,800)	53.99	53.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4055	(200,000)	75.86	75.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4056	(70,000)	42.52	42.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4057	0	872.25	872.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4058	(100,000)	29.61	29.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4059	(214,102)	72.25	72.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4060	(123,700)	6.35	6.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4061	(16,402)	38.88	38.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4062	(65,484)	5.75	5.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4063	(88,000)	23.47	23.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4064	(1,850,000)	72.25	72.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4065	(27,400)	43.20	43.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4066	(150,000)	0.06	0.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4067	(19,700)	43.49	43.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4068	(40,000)	31.20	31.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4069	(124,441)	5.48	5.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4070	(55,175)	72.25	72.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4071	(56,270)	46.80	46.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4072	(45,600)	43.49	43.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4073	(50,000)	25.28	25.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4074	(58,000)	40.91	40.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4075	(50,000)	40.42	40.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4076	(12,900)	65.46	65.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4077	(50,000)	6.37	6.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4078	(35,000)	17.53	17.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4079	(125,000)	37.16	37.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4080	(100,000)	20.71	20.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4081	(100,000)	18.31	18.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4082	(150,000)	15.25	15.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4083	(75,000)	24.90	24.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4084	(150,000)	43.03	43.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4085	(28,000)	53.99	53.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4086	(34,710)	1.57	1.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4087	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4088	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4089	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4090	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4091	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4092	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4093	93114226	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4094	93114228	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4095	93114229	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4096	93114230	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4097	93114235	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4098	93114236	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4099	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4100	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4101	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4102	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4103	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4104	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
4105	93115142	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
4106	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
4107	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
4108	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
4109	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
4110	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
4111	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
4112	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
4113	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
4114	93115467	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
4115	93115588	0000	LEHMAN BROTHERS BANK	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
4116	93115588	0000	LEHMAN BROTHERS BANK	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
4117	93115610	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PIM PRE-ALLOCATED
4118	93115688	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
4119	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4120	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4121	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4122	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4123	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4124	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4125	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4126	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4127	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4128	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4129	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4130	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4131	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4132	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4133	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4134	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4135	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4136	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4137	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4138	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4139	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4140	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4141	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4142	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4087	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	855030102	US8550301027	S5578990
4088	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	867914103	US8679141031	S6728820
4089	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	874161102	US8741611029	T0493430
4090	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	929903102	US9299031024	W0029900
4091	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	934390402	US9343904028	W0036100
4092	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	949746101	US9497461015	W0015490
4093	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	988858106	US9888581066	Y2411610
4094	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	464287655	US4642876555	H0078000
4095	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	464287655	US4642876555	H0078000
4096	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	464287655	US4642876555	H0078000
4097	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	464287655	US4642876555	H0078000
4098	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	98973P101	US98973P1012	Y0022760
4099	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	043353101	US0433531011	A0094790
4100	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	149123101	US1491231015	C2514620
4101	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	521865105	US5218651058	L0007100
4102	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	559222401	CA5592224011	M0558700
4103	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	729251108	US7292511083	P0070040
4104	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	87264S106	US87264S1069	T0065130
4105	PIM MANAGEMENT	PIM MGMT AMERICAS	217202100	US2172021006	C0145460
4106	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	13321L108	CA13321L1085	C0357130
4107	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	204409601	US2044096012	C1276230
4108	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	22763R101	CA22763R1010	C0215870
4109	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	71644E102	CA71644E1025	P0174240
4110	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	71646E100	US71646E1001	P0086240
4111	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	718252604	US7182526043	P2889220
4112	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	760975102	CA7609751028	R1002770
4113	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	804098101	US8040981016	S0120020
4114	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	88157K101	CA88157K1012	T0084830
4115	MAP AMERICAS	3RD PARTY RELATIONSHIPS	724078100	US7240781002	P0157920
4116	MAP AMERICAS	3RD PARTY RELATIONSHIPS	902973304	US9029733048	U0020120
4117	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	457667103	US4576671030	H5321410
4118	HIGH YIELD - AME	HY FLOW US	92336G106	US92336G1067	V0037020
4119	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		ANN6748L1027	P0981380
4120	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG0464B1072	A0211440
4121	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG0585R1060	A0159210
4122	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG195221129	C0176970
4123	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG3075P1014	E0084430
4124	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG3529T1053	F0090360
4125	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG4388N1065	H1982530
4126	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG4933P1014	H0010380
4127	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG5753U1128	M0161230
4128	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG6052F1032	M0082200
4129	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG621851069	M0096940
4130	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG657731060	N0015030
4131	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG7127P1005	P0138840
4132	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG7313F1068	P0155040
4133	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG8766E1093	T0127250
4134	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG9319H1025	V0041670
4135	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BSP8744Y1024	S0034080
4136	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BSP943981071	U0042250
4137	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		KYG367381053	F0020010
4138	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		KYG4095J1094	G0094490
4139	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		KYG822451046	S0175010
4140	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		MHY2065G1052	D0121470
4141	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		PAP169941328	B0519720
4142	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		PR8028091034	S0093280

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4087	STAPLES INC	01/01/00		TMS
4088	SUNTRUST BANKS INC	01/01/00		TMS
4089	TALBOTS INC	01/01/00		TMS
4090	WACHOVIA CORPORATION COM	01/01/00		TMS
4091	WARNACO GROUP INC NEW	01/01/00		TMS
4092	WELLS FARGO & CO	01/01/00		TMS
4093	ZALE CORP NEW	01/01/00		TMS
4094	ISHARES TRUST RUSSELL 2000 INDEX FD	01/01/00		TMS
4095	ISHARES TRUST RUSSELL 2000 INDEX FD	01/01/00		TMS
4096	ISHARES TRUST RUSSELL 2000 INDEX FD	01/01/00		TMS
4097	ISHARES TRUST RUSSELL 2000 INDEX FD	01/01/00		TMS
4098	ZIOPHARM ONCOLOGY INC	01/01/00		TMS
4099	ARVINMERITOR INC	01/01/00		TMS
4100	CATERPILLAR INC	01/01/00		TMS
4101	LEAR CORP	01/01/00		TMS
4102	***MAGNA INTERNATIONAL INC CL A SUB-VTG	01/01/00		TMS
4103	PLUM CREEK TIMBER CO INC COM	01/01/00		TMS
4104	TRW AUTOMOTIVE HOLDINGS INC	01/01/00		TMS
4105	COPANO ENERGY LLC COM UNITS	01/01/00		TMS
4106	***CAMECO CORP	01/01/00		TMS
4107	***CEMIG (COMPANHIA ENERGETICADE MINAS GERAIS)-SPONS ADR NEW	01/01/00		TMS
4108	***CROSSHAIR EXPLORATION & MINING CORP US LISTED	01/01/00		TMS
4109	***PETRO-CANADA	01/01/00		TMS
4110	***PETROCHINA CO ADS EACH REPR100 ORD HKD0	01/01/00		TMS
4111	***PHILIPPINE LONG DISTANCE TELEPHONE CO-SPONSORED ADR REPSTG 1 COM	01/01/00		TMS
4112	***RESEARCH IN MOTION LTD NEW	01/01/00		TMS
4113	***SATYAM COMPUTER SVCS LTD ADR	01/01/00		TMS
4114	***TESCO CORP (US LISTED)	01/01/00		TMS
4115	PIPER JAFFRAY COS	01/01/00		TMS
4116	US BANCORP DEL COM NEW	01/01/00		TMS
4117	INSITUFORM TECHNOLOGIES INC CL A	01/01/00		TMS
4118	VERASUN ENERGY CORP	01/01/00		TMS
4119	*** ORTHOFIX INTERNATIONAL NV	01/01/00		TMS
4120	***ARGO GROUP INTERNATIONAL HOLDINGS LTD	01/01/00		TMS
4121	***ASSURED GUARANTY LTD	01/01/00		TMS
4122	CASTLEPOINT HOLDINGS LTD	01/01/00		TMS
4123	***ENSTAR GROUP LIMITED	01/01/00		TMS
4124	FLAGSTONE REINSURANCE HLDGS LTD	01/01/00		TMS
4125	***HELEN OF TROY LTD-BERMUDA	01/01/00		TMS
4126	***IPC HOLDINGS LTD	01/01/00		TMS
4127	***MAIDEN HOLDINGS LTD	01/01/00		TMS
4128	***MAX CAPITAL GROUP LTD	01/01/00		TMS
4129	***MONTPELIER RE HOLDINGS LTD	01/01/00		TMS
4130	***NORDIC AMERICAN TANKER SHIPPING LTD	01/01/00		TMS
4131	***PLATINUM UNDERWRITERS HOLDINGS LTD	01/01/00		TMS
4132	***QUANTA CAPITAL HOLDINGS LTD	01/01/00		TMS
4133	TEXTAINER GROUP HOLDINGS LIMITED	01/01/00		TMS
4134	***VALIDUS HOLDINGS LTD	01/01/00		TMS
4135	***STEINER LEISURE LTD	01/01/00		TMS
4136	***ULTRAPETROL BAHAMAS LIMITED	01/01/00		TMS
4137	***FRESH DEL MONTE PRODUCE INC	01/01/00		TMS
4138	***GREENLIGHT CAPITAL RE LTD CLASS A	01/01/00		TMS
4139	***SMART MODULAR TECHNOLOGIES INC	01/01/00		TMS
4140	***DHT MARITIME INC	01/01/00		TMS
4141	***BANCO LATINOAMERICANO DE EXPORTACIONES SA-CL E	01/01/00		TMS
4142	***SANTANDER BANCORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4087	(250,000)	24.50	24.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4088	(50,000)	47.31	47.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4089	(100,000)	14.28	14.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4090	(100,000)	14.27	14.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4091	(50,000)	52.41	52.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4092	(100,000)	34.29	34.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4093	(100,000)	26.16	26.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4094	(385,002)	72.25	72.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4095	(254,943)	72.25	72.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4096	(2,023,180)	72.25	72.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4097	(228,954)	72.25	72.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4098	(11,636)	1.22	1.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4099	(552,436)	16.24	16.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4100	(21,000)	65.46	65.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4101	(123,900)	14.55	14.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4102	(45,000)	58.21	58.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4103	(394,113)	49.68	49.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4104	(41,500)	19.70	19.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4105	(1,563)	27.00	27.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4106	(57)	25.67	25.67	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
4107	0	17.77	17.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4108	(100)	0.25	0.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4109	(2,900)	39.22	39.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4110	0	112.56	112.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4111	0	56.34	56.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4112	(33)	105.67	105.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4113	0	21.08	21.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4114	(281)	26.21	26.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4115	(10)	35.43	35.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4116	(1,000)	33.83	33.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4117	(11,800)	17.71	17.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4118	(13,700)	5.23	5.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4119	(140)	24.43	24.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4120	(246)	35.97	35.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4121	(688)	18.37	18.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4122	(410)	11.32	11.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4123	(28)	106.52	106.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4124	(372)	12.34	12.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4125	(372)	22.81	22.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4126	(616)	31.17	31.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4127	(602)	6.18	6.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4128	(694)	25.00	25.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4129	(1,150)	16.14	16.14	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
4130	(310)	32.87	32.87	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
4131	(602)	35.62	35.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4132	(870)	2.78	2.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4133	(68)	17.64	17.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4134	(794)	23.04	23.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4135	(84)	38.10	38.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4136	(306)	9.98	9.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4137	(516)	22.47	22.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4138	(356)	20.39	20.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4139	(542)	2.87	2.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4140	(258)	8.45	8.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4141	(334)	18.03	18.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4142	(56)	13.41	13.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4143	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4144	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4145	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4146	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4147	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4148	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4149	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4150	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4151	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4152	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4153	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4154	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4155	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4156	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4157	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4158	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4159	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4160	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4161	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4162	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4163	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4164	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4165	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4166	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4167	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4168	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4169	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4170	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4171	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4172	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4173	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4174	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4175	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4176	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4177	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4178	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4179	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4180	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4181	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4182	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4183	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4184	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4185	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4186	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4187	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4188	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4189	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4190	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4191	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4192	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4193	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4194	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4195	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4196	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4197	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4198	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4143	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		PR9292511061	W0021350
4144	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		US80000Q1040	S0122170
4145	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	000361105	US0003611052	A0010360
4146	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00081T108	US00081T1088	A0178490
4147	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	000957100	US0009571003	A0840810
4148	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00104Q107	US00104Q1076	A0114420
4149	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001282102	US0012821023	A0221440
4150	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001744101	US0017441017	A0122910
4151	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00211W104	US00211W1045	A0227560
4152	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002474104	US0024741045	A0100980
4153	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002535201	US0025352016	A0106870
4154	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00350L109	US00350L1098	A0208380
4155	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	003687100	US0036871004	A1082000
4156	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004239109	US0042391096	A0084960
4157	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004398103	US0043981036	A0172650
4158	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004446100	US0044461004	A0351340
4159	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004934105	US0049341052	A1316720
4160	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00508X203	US00508X2036	A0101110
4161	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00508Y102	US00508Y1029	A0125680
4162	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	005125109	US0051251090	A0516180
4163	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00651F108	US00651F1084	A0579670
4164	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00738A106	US00738A1060	A1913490
4165	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00739W107	US00739W1071	A0165820
4166	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007942204	US0079422046	A1897350
4167	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007973100	US0079731008	A0014700
4168	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00826T108	US00826T1088	A0021770
4169	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00847J105	US00847J1051	A0152230
4170	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	008492100	US0084921008	A3010790
4171	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00949P108	US00949P1084	A0071090
4172	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00950V101	US00950V1017	A0209740
4173	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	011311107	US0113111076	A5709830
4174	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	011659109	US0116591092	A1577060
4175	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01167P101	US01167P1012	A0107080
4176	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	012348108	US0123481089	A1641190
4177	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	012423109	US0124231095	A0092540
4178	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	014752109	US0147521092	A1861860
4179	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	016230104	US0162301040	A1948720
4180	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01748X102	US01748X1028	A0199110
4181	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	018522300	US0185223007	A0160880
4182	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	018606202	US0186062024	A0121280
4183	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	018772103	US0187721032	A0174760
4184	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	019344100	US0193441005	A0206710
4185	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	019645506	US0196455069	A0161650
4186	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	020520102	US0205201025	A0178110
4187	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	020813101	US0208131013	A0031610
4188	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023139108	US0231391089	A5382430
4189	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02341W103	US02341W1036	A6325690
4190	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02342J101	US02342J1016	A0186560
4191	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023586100	US0235861004	A6299200
4192	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023912108	US0239121082	A2914190
4193	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	024061103	US0240611030	A0042950
4194	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	024835100	US0248351001	A0163970
4195	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02503X105	US02503X1054	A0224590
4196	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025334103	US0253341038	A0145610
4197	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025676206	US0256762065	A0150810
4198	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	026375105	US0263751051	A3864420

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4143	***W HLDG CO INC COM	01/01/00		TMS
4144	SANDER MORRIS HARRIS GROUP INC	01/01/00		TMS
4145	AAR CORP	01/01/00		TMS
4146	ACCO BRANDS CORP	01/01/00		TMS
4147	ABM INDUSTRIES INC	01/01/00		TMS
4148	AFC ENTERPRISES INC	01/01/00		TMS
4149	A H BELO CORPORATION SERIES A	01/01/00		TMS
4150	AMN HEALTHCARE SVCS INC	01/01/00		TMS
4151	ATC TECHNOLOGY CORP	01/01/00		TMS
4152	AZZ INC	01/01/00		TMS
4153	AARON RENTS INC NEW	01/01/00		TMS
4154	ABINGTON BANCORP INC PENN	01/01/00		TMS
4155	ABITIBIBOWATER INC	01/01/00		TMS
4156	ACADIA RLTY TR	01/01/00		TMS
4157	ACCURIDE CORP	01/01/00		TMS
4158	ACETO CORP N/C FR ACETO CHEMICAL CO INC	01/01/00		TMS
4159	ACTEL CORP	01/01/00		TMS
4160	ACTUANT CORPORATION CL A NEW	01/01/00		TMS
4161	ACUITY BRANDS INC	01/01/00		TMS
4162	ACXIOM CORP	01/01/00		TMS
4163	ADAPTEC INC	01/01/00		TMS
4164	ADTRAN INC	01/01/00		TMS
4165	ADVANCE AMER CASH ADVANCE CTRS INC	01/01/00		TMS
4166	ADVANTA CORP-CL B NON-VTG	01/01/00		TMS
4167	ADVANCED ENERGY INDUSTRIES INC	01/01/00		TMS
4168	AFFYMETRIX INC	01/01/00		TMS
4169	AGILYSYS INC	01/01/00		TMS
4170	AGREE REALTY CORP	01/01/00		TMS
4171	AIRTRAN HOLDINGS INC	01/01/00		TMS
4172	AIRVANA INC	01/01/00		TMS
4173	ALAMO GROUP INC	01/01/00		TMS
4174	ALASKA AIR GROUP INC	01/01/00		TMS
4175	ALASKA COMMUNICATIONS SYS GROUP INC	01/01/00		TMS
4176	ALBANY INTERNATIONAL CORP NEW CL A	01/01/00		TMS
4177	ALBANY MOLECULAR RESEARCH INC	01/01/00		TMS
4178	ALEXANDERS INC	01/01/00		TMS
4179	ALICO INC	01/01/00		TMS
4180	ALLEGIANT TRAVEL CO	01/01/00		TMS
4181	ALLETE INC	01/01/00		TMS
4182	ALLIANCE IMAGING INC DEL NEW	01/01/00		TMS
4183	ALLIANCE ONE INTERNATIONAL INC	01/01/00		TMS
4184	ALLIED NEVADA GOLD CORP	01/01/00		TMS
4185	ALLIS CHALMERS ENERGY INC	01/01/00		TMS
4186	ALON USA ENERGY INC	01/01/00		TMS
4187	ALPHARMA INC-CL A	01/01/00		TMS
4188	AMBAC FINANCIAL GROUP INC (FORMERLY AMBAC INC)	01/01/00		TMS
4189	AMCOL INTERNATIONAL CORP	01/01/00		TMS
4190	AMCOMP INC NEW	01/01/00		TMS
4191	AMERCO	01/01/00		TMS
4192	AMCORE FINANCIAL INC	01/01/00		TMS
4193	AMERICAN AXLE & MANUFACTURING HOLDINGS INC	01/01/00		TMS
4194	AMERICAN CAMPUS COMMUNITIES INC	01/01/00		TMS
4195	AMERICAN CAPITAL AGENCY CORP COMMON STOCK	01/01/00		TMS
4196	AMERICAN DAIRY INC	01/01/00		TMS
4197	AMERICAN EQUITY INVESTMENT LIFE HOLDING CO	01/01/00		TMS
4198	AMERICAN GREETINGS CORP-CL A	01/01/00		TMS

	P	Q	R	S	T	U	V
4143	(1,414)	0.67	0.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4144	(238)	9.98	9.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4145	(368)	16.21	16.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4146	(670)	8.87	8.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4147	(538)	21.75	21.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4148	(150)	9.00	9.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4149	(256)	5.90	5.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4150	(30)	19.27	19.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4151	(262)	24.13	24.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4152	(90)	37.38	37.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4153	(558)	29.24	29.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4154	(302)	10.13	10.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4155	(654)	5.10	5.10	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
4156	(206)	24.75	24.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4157	(434)	1.39	1.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4158	(282)	9.24	9.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4159	(294)	11.96	11.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4160	(66)	29.21	29.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4161	(68)	42.46	42.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4162	(754)	14.96	14.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4163	(1,490)	3.80	3.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4164	(304)	20.68	20.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4165	(350)	4.66	4.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4166	(468)	8.58	8.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4167	(322)	14.27	14.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4168	(398)	8.38	8.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4169	(278)	11.87	11.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4170	(96)	26.12	26.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4171	(704)	2.69	2.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4172	(26)	5.29	5.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4173	(78)	18.44	18.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4174	(444)	23.19	23.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4175	(258)	11.23	11.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4176	(366)	31.51	31.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4177	(180)	18.00	18.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4178	(8)	406.50	406.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4179	(10)	39.76	39.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4180	(26)	30.89	30.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4181	(322)	44.20	44.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4182	(24)	11.67	11.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4183	(308)	3.79	3.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4184	(64)	4.45	4.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4185	(346)	11.61	11.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4186	(132)	13.33	13.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4187	(232)	37.75	37.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4188	(3,520)	7.51	7.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4189	(214)	32.24	32.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4190	(158)	11.96	11.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4191	(116)	44.06	44.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4192	(254)	9.79	9.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4193	(568)	7.24	7.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4194	(520)	30.57	30.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4195	(124)	19.68	19.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4196	(30)	8.00	8.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4197	(672)	8.88	8.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4198	(600)	17.25	17.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4199	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4200	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4201	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4202	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4203	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4204	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4205	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4206	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4207	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4208	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4209	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4210	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4211	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4212	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4213	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4214	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4215	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4216	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4217	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4218	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4219	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4220	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4221	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4222	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4223	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4224	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4225	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4226	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4227	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4228	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4229	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4230	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4231	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4232	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4233	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4234	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4235	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4236	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4237	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4238	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4239	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4240	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4241	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4242	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4243	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4244	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4245	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4246	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4247	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4248	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4249	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4250	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4251	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4252	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4253	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4254	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4199	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	028723104	US0287231049	A0138420
4200	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	028884104	US0288841044	A0110360
4201	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02916P103	US02916P1030	A0185290
4202	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	029683109	US0296831094	A4894020
4203	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	029899101	US0298991011	A0048910
4204	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030371108	US0303711081	A5077580
4205	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030506109	US0305061097	A5123050
4206	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03062T105	US03062T1051	A0119020
4207	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03070Q101	US03070Q1013	A6939850
4208	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030710107	US0307101073	A5182560
4209	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03071H100	US03071H1005	A0025710
4210	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03073T102	US03073T1025	A0099030
4211	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03076K108	US03076K1088	A0184440
4212	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	031001100	US0310011004	A5236320
4213	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	031652100	US0316521006	A0077700
4214	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032015109	US0320151097	A5294950
4215	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032037103	US0320371034	A5243650
4216	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032159105	US0321591051	A5317580
4217	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03232P405	US03232P4054	A0120850
4218	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032359309	US0323593097	A0198680
4219	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032744104	US0327441046	A5430040
4220	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032839102	US0328391026	A5705450
4221	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	034164103	US0341641035	A0017930
4222	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03475V101	US03475V1017	A0157390
4223	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	035290105	US0352901054	A7058010
4224	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037023108	US0370231088	A0076330
4225	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037347101	US0373471012	A0052840
4226	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037598109	US0375981091	A5976060
4227	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03761U106	US03761U1060	A0153640
4228	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037933108	US0379331087	A7025000
4229	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03820C105	US03820C1053	A0029210
4230	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03822W406	US03822W4069	A0218600
4231	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	038237103	US0382371039	A6937160
4232	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	038923108	US0389231087	A0177590
4233	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03937R102	US03937R1023	A0066100
4234	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040047102	US0400471027	A0125020
4235	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04010L103	US04010L1035	A0183830
4236	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040149106	US0401491065	A0183820
4237	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04033V203	US04033V2034	A0181160
4238	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040790107	US0407901075	A7535440
4239	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04269Q100	US04269Q1004	A0115190
4240	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	042744102	US0427441029	A6644360
4241	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	043353101	US0433531011	A0094790
4242	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	043436104	US0434361046	A0131520
4243	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	044103109	US0441031095	A0148470
4244	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04543P100	US04543P1003	A0152480
4245	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04544X102	US04544X1028	A0198120
4246	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	046224101	US0462241011	A7128020
4247	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04648X107	US04648X1072	A7909870
4248	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	049079205	US0490792050	A0050820
4249	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	049164205	US0491642056	A0160230
4250	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	050757103	US0507571034	A7675570
4251	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053494100	US0534941002	A8103220
4252	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05356X403	US05356X4034	A0212320
4253	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05367P100	US05367P1003	A8227010
4254	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05379B107	US05379B1070	A0064360

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4199	AMERICAN OIL & GAS INC	01/01/00		TMS
4200	AMERICAN PHYSICIANS CAPITAL INC	01/01/00		TMS
4201	AMERICAN RAILCAR INDUSTRIES INC	01/01/00		TMS
4202	AMERICAN SOFTWARE INC-CL A	01/01/00		TMS
4203	AMERICAN STATES WATER COMPANY	01/01/00		TMS
4204	AMERICAN VANGUARD CORP	01/01/00		TMS
4205	AMERICAN WOODMARK CORP	01/01/00		TMS
4206	AMERICAS CAR MART INC	01/01/00		TMS
4207	AMERISTAR CASINOS INC	01/01/00		TMS
4208	AMERON INTERNATIONAL CORP	01/01/00		TMS
4209	AMERISAFE INC-CL A	01/01/00		TMS
4210	AMERIGROUP CORP	01/01/00		TMS
4211	AMERIS BANCORP	01/01/00		TMS
4212	AMES NATIONAL CORP COM	01/01/00		TMS
4213	AMKOR TECHNOLOGY INC	01/01/00		TMS
4214	AMPAL AMERICAN ISRAEL CORP CL A	01/01/00		TMS
4215	AMPCO-PITTSBURGH CORP	01/01/00		TMS
4216	AMREP CORP	01/01/00		TMS
4217	AMSURG CORP	01/01/00		TMS
4218	AMTRUST FINANCIAL SERVICES INC	01/01/00		TMS
4219	ANAREN INC FORMERLY ANAREN MICROWAVE INC	01/01/00		TMS
4220	ANCHOR BANCORP WISCONSIN INC	01/01/00		TMS
4221	ANDERSONS INC	01/01/00		TMS
4222	ANGIODYNAMICS INC	01/01/00		TMS
4223	ANIXTER INTERNATIONAL INC	01/01/00		TMS
4224	ANTHRACITE CAPITAL INC	01/01/00		TMS
4225	ANWORTH MORTGAGE ASSET CORP	01/01/00		TMS
4226	APOGEE ENTERPRISES INC	01/01/00		TMS
4227	APOLLO INVESTMENT CORPORATION COMMON STOCK	01/01/00		TMS
4228	APRIA HEALTHCARE GROUP INC	01/01/00		TMS
4229	APPLIED INDUSTRIAL TECHNOLOGIES INC	01/01/00		TMS
4230	APPLIED MICRO CIRCUITS CORPORATION NEW	01/01/00		TMS
4231	APPLIED SIGNAL TECHNOLOGY INC	01/01/00		TMS
4232	ARBOR REALTY TRUST INC	01/01/00		TMS
4233	ARCH CHEMICALS INC COM	01/01/00		TMS
4234	ARENA PHARMACEUTICALS INC	01/01/00		TMS
4235	ARES CAPITAL CORPORATION	01/01/00		TMS
4236	ARGON ST INC	01/01/00		TMS
4237	ARIBA INC NEW	01/01/00		TMS
4238	ARKANSAS BEST CORP-DEL	01/01/00		TMS
4239	ARRIS GROUP INC	01/01/00		TMS
4240	ARROW FINANCIAL CORP	01/01/00		TMS
4241	ARVINMERITOR INC	01/01/00		TMS
4242	ASBURY AUTOMOTIVE GROUP INC	01/01/00		TMS
4243	ASHFORD HOSPITALITY TR INC COM SHS	01/01/00		TMS
4244	ASSET ACCEPTANCE CAPITAL CORP	01/01/00		TMS
4245	ASSISTED LIVING CONCEPTS INC NEW CL A	01/01/00		TMS
4246	ASTEC INDUSTRIES INC	01/01/00		TMS
4247	ASYST TECHNOLOGIES INC	01/01/00		TMS
4248	ATLANTIC TELE-NETWORK INC NEW	01/01/00		TMS
4249	ATLAS AIR WORLDWIDE HLDGS INC FORMERLY ATLAS AIR INC COM NEW	01/01/00		TMS
4250	AUDIOVOX CORP CL A	01/01/00		TMS
4251	AVATAR HOLDINGS INC	01/01/00		TMS
4252	AVENTINE RENEWABLE ENERGY HLDGS INC	01/01/00		TMS
4253	AVID TECHNOLOGY INC	01/01/00		TMS
4254	AVISTA CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4199	(340)	2.36	2.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4200	(104)	44.83	44.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4201	(26)	16.46	16.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4202	(100)	5.57	5.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4203	(212)	38.10	38.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4204	(14)	14.80	14.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4205	(30)	24.25	24.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4206	(124)	21.84	21.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4207	(308)	15.98	15.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4208	(88)	109.33	109.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4209	(232)	19.97	19.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4210	(660)	25.61	25.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4211	(168)	12.86	12.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4212	(78)	22.44	22.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4213	(1,178)	6.94	6.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4214	(246)	4.84	4.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4215	(28)	33.76	33.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4216	(20)	52.30	52.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4217	(388)	27.33	27.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4218	(182)	12.98	12.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4219	(182)	10.76	10.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4220	(232)	8.66	8.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4221	(222)	42.00	42.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4222	(176)	15.85	15.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4223	(336)	67.11	67.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4224	(722)	5.64	5.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4225	(1,014)	7.47	7.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4226	(178)	19.94	19.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4227	(1,746)	17.16	17.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4228	(542)	19.40	19.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4229	(364)	29.83	29.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4230	(546)	6.85	6.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4231	(114)	17.91	17.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4232	(176)	8.54	8.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4233	(202)	37.31	37.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4234	(674)	5.61	5.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4235	(1,196)	11.28	11.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4236	(20)	24.53	24.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4237	(148)	15.38	15.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4238	(280)	33.66	33.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4239	(1,510)	9.50	9.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4240	(112)	26.86	26.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4241	(908)	16.24	16.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4242	(394)	13.28	13.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4243	(1,472)	4.55	4.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4244	(40)	10.84	10.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4245	(304)	7.12	7.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4246	(18)	30.11	30.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4247	(536)	3.72	3.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4248	(116)	34.14	34.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4249	(164)	51.29	51.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4250	(214)	9.37	9.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4251	(74)	35.50	35.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4252	(252)	5.66	5.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4253	(372)	25.31	25.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4254	(654)	22.55	22.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4255	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4256	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4257	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4258	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4259	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4260	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4261	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4262	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4263	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4264	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4265	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4266	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4267	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4268	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4269	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4270	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4271	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4272	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4273	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4274	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4275	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4276	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4277	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4278	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4279	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4280	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4281	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4282	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4283	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4284	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4285	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4286	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4287	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4288	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4289	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4290	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4291	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4292	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4293	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4294	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4295	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4296	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4297	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4298	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4299	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4300	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4301	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4302	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4303	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4304	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4305	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4306	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4307	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4308	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4309	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4310	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4255	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053893103	US0538931033	A0123260
4256	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	054540109	US0545401095	A0097750
4257	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05508R106	US05508R1068	B0086160
4258	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05541T101	US05541T1016	B0135650
4259	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05569C105	US05569C1053	B0132350
4260	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	056525108	US0565251081	B0277590
4261	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057149106	US0571491069	B0365700
4262	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057741100	US0577411004	B0398710
4263	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057755209	US0577552096	B0420190
4264	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05945F103	US05945F1030	B0196880
4265	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05978R107	US05978R1077	B0076290
4266	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	063750103	US0637501034	B0081610
4267	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	063904106	US0639041062	B0024550
4268	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06643P104	US06643P1049	B0096430
4269	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06652V109	US06652V1098	B0085900
4270	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06846N104	US06846N1046	B0091190
4271	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	073685109	US0736851090	B0088990
4272	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	074002106	US0740021060	B0075880
4273	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	07556Q105	US07556Q1058	B1287570
4274	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	075571109	US0755711092	B0057790
4275	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	077347300	US0773473006	B0058560
4276	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	077454106	US0774541066	B0088030
4277	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	080555105	US0805551050	B2743730
4278	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	08160H101	US08160H1014	B2791930
4279	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	08173R104	US08173R1041	B0145670
4280	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	084680107	US0846801076	B0051850
4281	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	085789105	US0857891057	B3101490
4282	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	08915P101	US08915P1012	B0073900
4283	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09063H107	US09063H1077	B0088860
4284	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09065G107	US09065G1076	B0128720
4285	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09180C106	US09180C1062	B0088530
4286	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	091826107	US0918261076	B3332130
4287	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	092113109	US0921131092	B3800550
4288	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09227Q100	US09227Q1004	B0088610
4289	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	092533108	US0925331086	B0121980
4290	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	093679108	US0936791088	B0042540
4291	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	095180105	US0951801051	B0070880
4292	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	096231105	US0962311058	B0008860
4293	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09643P108	US09643P1084	B3331790
4294	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09656A105	US09656A1051	B0083080
4295	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	096761101	US0967611015	E6435200
4296	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09746Y105	US09746Y1055	B0132840
4297	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09856E105	US09856E1055	B0088790
4298	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	099709107	US0997091071	B4130560
4299	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	101119105	US1011191053	B4865480
4300	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	101388106	US1013881065	B0039040
4301	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	103043105	US1030431050	B5250060
4302	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	104674106	US1046741062	B5376090
4303	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	109043109	US1090431099	B5702600
4304	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	109178103	US1091781039	B0020340
4305	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	109473405	US1094734050	B0073970
4306	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	110394103	US1103941035	B0101920
4307	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	11133V108	US11133V1089	B0130470
4308	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	112211107	US1122111073	B0097490
4309	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	112723101	US1127231017	B0083940
4310	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	11373M107	US11373M1071	B0074650

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4255	AVOCENT CORP	01/01/00		TMS
4256	AXCELIS TECHNOLOGIES INC	01/01/00		TMS
4257	B & G FOODS HLDGS CORP CL A	01/01/00		TMS
4258	BGC PARTNERS INC CL A	01/01/00		TMS
4259	BMP SUNSTONE CORPORATION	01/01/00		TMS
4260	BADGER METER INC	01/01/00		TMS
4261	BAKER MICHAEL CORP	01/01/00		TMS
4262	BALDOR ELECTRIC CO	01/01/00		TMS
4263	BALDWIN & LYONS INC CL B	01/01/00		TMS
4264	BANCFIRST CORP-OKLA	01/01/00		TMS
4265	BANCTRUST FINANCIAL GROUP INC	01/01/00		TMS
4266	BANK MUTUAL CORPORATION	01/01/00		TMS
4267	BANK OF THE OZARKS INC	01/01/00		TMS
4268	BANKFINANCIAL CORPORATION	01/01/00		TMS
4269	BANNER CORP	01/01/00		TMS
4270	BILL BARRETT CORPORATION	01/01/00		TMS
4271	BEACON ROOFING SUPPLY INC	01/01/00		TMS
4272	BEARINGPOINT INC	01/01/00		TMS
4273	BEAZER HOMES USA INC	01/01/00		TMS
4274	BEBE STORES INC	01/01/00		TMS
4275	BEL FUSE INC-CL B	01/01/00		TMS
4276	BELDEN INC	01/01/00		TMS
4277	BELO CORP SER A	01/01/00		TMS
4278	BENCHMARK ELECTRONICS INC	01/01/00		TMS
4279	BENEFICIAL MUTUAL BANCORP INC	01/01/00		TMS
4280	BERKSHIRE HILLS BANCORP INC	01/01/00		TMS
4281	BERRY PETROLEUM CO-CL A	01/01/00		TMS
4282	BIG 5 SPORTING GOODS CORP	01/01/00		TMS
4283	BIOMED REALTY TRUST INC	01/01/00		TMS
4284	BIOFORM MEDICAL INC	01/01/00		TMS
4285	BJS RESTAURANTS INC	01/01/00		TMS
4286	BLACK BOX CORP-DEL	01/01/00		TMS
4287	BLACK HILLS CORP	01/01/00		TMS
4288	BLACKBAUD INC	01/01/00		TMS
4289	BLACKROCK KELSO CAP CORPORATION	01/01/00		TMS
4290	BLOCKBUSTER INC CL A	01/01/00		TMS
4291	BLOUNT INTL INC-NEW	01/01/00		TMS
4292	BLUEGREEN CORP	01/01/00		TMS
4293	BLYTH INC (FORM BLYTH INDS INC)	01/01/00		TMS
4294	BMB MUNAI INC	01/01/00		TMS
4295	BOB EVANS FARMS INC	01/01/00		TMS
4296	BOISE INC	01/01/00		TMS
4297	BOOKHAM INC	01/01/00		TMS
4298	BORDERS GROUP INC	01/01/00		TMS
4299	BOSTON PRIVATE FINANCIAL HLDGSINC (FORM BOSTON PRIVATE BANCORP INC)	01/01/00		TMS
4300	BOTTOMLINE TECHNOLOGIES (DE) INC	01/01/00		TMS
4301	BOWNE & CO INC	01/01/00		TMS
4302	BRADY CORPORATION CL A	01/01/00		TMS
4303	BRIGGS & STRATTON CORP	01/01/00		TMS
4304	BRIGHAM EXPLORATION CO	01/01/00		TMS
4305	BRIGHTPOINT INC NEW	01/01/00		TMS
4306	BRISTOW GROUP INC	01/01/00		TMS
4307	BROADPOINT SECURITIES GROUP INC	01/01/00		TMS
4308	BRONCO DRILLING CO INC	01/01/00		TMS
4309	BROOKFIELD HOMES CORP	01/01/00		TMS
4310	BROOKLINE BANCORP INC DEL	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4255	(552)	21.20	21.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4256	(1,258)	4.24	4.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4257	(246)	8.03	8.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4258	(190)	5.18	5.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4259	(40)	6.20	6.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4260	(12)	46.81	46.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4261	(78)	37.65	37.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4262	(568)	35.07	35.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4263	(106)	21.19	21.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4264	(92)	50.80	50.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4265	(214)	9.56	9.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4266	(596)	12.21	12.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4267	(154)	27.23	27.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4268	(240)	14.63	14.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4269	(172)	12.07	12.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4270	(242)	34.73	34.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4271	(290)	16.50	16.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4272	(2,686)	1.10	1.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4273	(484)	8.42	8.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4274	(368)	10.12	10.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4275	(136)	28.46	28.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4276	(376)	33.70	33.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4277	(1,094)	7.00	7.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4278	(686)	15.50	15.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4279	(402)	12.05	12.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4280	(128)	26.86	26.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4281	(192)	37.45	37.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4282	(268)	10.70	10.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4283	(884)	28.05	28.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4284	(60)	4.00	4.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4285	(46)	12.61	12.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4286	(214)	36.99	36.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4287	(472)	32.87	32.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4288	(42)	19.39	19.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4289	(156)	10.11	10.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4290	(2,188)	2.19	2.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4291	(468)	12.14	12.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4292	(158)	10.97	10.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4293	(302)	13.35	13.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4294	(424)	3.50	3.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4295	(382)	28.45	28.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4296	(436)	2.39	2.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4297	(1,232)	1.45	1.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4298	(358)	7.57	7.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4299	(670)	9.52	9.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4300	(270)	11.16	11.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4301	(304)	12.23	12.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4302	(618)	34.54	34.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4303	(612)	17.73	17.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4304	(570)	13.34	13.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4305	(614)	7.84	7.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4306	(298)	39.05	39.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4307	(244)	3.23	3.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4308	(322)	13.48	13.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4309	(118)	14.00	14.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4310	(718)	11.30	11.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
4311	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4312	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4313	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4314	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4315	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4316	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4317	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4318	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4319	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4320	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4321	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4322	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4323	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4324	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4325	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4326	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4327	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4328	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4329	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4330	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4331	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4332	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4333	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4334	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4335	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4336	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4337	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4338	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4339	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4340	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4341	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4342	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4343	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4344	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4345	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4346	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4347	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4348	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4349	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4350	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4351	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4352	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4353	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4354	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4355	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4356	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4357	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4358	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4359	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4360	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4361	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4362	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4363	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4364	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4365	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4366	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4311	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	114039100	US1140391004	B0094020
4312	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	114340102	US1143401024	B0077710
4313	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	115736100	US1157361007	B0041250
4314	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	117043109	US1170431092	B6778410
4315	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	117421107	US1174211078	B6835210
4316	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	117665109	US1176651099	B6837180
4317	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	118255108	US1182551085	B0023460
4318	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	120076104	US1200761047	B0090170
4319	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12008R107	US12008R1077	B0094800
4320	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12429T104	US12429T1043	B0120950
4321	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12477X106	US12477X1063	C0179960
4322	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12489V106	US12489V1061	C0086510
4323	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125071100	US1250711009	C0003590
4324	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125137109	US1251371092	C0077940
4325	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12541M102	US12541M1027	C0103830
4326	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12561W105	US12561W1053	C0095070
4327	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12562M106	US12562M1062	C0150040
4328	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125750307	US1257503078	C0190720
4329	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125906107	US1259061075	C0082990
4330	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12612L108	US12612L1089	C0045200
4331	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12618M100	US12618M1009	C0163640
4332	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12618T105	US12618T1051	C0175810
4333	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126349109	US1263491094	C0011580
4334	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126501105	US1265011056	C0091090
4335	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126600105	US1266001056	C0091450
4336	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126804301	US1268043015	C0142340
4337	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127150308	US1271503088	C0588590
4338	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127190304	US1271903049	C0150210
4339	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12802T101	US12802T1016	C0172150
4340	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	128030202	US1280302027	C0242620
4341	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12811R104	US12811R1041	C0145200
4342	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	13054D109	US13054D1090	C0081480
4343	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	130788102	US1307881029	C0047230
4344	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	130872104	US1308721042	C0138090
4345	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	131193104	US1311931042	C0374360
4346	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	13123X102	US13123X1028	C0809770
4347	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	132011107	US1320111073	C0717450
4348	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	133034108	US1330341082	C0766880
4349	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	138098108	US1380981084	C1795400
4350	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	139674105	US1396741050	C1860060
4351	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140288101	US1402881015	C0140250
4352	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140475104	US1404751042	C0045360
4353	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140501107	US1405011073	C1936770
4354	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14052H506	US14052H5063	C0124180
4355	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14056D105	US14056D1054	C1854720
4356	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14067E506	US14067E5069	C0133100
4357	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14141A108	US14141A1088	C0179410
4358	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14149F109	US14149F1093	C0052400
4359	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	141657106	US1416571065	C0182400
4360	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	146229109	US1462291097	C0136050
4361	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	147154108	US1471541086	C0597230
4362	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	147195101	US1471951012	C2403040
4363	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	147448104	US1474481041	C0045400
4364	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	147528103	US1475281036	C2456390
4365	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14754D100	US14754D1000	C2457280
4366	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	148411101	US1484111018	C2465300

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4311	BROOKLYN FEDERAL BANCORP INC	01/01/00		TMS
4312	BROOKS AUTOMATION INC NEW	01/01/00		TMS
4313	BROWN SHOE COMPANY	01/01/00		TMS
4314	BRUNSWICK CORP	01/01/00		TMS
4315	BRUSH ENGINEERED MATERIALS INC(HOLDING CO)	01/01/00		TMS
4316	BRYN MAWR BANK CORP	01/01/00		TMS
4317	BUCKEYE TECHNOLOGIES INC	01/01/00		TMS
4318	BUILD A BEAR WORKSHOP INC	01/01/00		TMS
4319	BUILDERS FIRSTSOURCE INC	01/01/00		TMS
4320	BWAY HOLDING CO	01/01/00		TMS
4321	CAI INTERNATIONAL INC COM	01/01/00		TMS
4322	CBRL GROUP INC	01/01/00		TMS
4323	CDI CORP	01/01/00		TMS
4324	CEC ENTERTAINMENT INC	01/01/00		TMS
4325	CH ENERGY GROUP INC	01/01/00		TMS
4326	CLECO CORP HLDGS NEW COM	01/01/00		TMS
4327	CKX INC	01/01/00		TMS
4328	CMGI INC NEW	01/01/00		TMS
4329	CSS INDUSTRIES INC	01/01/00		TMS
4330	CNA SURETY CORP	01/01/00		TMS
4331	CPI INTL INC	01/01/00		TMS
4332	CRA INTERNATIONAL INC	01/01/00		TMS
4333	CSG SYSTEMS INTERNATIONAL INC	01/01/00		TMS
4334	CTS CORP W/RTS TO PUR NOTES UNDER CERT CIRCUMSTANCE	01/01/00		TMS
4335	CVB FINANCIAL CORP	01/01/00		TMS
4336	CABELAS INC	01/01/00		TMS
4337	CACHE INC NEW	01/01/00		TMS
4338	CACI INTERNATIONAL INC-CL A	01/01/00		TMS
4339	CAL DIVE INTL INC	01/01/00		TMS
4340	CAL-MAINE FOODS INC NEW	01/01/00		TMS
4341	CALAMOS ASSET MGMT INC CL A	01/01/00		TMS
4342	CALIFORNIA PIZZA KITCHEN INC	01/01/00		TMS
4343	CALIFORNIA WATER SERVICE GROUP	01/01/00		TMS
4344	CALIPER LIFE SCIENCES INC	01/01/00		TMS
4345	CALLAWAY GOLF CO	01/01/00		TMS
4346	CALLON PETROLEUM CO-DEL	01/01/00		TMS
4347	CAMBREX CORP	01/01/00		TMS
4348	CAMDEN NATIONAL CORPORATION	01/01/00		TMS
4349	CANTEL MEDICAL CORPORATION	01/01/00		TMS
4350	CAPITAL CITY BANK GROUP INC	01/01/00		TMS
4351	CAPLEASE INC	01/01/00		TMS
4352	CAPITAL SENIOR LIVING CORP	01/01/00		TMS
4353	CAPITAL SOUTHWEST CORP	01/01/00		TMS
4354	CAPITAL TRUST INC MD CL A NEW	01/01/00		TMS
4355	CAPITOL BANCORP LTD	01/01/00		TMS
4356	CAPSTEAD MTG CORP COM NO PAR	01/01/00	0.00%	TMS
4357	CARDIAC SCIENCE CORPORATION	01/01/00		TMS
4358	CARDINAL FINANCIAL CORP	01/01/00		TMS
4359	CARE INVT TR INC	01/01/00		TMS
4360	CARTER'S INC	01/01/00		TMS
4361	CASCADE BANCORP-ORE	01/01/00		TMS
4362	CASCADE CORP	01/01/00		TMS
4363	CASELLA WASTE SYSTEMS INC-CL A	01/01/00		TMS
4364	CASEYS GENERAL STORES INC	01/01/00		TMS
4365	CASH AMERICA INTERNATIONAL INC	01/01/00		TMS
4366	A M CASTLE & CO (MARYLAND)	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4311	(42)	14.79	14.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4312	(780)	9.10	9.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4313	(520)	15.79	15.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4314	(1,080)	13.62	13.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4315	(250)	23.62	23.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4316	(86)	23.18	23.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4317	(484)	9.17	9.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4318	(204)	7.86	7.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4319	(194)	5.55	5.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4320	(16)	11.45	11.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4321	(28)	14.15	14.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4322	(88)	27.45	27.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4323	(150)	26.22	26.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4324	(30)	35.29	35.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4325	(194)	41.41	41.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4326	(742)	25.29	25.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4327	(274)	7.49	7.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4328	(602)	11.19	11.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4329	(98)	26.32	26.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4330	(204)	19.73	19.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4331	(108)	14.09	14.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4332	(50)	39.63	39.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4333	(198)	18.31	18.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4334	(414)	12.93	12.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4335	(816)	12.11	12.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4336	(484)	12.28	12.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4337	(56)	12.65	12.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4338	(294)	48.85	48.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4339	(506)	9.96	9.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4340	(16)	34.65	34.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4341	(248)	17.17	17.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4342	(70)	14.19	14.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4343	(242)	38.29	38.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4344	(584)	3.25	3.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4345	(810)	14.06	14.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4346	(260)	21.12	21.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4347	(152)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4348	(96)	31.76	31.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4349	(156)	9.81	9.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4350	(146)	26.47	26.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4351	(550)	8.43	8.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4352	(256)	7.91	7.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4353	(38)	133.78	133.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4354	(204)	11.83	11.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4355	(178)	16.05	16.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4356	(694)	13.16	13.16	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
4357	(238)	10.70	10.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4358	(114)	8.37	8.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4359	(166)	11.02	11.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4360	(698)	19.51	19.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4361	(272)	8.34	8.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4362	(112)	40.61	40.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4363	(120)	13.28	13.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4364	(624)	29.44	29.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4365	(202)	43.23	43.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4366	(204)	19.06	19.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4367	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4368	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4369	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4370	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4371	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4372	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4373	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4374	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4375	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4376	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4377	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4378	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4379	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4380	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4381	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4382	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4383	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4384	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4385	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4386	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4387	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4388	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4389	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4390	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4391	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4392	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4393	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4394	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4395	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4396	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4397	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4398	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4399	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4400	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4401	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4402	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4403	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4404	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4405	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4406	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4407	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4408	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4409	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4410	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4411	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4412	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4413	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4414	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4415	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4416	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4417	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4418	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4419	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4420	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4421	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4422	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4367	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	148711104	US1487111049	C0119850
4368	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149150104	US1491501045	C2515410
4369	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149205106	US1492051065	C2517650
4370	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149568107	US1495681074	C0129840
4371	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	150602209	US1506022094	C0135890
4372	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	150838100	US1508381001	C1263670
4373	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15100E106	US15100E1064	C0205150
4374	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15133V208	US15133V2088	C0057380
4375	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15135B101	US15135B1017	C0113220
4376	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15201P109	US15201P1093	C0078460
4377	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	153527205	US1535272058	C0174530
4378	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	154760102	US1547601021	C0124580
4379	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	155771108	US1557711082	C2994110
4380	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	156710105	US1567101050	C3129040
4381	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	157210105	US1572101053	C0160610
4382	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	158496109	US1584961098	C3321890
4383	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	161048103	US1610481038	C0099960
4384	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	161133103	US1611331034	C3395010
4385	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16117M107	US16117M1071	C0063930
4386	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	162456107	US1624561072	C3497050
4387	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	162825103	US1628251035	C3505780
4388	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16359R103	US16359R1032	C0140650
4389	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	163731102	US1637311028	C3571520
4390	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16411R208	US16411R2085	C0119870
4391	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16444H102	US16444H1023	C3455210
4392	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	165303108	US1653031088	C3720000
4393	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	168615102	US1686151028	C2287100
4394	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	168905107	US1689051076	C0040900
4395	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16934Q109	US16934Q1094	C0190430
4396	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16936Y100	US16936Y1001	C0148540
4397	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16941J106	US16941J1060	C0201120
4398	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	170032809	US1700328099	C0116460
4399	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171046105	US1710461054	C0080220
4400	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171484108	US1714841087	C4112540
4401	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17163B102	US17163B1026	C3284520
4402	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171871106	US1718711062	C0125740
4403	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17243V102	US17243V1026	C0177810
4404	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	172737108	US1727371080	C4210010
4405	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17273K109	US17273K1097	C0099220
4406	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	172755100	US1727551004	C4216440
4407	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17285T106	US17285T1060	C0154350
4408	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	172922106	US1729221069	C4234920
4409	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	174420109	US1744201096	C4244190
4410	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	174740100	US1747401008	C4253650
4411	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17770A109	US17770A1097	C0000330
4412	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	177835105	US1778351056	C4300000
4413	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	179895107	US1798951075	C4374960
4414	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	18712Q103	US18712Q1031	C0162920
4415	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	190897108	US1908971088	C0126940
4416	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192108108	US1921081089	C4847460
4417	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19238U107	US19238U1079	C0182960
4418	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19239Y108	US19239Y1082	C0144030
4419	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192479103	US1924791031	C4871550
4420	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19247A100	US19247A1007	C0144050
4421	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192576106	US1925761066	C4873510
4422	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	193294105	US1932941057	C3741970

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4367	CASUAL MALE RETAIL GROUP INC	01/01/00		TMS
4368	CATHAY GENERAL BANCORP	01/01/00		TMS
4369	CATO CORP CL A	01/01/00		TMS
4370	CAVCO INDS INC DEL	01/01/00		TMS
4371	CEDAR SHOPPING CENTERS INC NEW	01/01/00		TMS
4372	CELADON GROUP INC	01/01/00		TMS
4373	CELERA CORPORATION	01/01/00		TMS
4374	CENTENNIAL COMMUNICATIONS CORPCL A	01/01/00		TMS
4375	CENTENE CORP DEL	01/01/00		TMS
4376	CENTERSTATE BANKS FL INC	01/01/00		TMS
4377	CENTRAL GARDEN & PET CO CL A NON-VTG	01/01/00		TMS
4378	CENTRAL PACIFIC FINANCIAL CORP	01/01/00		TMS
4379	CENTRAL VERMONT PUB SVC CORP	01/01/00		TMS
4380	CERADYNE INC-CALIF	01/01/00		TMS
4381	CEVA INC	01/01/00		TMS
4382	CHAMPION ENTERPRISES INC	01/01/00		TMS
4383	CHARLOTTE RUSSE HLDG INC	01/01/00		TMS
4384	CHARMING SHOPPES INC	01/01/00		TMS
4385	CHARTER COMMUNICATIONS INC DELCL A	01/01/00		TMS
4386	CHATTEM INC	01/01/00		TMS
4387	CHECKPOINT SYSTEMS INC	01/01/00		TMS
4388	CHEMED CORPORATION	01/01/00		TMS
4389	CHEMICAL FINANCIAL CORP	01/01/00		TMS
4390	CHENIERE ENERGY INC COM	01/01/00		TMS
4391	CHEROKEE INC-DEL NEW	01/01/00		TMS
4392	CHESAPEAKE UTILITIES CORP	01/01/00		TMS
4393	CHICOS FAS INC	01/01/00		TMS
4394	CHILDRENS PLACE RETAIL STORES INC	01/01/00		TMS
4395	CHIMERA INVESTMENT CORPORATION	01/01/00		TMS
4396	***CHINA BAK BATTERY INC	01/01/00		TMS
4397	CHINA PRECISION STEEL INC	01/01/00		TMS
4398	CHIQUITA BRANDS INTL INC NEW	01/01/00		TMS
4399	CHRISTOPHER & BANKS CORP	01/01/00		TMS
4400	CHURCHILL DOWNS INC	01/01/00		TMS
4401	CIBER INC	01/01/00		TMS
4402	CINCINNATI BELL INC NEW COM	01/01/00		TMS
4403	CINEMARK HLDGS INC	01/01/00		TMS
4404	CIRCUIT CITY STORES INC CIRCUIT CITY GROUP	01/01/00		TMS
4405	CIRCOR INTL INC	01/01/00		TMS
4406	CIRRUS LOGIC INC	01/01/00		TMS
4407	CITADEL BROADCASTING CORP	01/01/00		TMS
4408	CITIZENS & NORTHERN CORP	01/01/00		TMS
4409	CITIZENS REPUBLIC BANCORP INC	01/01/00		TMS
4410	CITIZENS INC-CL A	01/01/00		TMS
4411	CITY BANK-LYNNWOOD WASH	01/01/00		TMS
4412	CITY HOLDING CO	01/01/00		TMS
4413	CLARCOR INC	01/01/00		TMS
4414	CLIFTON SAVINGS BANK SLA	01/01/00		TMS
4415	COBIZ FINANCIAL INC	01/01/00		TMS
4416	COEUR D ALENE MINES CORP	01/01/00		TMS
4417	COGDELL SPENCER INC	01/01/00		TMS
4418	COGENT INC	01/01/00		TMS
4419	COHERENT INC	01/01/00		TMS
4420	COHEN & STEERS INC	01/01/00		TMS
4421	COHU INC	01/01/00		TMS
4422	KENNETH COLE PRODUCTIONS INC CL A	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4367	(456)	4.46	4.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4368	(608)	23.90	23.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4369	(278)	17.97	17.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4370	(18)	33.64	33.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4371	(472)	13.40	13.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4372	(270)	13.27	13.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4373	(616)	14.89	14.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4374	(118)	7.60	7.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4375	(492)	24.29	24.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4376	(116)	15.95	15.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4377	(788)	6.14	6.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4378	(354)	13.82	13.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4379	(128)	22.60	22.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4380	(324)	34.90	34.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4381	(64)	8.97	8.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4382	(488)	5.51	5.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4383	(218)	12.52	12.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4384	(1,392)	5.31	5.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4385	(2,840)	1.02	1.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4386	(12)	73.39	73.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4387	(488)	20.01	20.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4388	(76)	44.97	44.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4389	(294)	29.29	29.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4390	(132)	2.87	2.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4391	(42)	23.45	23.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4392	(84)	29.97	29.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4393	(1,488)	7.11	7.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4394	(288)	40.00	40.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4395	(416)	6.23	6.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4396	(84)	3.82	3.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4397	(210)	4.96	4.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4398	(532)	15.77	15.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4399	(138)	10.46	10.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4400	(118)	46.45	46.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4401	(658)	8.47	8.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4402	(2,996)	3.53	3.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4403	(236)	14.13	14.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4404	(2,074)	1.67	1.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4405	(30)	51.60	51.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4406	(266)	5.46	5.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4407	(2,218)	0.87	0.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4408	(112)	21.92	21.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4409	(1,178)	4.77	4.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4410	(458)	7.27	7.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4411	(168)	12.52	12.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4412	(200)	43.28	43.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4413	(238)	39.92	39.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4414	(130)	11.30	11.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4415	(234)	10.86	10.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4416	(6,738)	1.57	1.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4417	(130)	18.22	18.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4418	(210)	11.68	11.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4419	(292)	36.65	36.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4420	(78)	28.02	28.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4421	(266)	15.02	15.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4422	(112)	16.86	16.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
4423	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4424	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4425	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4426	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4427	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4428	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4429	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4430	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4431	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4432	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4433	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4434	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4435	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4436	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4437	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4438	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4439	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4440	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4441	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4442	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4443	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4444	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4445	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4446	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4447	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4448	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4449	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4450	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4451	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4452	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4453	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4454	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4455	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4456	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4457	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4458	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4459	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4460	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4461	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4462	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4463	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4464	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4465	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4466	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4467	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4468	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4469	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4470	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4471	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4472	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4473	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4474	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4475	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4476	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4477	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4478	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4423	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	193459302	US1934593021	C0176370
4424	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19421W100	US19421W1009	C0186500
4425	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	195493309	US1954933099	C7105910
4426	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	195872106	US1958721060	C5633210
4427	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	197236102	US1972361026	C5598080
4428	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	198516106	US1985161066	C0072840
4429	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	199333105	US1993331057	C0011370
4430	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	199908104	US1999081045	C0038480
4431	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	202608105	US2026081057	C0144170
4432	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	203607106	US2036071064	C5675220
4433	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	204149108	US2041491083	C0029880
4434	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20451N101	US20451N1019	C0160880
4435	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20451Q104	US20451Q1040	C0192520
4436	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20453E109	US20453E1091	C0163740
4437	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20478N100	US20478N1000	C0059260
4438	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205306103	US2053061030	C0143440
4439	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20563P101	US20563P1012	C0048790
4440	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20581E104	US20581E1047	C0144700
4441	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205859101	US2058591015	C0205750
4442	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	207410101	US2074101013	C5938150
4443	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	207797101	US2077971016	C5989360
4444	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	208242107	US2082421072	C0136630
4445	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	209034107	US2090341072	C0178090
4446	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	209341106	US2093411062	C3742130
4447	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	210226106	US2102261060	C6365010
4448	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	216831107	US2168311072	C6841380
4449	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	218681104	US2186811046	C0148180
4450	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	219141108	US2191411089	C0023560
4451	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22002T108	US22002T1088	C0049590
4452	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	220873103	US2208731032	C0014890
4453	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	222660102	US2226601027	C7192080
4454	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	224051102	US2240511020	C0024030
4455	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	224633107	US2246331076	C7332730
4456	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	225223304	US2252233042	C0166140
4457	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	225310101	US2253101016	C6210090
4458	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	227046109	US2270461096	C0160090
4459	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	227483104	US2274831047	C0128010
4460	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	228411104	US2284111042	C0069970
4461	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	229669106	US2296691064	C7794010
4462	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	231082108	US2310821085	C0077020
4463	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	231561101	US2315611010	C7942060
4464	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232572107	US2325721072	C0023890
4465	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232674507	US2326745070	C0126930
4466	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23282W100	US23282W1009	C0164510
4467	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	233153105	US2331531051	D0101380
4468	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23326R109	US23326R1095	D0099610
4469	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23332B106	US23332B1061	D3876910
4470	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23334L102	US23334L1026	D0087410
4471	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	235825205	US2358252052	D0116010
4472	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	236442109	US2364421097	D0114620
4473	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	237502109	US2375021092	D0097130
4474	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	238113104	US2381131042	D0749020
4475	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	239359102	US2393591027	D0948640
4476	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	242309102	US2423091022	D0089550
4477	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	246647101	US2466471016	D0096310
4478	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	247131105	US2471311058	D1760350

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4423	COLEMAN CABLE INC	01/01/00		TMS
4424	COLLECTIVE BRANDS INC	01/01/00		TMS
4425	COLONIAL BANCGROUP INC	01/01/00		TMS
4426	COLONIAL PROPERTIES TRUST	01/01/00		TMS
4427	COLUMBIA BANKING SYSTEMS INC	01/01/00		TMS
4428	COLUMBIA SPORTSWEAR CO	01/01/00		TMS
4429	COLUMBUS MCKINNON CORP-N.Y.	01/01/00		TMS
4430	COMFORT SYSTEMS USA INC	01/01/00		TMS
4431	COMMERCIAL VEHICLE GROUP INC	01/01/00		TMS
4432	COMMUNITY BANK SYSTEMS INC	01/01/00		TMS
4433	COMMUNITY TRUST BANCORP INC	01/01/00		TMS
4434	COMPASS MINERALS INTL INC	01/01/00		TMS
4435	COMPASS DIVERSIFIED HOLDINGS SHARES OF BENEFICIAL INTEREST	01/01/00		TMS
4436	COMPLETE PRODUCTION SERVICES INC COMMON STOCK	01/01/00		TMS
4437	COMPUCREDIT CORP	01/01/00		TMS
4438	COMPUTER PROGRAMS & SYSTEMS INC	01/01/00		TMS
4439	COMPX INTERNATIONAL INC-CL A	01/01/00		TMS
4440	COMSYS IT PARTNERS INC	01/01/00		TMS
4441	COMVERGE INC	01/01/00		TMS
4442	CONMED CORP	01/01/00		TMS
4443	CONNECTICUT WATER SERVICE INC	01/01/00		TMS
4444	CONNS INC	01/01/00		TMS
4445	CONSOLIDATED COMMUNICATIONS HLDGS INC	01/01/00		TMS
4446	CONSOLIDATED GRAPHICS INC-TEX	01/01/00		TMS
4447	CONSOLIDATED-TOMOKA LAND CO	01/01/00		TMS
4448	COOPER TIRE & RUBBER CO	01/01/00		TMS
4449	CORE MARK HOLDING CO INC	01/01/00		TMS
4450	CORNELL COMPANIES INC	01/01/00		TMS
4451	CORPORATE OFFICE PROPERTIES TRUST-SBI	01/01/00		TMS
4452	CORUS BANKSHARES INC	01/01/00		TMS
4453	COURIER CORP	01/01/00		TMS
4454	COX RADIO INC-CL A	01/01/00		TMS
4455	CRAWFORD & CO-CL B	01/01/00		TMS
4456	CRAY INC	01/01/00		TMS
4457	CREDIT ACCEPTANCE CORP-MICH	01/01/00		TMS
4458	CROCS INC	01/01/00		TMS
4459	CROSS COUNTRY HEALTHCARE INC	01/01/00		TMS
4460	CROWN MEDIA HLDGS INC CL A	01/01/00		TMS
4461	CUBIC CORPORATION	01/01/00		TMS
4462	CUMULUS MEDIA INC-CL A	01/01/00		TMS
4463	CURTISS WRIGHT CORP	01/01/00		TMS
4464	CYMER INC	01/01/00		TMS
4465	CYPRESS BIOSCIENCES INC COM PAR $.02	01/01/00		TMS
4466	CYTOKINETICS INC	01/01/00		TMS
4467	DCT INDUSTRIAL TRUST INC	01/01/00		TMS
4468	DG FASTCHANNEL INC	01/01/00		TMS
4469	DSP GROUP INC	01/01/00		TMS
4470	DSW INC CL A	01/01/00		TMS
4471	DANA HOLDING CORP	01/01/00		TMS
4472	DANVERS BANCORP INC COM	01/01/00		TMS
4473	DARWIN PROFESSIONAL UNDERWRITERS INC	01/01/00		TMS
4474	DATASCOPE CORP	01/01/00		TMS
4475	DAWSON GEOPHYSICAL CO	01/01/00		TMS
4476	DEALERTRACK HLDGS INC	01/01/00		TMS
4477	DELEK US HLDGS INC	01/01/00		TMS
4478	DELPHI FINANCIAL GROUP INC CL A	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4423	(30)	12.19	12.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4424	(784)	17.05	17.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4425	(2,472)	7.95	7.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4426	(580)	18.98	18.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4427	(222)	14.60	14.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4428	(154)	41.88	41.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4429	(210)	24.18	24.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4430	(496)	14.85	14.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4431	(264)	10.08	10.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4432	(370)	23.00	23.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4433	(184)	35.31	35.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4434	(190)	61.78	61.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4435	(292)	14.56	14.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4436	(592)	22.40	22.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4437	(202)	4.77	4.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4438	(20)	27.52	27.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4439	0	5.80	5.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4440	(178)	12.29	12.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4441	(16)	4.93	4.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4442	(326)	31.70	31.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4443	(102)	26.24	26.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4444	(120)	21.78	21.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4445	(182)	15.43	15.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4446	(54)	37.62	37.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4447	(22)	45.86	45.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4448	(724)	11.14	11.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4449	(116)	26.87	26.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4450	(136)	26.96	26.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4451	(478)	39.38	39.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4452	(458)	5.05	5.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4453	(130)	20.98	20.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4454	(314)	10.97	10.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4455	(296)	15.64	15.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4456	(290)	4.93	4.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4457	(26)	18.36	18.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4458	(76)	4.50	4.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4459	(308)	16.73	16.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4460	(64)	4.53	4.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4461	(192)	27.80	27.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4462	(322)	4.57	4.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4463	(84)	50.92	50.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4464	(282)	26.80	26.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4465	(86)	6.43	6.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4466	(40)	4.95	4.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4467	(2,116)	7.42	7.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4468	(20)	20.40	20.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4469	(298)	7.78	7.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4470	(70)	14.76	14.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4471	(1,220)	6.65	6.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4472	(122)	12.76	12.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4473	(6)	31.70	31.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4474	(10)	50.45	50.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4475	(32)	48.78	48.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4476	(144)	18.05	18.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4477	(162)	9.60	9.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4478	(508)	28.08	28.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4479	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4480	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4481	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4482	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4483	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4484	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4485	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4486	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4487	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4488	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4489	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4490	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4491	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4492	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4493	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4494	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4495	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4496	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4497	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4498	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4499	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4500	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4501	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4502	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4503	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4504	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4505	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4506	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4507	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4508	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4509	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4510	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4511	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4512	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4513	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4514	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4515	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4516	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4517	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4518	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4519	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4520	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4521	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4522	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4523	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4524	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4525	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4526	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4527	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4528	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4529	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4530	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4531	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4532	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4533	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4534	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4479	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24784L105	US24784L1052	D0112350
4480	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	248019101	US2480191012	D1950050
4481	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	252784301	US2527843013	D0086620
4482	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	253798102	US2537981027	D3156250
4483	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	253922108	US2539221083	D0005240
4484	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254067101	US2540671011	D0015240
4485	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	256743105	US2567431059	D0034750
4486	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25754A201	US25754A2015	D0081460
4487	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	257701201	US2577012014	D0063600
4488	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25811P886	PR25811P8869	D0112320
4489	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	258278100	US2582781009	D0097340
4490	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	261018105	US2610181057	D3113170
4491	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	261570105	US2615701057	D4890820
4492	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26168L205	US26168L2051	D4919160
4493	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	264147109	US2641471097	D5155070
4494	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26613Q106	US26613Q1067	D0111740
4495	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	267475101	US2674751019	D5873050
4496	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26784F103	US26784F1030	D0007930
4497	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26817C101	US26817C1018	D0099380
4498	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	268664109	US2686641091	E0038370
4499	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26873N108	US26873N1081	E0027350
4500	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26882D109	US26882D1090	E0063380
4501	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	269279402	US2692794025	E0070780
4502	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26928A200	US26928A2006	E0069420
4503	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	270006109	US2700061094	E0074380
4504	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	27579R104	US27579R1041	E0021870
4505	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	277276101	US2772761019	E0011500
4506	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28140H104	US28140H1041	E0067310
4507	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28257U104	US28257U1043	E0079140
4508	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	283677854	US2836778546	E0004930
4509	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	285218103	US2852181039	E2700030
4510	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	285229100	US2852291002	E2740090
4511	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	286082102	US2860821022	E3498850
4512	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28660G106	US28660G1067	E0042120
4513	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	288853104	US2888531041	E0024010
4514	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29084Q100	US29084Q1004	E4294230
4515	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29089Q105	US29089Q1058	E0075890
4516	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29100P102	US29100P1021	E0072900
4517	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	291641108	US2916411083	E4772550
4518	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292218104	US2922181043	E0102940
4519	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292475209	US2924752098	E4290850
4520	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292554102	US2925541029	E0050290
4521	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29255V201	US29255V2016	E0084310
4522	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292562105	US2925621052	E4609220
4523	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29275Y102	US29275Y1029	E0064560
4524	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292764107	US2927641074	E0082910
4525	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292970100	US2929701009	E0016700
4526	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293389102	US2933891028	E5343270
4527	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29355X107	US29355X1072	E0050900
4528	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29358P101	US29358P1012	E0110490
4529	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29362U104	US29362U1043	E0037150
4530	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293639100	US2936391000	E0021490
4531	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293712105	US2937121059	E0050860
4532	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29380T105	US29380T1051	E0040080
4533	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29382R107	US29382R1077	E0065030
4534	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29384R105	US29384R1059	E0084060

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4479	DELTEK INC	01/01/00		TMS
4480	DELUXE CORP	01/01/00		TMS
4481	DIAMONDROCK HOSPITALITY COMPANY	01/01/00		TMS
4482	DIGI INTERNATIONAL INC	01/01/00		TMS
4483	DIME COMMUNITY BANCSHARES	01/01/00		TMS
4484	DILLARDS INC-CL A	01/01/00		TMS
4485	DOLLAR THRIFTY AUTOMOTIVE GROUP INC	01/01/00		TMS
4486	DOMINOS PIZZA INC	01/01/00		TMS
4487	DONEGAL GROUP INC CL A	01/01/00		TMS
4488	DORAL FINL CORP COM NEW	01/01/00		TMS
4489	DORMAN PRODUCTS INC	01/01/00		TMS
4490	DOWNEY FINANCIAL CORP	01/01/00		TMS
4491	DRESS BARN INC	01/01/00		TMS
4492	DREW INDUSTRIES INC NEW	01/01/00		TMS
4493	DUCOMMUN INC	01/01/00		TMS
4494	DUPONT FABROS TECHNOLOGY INC COMMON STOCK	01/01/00		TMS
4495	DYCOM INDUSTRIES INC	01/01/00		TMS
4496	DYNAMEX INC	01/01/00		TMS
4497	DYNCORP INTERNATIONAL INC CL A	01/01/00		TMS
4498	EMC INSURANCE GROUP INC	01/01/00		TMS
4499	EMS TECHNOLGIES INC	01/01/00		TMS
4500	EPIQ SYSTEMS INC	01/01/00		TMS
4501	EXCO RESOURCES INC	01/01/00		TMS
4502	EV3 INC	01/01/00		TMS
4503	EAGLE TEST SYSTEMS INC	01/01/00		TMS
4504	EAST WEST BANCORP INC	01/01/00		TMS
4505	EASTGROUP PROPERTIES INC	01/01/00		TMS
4506	EDUCATION REALTY TRUST INC	01/01/00		TMS
4507	EINSTEIN NOAH RESTAURANT GROUP INC	01/01/00		TMS
4508	EL PASO ELECTRIC CO NEW	01/01/00		TMS
4509	ELECTRO RENT CORP	01/01/00		TMS
4510	ELECTRO SCIENTIFIC INDUSTRIES INC	01/01/00		TMS
4511	ELECTRONICS FOR IMAGING INC	01/01/00		TMS
4512	ELIZABETH ARDEN INC	01/01/00		TMS
4513	ELLIS PERRY INTERNATIONAL INC	01/01/00		TMS
4514	EMCOR GROUP INC	01/01/00		TMS
4515	EMERGENT BIOSOLUTIONS INC	01/01/00		TMS
4516	EMERGENCY MED SVCS CORP CL A	01/01/00		TMS
4517	EMPIRE DISTRICT ELECTRIC CO	01/01/00		TMS
4518	EMPLOYERS HLDGS INC	01/01/00		TMS
4519	EMULEX CORP NEW	01/01/00		TMS
4520	ENCORE CAPITAL GROUP INC	01/01/00		TMS
4521	ENCORE BANCSHARES INC	01/01/00		TMS
4522	ENCORE WIRE CORP	01/01/00		TMS
4523	ENERSYS COM	01/01/00		TMS
4524	ENERNOC INC	01/01/00		TMS
4525	ENERGYSOUTH INC	01/01/00		TMS
4526	ENNIS INC FORMERLY ENNIS BUSINESS FORMS INC	01/01/00		TMS
4527	ENPRO INDUSTRIES INC	01/01/00		TMS
4528	ENSIGN GROUP INC COM USD0.001	01/01/00		TMS
4529	ENTEGRIS INC	01/01/00		TMS
4530	ENTERCOM COMMUNICATIONS CORP	01/01/00		TMS
4531	ENTERPRISE FINANCIAL SERVICES CORP	01/01/00		TMS
4532	ENTERTAINMENT PROPERTIES TRUSTSBI	01/01/00		TMS
4533	ENTRAVISION COMMUNICATIONS CORP CLASS A	01/01/00		TMS
4534	ENTROPIC COMMUNICATIONS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4479	(12)	7.41	7.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4480	(304)	15.93	15.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4481	(1,168)	9.68	9.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4482	(262)	11.81	11.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4483	(292)	17.29	17.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4484	(704)	12.44	12.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4485	(266)	5.82	5.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4486	(482)	13.14	13.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4487	(144)	18.44	18.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4488	(62)	14.41	14.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4489	(138)	13.22	13.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4490	(250)	1.47	1.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4491	(554)	17.05	17.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4492	(220)	18.10	18.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4493	(130)	23.87	23.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4494	(60)	16.18	16.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4495	(492)	14.50	14.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4496	(60)	29.93	29.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4497	(286)	16.36	16.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4498	(74)	22.34	22.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4499	(192)	22.00	22.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4500	(148)	10.66	10.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4501	(108)	21.79	21.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4502	(698)	11.21	11.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4503	(158)	15.35	15.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4504	(780)	13.72	13.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4505	(210)	47.94	47.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4506	(350)	11.08	11.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4507	(26)	14.15	14.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4508	(552)	21.80	21.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4509	(266)	13.76	13.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4510	(334)	14.59	14.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4511	(656)	15.32	15.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4512	(300)	21.12	21.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4513	(70)	18.02	18.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4514	(512)	29.97	29.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4515	(46)	13.75	13.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4516	(64)	34.00	34.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4517	(416)	21.50	21.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4518	(574)	18.00	18.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4519	(1,040)	12.68	12.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4520	(168)	13.96	13.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4521	(80)	15.61	15.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4522	(226)	19.21	19.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4523	(236)	22.78	22.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4524	(106)	11.28	11.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4525	(56)	61.24	61.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4526	(316)	16.92	16.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4527	(220)	42.77	42.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4528	(98)	16.93	16.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4529	(1,318)	5.52	5.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4530	(318)	5.75	5.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4531	(68)	19.59	19.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4532	(376)	56.28	56.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4533	(366)	3.13	3.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4534	(20)	1.92	1.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
4535	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4536	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4537	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4538	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4539	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4540	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4541	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4542	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4543	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4544	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4545	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4546	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4547	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4548	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4549	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4550	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4551	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4552	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4553	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4554	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4555	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4556	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4557	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4558	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4559	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4560	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4561	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4562	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4563	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4564	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4565	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4566	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4567	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4568	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4569	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4570	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4571	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4572	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4573	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4574	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4575	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4576	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4577	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4578	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4579	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4580	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4581	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4582	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4583	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4584	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4585	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4586	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4587	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4588	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4589	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4590	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4535	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	294100102	US2941001024	E5415500
4536	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29426L108	US29426L1089	E0028110
4537	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29428R103	US29428R1032	E0066590
4538	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29472R108	US29472R1086	E0066370
4539	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	294752100	US2947521009	E0020150
4540	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29667D104	US29667D1046	E0081180
4541	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	297425100	US2974251009	E6300080
4542	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	297602104	US2976021046	E5914430
4543	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	298736109	US2987361092	E0010750
4544	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29977A105	US29977A1051	E0077140
4545	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	300645108	US3006451088	E6640980
4546	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30214U102	US30214U1025	E0043320
4547	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30225T102	US30225T1025	E0064950
4548	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30226D106	US30226D1063	E0022370
4549	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30239F106	US30239F1066	F0004370
4550	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30241L109	US30241L1098	F0330380
4551	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30247C301	US30247C3016	F0081470
4552	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302520101	US3025201019	F0081550
4553	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302563101	US3025631017	F0005240
4554	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302709100	US3027091004	F0097490
4555	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	303250104	US3032501047	F0343130
4556	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	305560104	US3055601047	F0075790
4557	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	307675108	US3076751086	F0880050
4558	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	309562106	US3095621062	F0890680
4559	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	313148306	US3131483063	F1154150
4560	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	313855108	US3138551086	F1498320
4561	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31430F101	US31430F1012	F0027890
4562	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	315405100	US3154051003	F1800660
4563	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31567R100	US31567R1005	F0083340
4564	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	317492106	US3174921060	F2274360
4565	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	317585404	US3175854047	F0036040
4566	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	317923100	US3179231002	F2279990
4567	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	318457108	US3184571087	F0071520
4568	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31845F100	US31845F1003	F0088520
4569	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31866P102	US31866P1021	F0101200
4570	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	318672102	PR3186721027	F0029250
4571	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	318910106	US3189101062	F2694540
4572	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	319383105	US3193831050	F2738760
4573	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31942D107	US31942D1072	F2253300
4574	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	319829107	US3198291078	F2772200
4575	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31983A103	US31983A1034	F0020490
4576	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320209109	US3202091092	F2087970
4577	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	32020R109	US32020R1095	F3016120
4578	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320218100	US3202181000	F2808220
4579	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	32022K102	US32022K1025	F0095830
4580	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320239106	US3202391062	F2796560
4581	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	32054K103	US32054K1034	F3166510
4582	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320771108	US3207711082	F0091290
4583	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320817109	US3208171096	F2942290
4584	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320841109	US3208411096	F0084940
4585	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320867104	US3208671046	F2943900
4586	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33582V108	US33582V1089	F0059710
4587	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33610F109	US33610F1093	F0091310
4588	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33610T109	US33610T1097	F0051920
4589	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33646W100	US33646W1009	F0041180
4590	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	336901103	US3369011032	F3716170

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4535	ENZO BIOCHEM INC	01/01/00		TMS
4536	EPICOR SOFTWARE CORP	01/01/00		TMS
4537	EPOCH HOLDING CORPORATION	01/01/00		TMS
4538	EQUITY LIFESTYLE PROPERTIES INC	01/01/00		TMS
4539	EQUITY ONE INC	01/01/00		TMS
4540	ESSA BANCORP INC	01/01/00		TMS
4541	ESTERLINE TECHNOLOGIES CORP	01/01/00		TMS
4542	ETHAN ALLEN INTERIORS INC	01/01/00		TMS
4543	EURONET WORLDWIDE INC	01/01/00		TMS
4544	EVERCORE PARTNERS INC CL A	01/01/00		TMS
4545	EXAR CORPORATION	01/01/00		TMS
4546	EXPONENT INC	01/01/00		TMS
4547	EXTRA SPACE STORAGE INC	01/01/00		TMS
4548	EXTREME NETWORKS INC	01/01/00		TMS
4549	FBL FINANCIAL GROUP INC-CL A	01/01/00		TMS
4550	FEI CO	01/01/00		TMS
4551	FBR CAP MKTS CORP COM	01/01/00		TMS
4552	F N B CORP-PA	01/01/00		TMS
4553	FPIC INSURANCE GROUP INC	01/01/00		TMS
4554	FX REAL ESTATE AND ENTERTAINMENT INC	01/01/00		TMS
4555	FAIR ISAAC INC FORMERLY FAIR ISAAC & CO INC	01/01/00		TMS
4556	FAIRPOINT COMMUNICATIONS INC	01/01/00		TMS
4557	FARMER BROS CO	01/01/00		TMS
4558	FARMERS CAPITAL BANK CORP	01/01/00		TMS
4559	FEDERAL AGRICULTURAL MORTGAGE CORP-CL C	01/01/00		TMS
4560	FEDERAL SIGNAL CORP	01/01/00		TMS
4561	FELCOR LODGING TRUST INC	01/01/00		TMS
4562	FERRO CORP	01/01/00		TMS
4563	FIBERTOWER CORPORATION	01/01/00		TMS
4564	FINANCIAL FEDERAL CORP	01/01/00		TMS
4565	FINANCIAL INSTITUTIONS INC COM	01/01/00		TMS
4566	FINISH LINE INC-CL A	01/01/00		TMS
4567	FIRST ACCEPTANCE CORP	01/01/00		TMS
4568	FIRST ADVANTAGE CORPORATION CL A	01/01/00		TMS
4569	FIRST BANCORP INC (ME)	01/01/00		TMS
4570	FIRST BANCORP P R (HOLDING COMPANY)	01/01/00		TMS
4571	FIRST BANCORP-TROY N.C.	01/01/00		TMS
4572	FIRST BUSEY CORP	01/01/00		TMS
4573	FIRST CASH FINANCIAL SERVICES INC	01/01/00		TMS
4574	FIRST COMMONWEALTH FINANCIAL CORP-PA	01/01/00		TMS
4575	FIRST COMMUNITY BANCSHARES INCNEV	01/01/00		TMS
4576	FIRST FINANCIAL BANCORP-OHIO	01/01/00		TMS
4577	FIRST FINANCIAL BANKSHARES INC	01/01/00		TMS
4578	FIRST FINANCIAL CORP-IND	01/01/00		TMS
4579	FIRST FINANCIAL NORTHWEST INC	01/01/00		TMS
4580	FIRST FINANCIAL HOLDINGS INC	01/01/00		TMS
4581	FIRST INDUSTRIAL REALTY TRUST INC	01/01/00		TMS
4582	FIRST MARBLEHEAD CORP	01/01/00		TMS
4583	FIRST MERCHANTS CORP	01/01/00		TMS
4584	FIRST MERCURY FINL CORP	01/01/00		TMS
4585	FIRST MIDWEST BANCORP INC-DEL	01/01/00		TMS
4586	FIRST NIAGARA FINANCIAL GROUP INC	01/01/00		TMS
4587	FIRST POTOMAC REALTY TRUST	01/01/00		TMS
4588	FIRST PLACE FINANCIAL CORP-DEL	01/01/00		TMS
4589	FIRST SOUTH BANCORP INC VA	01/01/00		TMS
4590	1ST SOURCE CORP COM	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4535	(94)	11.07	11.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4536	(734)	8.22	8.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4537	(18)	10.95	10.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4538	(90)	49.53	49.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4539	(398)	20.49	20.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4540	(208)	13.35	13.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4541	(62)	48.31	48.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4542	(302)	27.15	27.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4543	(582)	17.15	17.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4544	(120)	13.22	13.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4545	(418)	6.80	6.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4546	(56)	32.74	32.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4547	(978)	15.84	15.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4548	(1,434)	3.24	3.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4549	(156)	24.30	24.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4550	(450)	24.84	24.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4551	(348)	4.76	4.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4552	(1,060)	14.30	14.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4553	(102)	50.11	50.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4554	(140)	1.35	1.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4555	(598)	25.18	25.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4556	(1,094)	8.73	8.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4557	(84)	25.26	25.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4558	(78)	23.82	23.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4559	(116)	16.56	16.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4560	(588)	15.71	15.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4561	(764)	8.81	8.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4562	(68)	23.75	23.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4563	(1,472)	1.19	1.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4564	(314)	24.79	24.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4565	(134)	16.20	16.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4566	(358)	11.85	11.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4567	(216)	3.10	3.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4568	(128)	16.05	16.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4569	(106)	16.94	16.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4570	(878)	9.70	9.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4571	(178)	17.41	17.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4572	(308)	15.04	15.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4573	(16)	18.01	18.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4574	(904)	12.61	12.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4575	(112)	32.65	32.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4576	(464)	13.25	13.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4577	(210)	51.04	51.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4578	(140)	46.44	46.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4579	(280)	10.72	10.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4580	(142)	24.95	24.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4581	(546)	25.49	25.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4582	(406)	3.11	3.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4583	(224)	20.96	20.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4584	(144)	14.25	14.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4585	(594)	25.81	25.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4586	(1,350)	15.80	15.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4587	(300)	18.35	18.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4588	(208)	9.62	9.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4589	(100)	17.91	17.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4590	(184)	25.14	25.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4591	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4592	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4593	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4594	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4595	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4596	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4597	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4598	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4599	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4600	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4601	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4602	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4603	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4604	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4605	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4606	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4607	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4608	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4609	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4610	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4611	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4612	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4613	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4614	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4615	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4616	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4617	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4618	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4619	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4620	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4621	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4622	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4623	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4624	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4625	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4626	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4627	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4628	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4629	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4630	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4631	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4632	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4633	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4634	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4635	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4636	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4637	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4638	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4639	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4640	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4641	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4642	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4643	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4644	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4645	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4646	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4591	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337756209	US3377562091	F3992050
4592	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337907109	US3379071091	F3912140
4593	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337915102	US3379151026	F3193910
4594	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337930101	US3379301019	F0017060
4595	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33832D106	US33832D1063	F0079030
4596	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343498101	US3434981011	F0049780
4597	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343873105	US3438731057	F0000300
4598	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	345203202	US3452032028	F0075480
4599	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	346233109	US3462331097	F0096440
4600	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	346375108	US3463751087	F0056790
4601	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	350060109	US3500601097	F5422010
4602	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35063R100	US35063R1005	F0037970
4603	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35137P106	US35137P1066	F0086730
4604	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	353514102	US3535141028	F5872520
4605	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35471R106	US35471R1068	F0077690
4606	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	356108100	US3561081007	F4405700
4607	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	357023100	US3570231007	F0076650
4608	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	357288109	US3572881098	F6030010
4609	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	358434108	US3584341081	F0060420
4610	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35907K105	US35907K1051	F4428540
4611	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35952W103	US35952W1036	F0083290
4612	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	359694106	US3596941068	F6400240
4613	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	360921100	US3609211004	F0007990
4614	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	361086101	US3610861011	F0115010
4615	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	361268105	US3612681052	G0017590
4616	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	361438104	US3614381040	G0081240
4617	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36237H101	US36237H1014	G0042200
4618	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	367348109	US3673481095	G0089680
4619	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	367905106	US3679051066	G0021090
4620	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	368483103	US3684831031	G0592150
4621	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	369385109	US3693851095	G1152440
4622	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	370373102	US3703731022	G0097320
4623	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	371532102	US3715321028	G2279990
4624	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	371559105	US3715591059	G0005660
4625	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37245X203	US37245X2036	G0073010
4626	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37247A102	US37247A1025	G0064180
4627	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37250U201	US37250U2015	G0087870
4628	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37250W108	US37250W1080	G0083280
4629	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	372910307	US3729103073	G0083610
4630	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	373730100	US3737301008	G2569020
4631	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374163103	US3741631036	G0004860
4632	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374297109	US3742971092	G0025330
4633	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374393106	US3743931061	G0062660
4634	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374689107	US3746891072	G0075970
4635	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37637Q105	US37637Q1058	G0029660
4636	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	376535100	US3765351008	G0055240
4637	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	376546107	US3765461070	G0080290
4638	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	377316104	US3773161043	G3460940
4639	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	378967103	US3789671035	G0081310
4640	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	378973408	US3789734080	G0083490
4641	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37929X107	US37929X1072	G0098180
4642	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	379302102	US3793021029	G3401070
4643	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37956X103	US37956X1037	G0018610
4644	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38011M108	US38011M1080	G0051170
4645	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38388F108	US38388F1084	G0027330
4646	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	384313102	US3843131026	G0062150

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4591	FISHER COMMUNICATIONS INC (FRM FISHER COMPANIES INC)	01/01/00		TMS
4592	FIRSTFED FINANCIAL CORP DEL	01/01/00		TMS
4593	FIRSTMERIT CORP	01/01/00		TMS
4594	FLAGSTAR BANCORP INC	01/01/00		TMS
4595	FIVE STAR QUALITY CARE INC	01/01/00		TMS
4596	FLOWERS FOODS INC	01/01/00		TMS
4597	FLUSHING FINANCIAL CORP	01/01/00		TMS
4598	FORCE PROTECTION INC NEW	01/01/00		TMS
4599	FORESTAR REAL ESTATE GROUP INC	01/01/00		TMS
4600	FORMFACTOR INC	01/01/00		TMS
4601	L B FOSTER CO CL A	01/01/00		TMS
4602	FOUNDRY NETWORKS INC	01/01/00		TMS
4603	FOX CHASE BANCORP INC	01/01/00		TMS
4604	FRANKLIN ELECTRIC CO INC	01/01/00		TMS
4605	FRANKLIN STREET PROPERTIES CORP	01/01/00		TMS
4606	FREDS INC-TENN CL A	01/01/00		TMS
4607	FREIGHTCAR AMERICA INC	01/01/00		TMS
4608	FREMONT GENERAL CORPORATION	01/01/00		TMS
4609	FRIEDMAN BILLINGS RAMSEY GROUPINC NEW CL A	01/01/00		TMS
4610	FRONTIER FINANCIAL CORP-WASH	01/01/00		TMS
4611	FUEL SYSTEMS SOLUTIONS INC	01/01/00		TMS
4612	H B FULLER & CO	01/01/00		TMS
4613	FURNITURE BRANDS INTERNATIONALINC	01/01/00		TMS
4614	FURMANITE CORPORATION	01/01/00		TMS
4615	G & K SERVICES INC CL A	01/01/00		TMS
4616	GAMCO INVESTORS INC	01/01/00		TMS
4617	G-III APPAREL GROUP LTD	01/01/00		TMS
4618	GATEHOUSE MEDIA INC	01/01/00		TMS
4619	GAYLORD ENTERTAINMENT CO NEW	01/01/00		TMS
4620	GEHL CO	01/01/00		TMS
4621	GENERAL COMMUNICATION INC-CL A	01/01/00		TMS
4622	GENERAL MOLY INC	01/01/00		TMS
4623	GENESCO INC	01/01/00		TMS
4624	GENESEE & WYOMING INC-CL A	01/01/00		TMS
4625	GENTEK INC COM NEW	01/01/00		TMS
4626	GENTIVA HEALTH SERVICES INC	01/01/00		TMS
4627	GEOMET INC DEL COM	01/01/00		TMS
4628	GEOEYE INC	01/01/00		TMS
4629	GEOKINETICS INC NEW	01/01/00		TMS
4630	GERBER SCIENTIFIC INC	01/01/00		TMS
4631	GERON CORP	01/01/00		TMS
4632	GETTY REALTY CORP NEW	01/01/00		TMS
4633	GEVITY HR INC	01/01/00		TMS
4634	GIBRALTAR INDUSTRIES INC	01/01/00		TMS
4635	GLACIER BANCORP INC-NEW	01/01/00		TMS
4636	GLADSTONE CAPITAL CORP	01/01/00		TMS
4637	GLADSTONE INVESTMENT CORP	01/01/00		TMS
4638	GLATFELTER	01/01/00		TMS
4639	GLOBAL CASH ACCESS HLDGS INC	01/01/00		TMS
4640	GLOBALSTAR INC	01/01/00		TMS
4641	GLG PARTNERS INC	01/01/00		TMS
4642	GLIMCHER REALTY TRUST-SBI	01/01/00		TMS
4643	GLOBECOMM SYSTEMS INC	01/01/00		TMS
4644	GMX RESOURCES INC	01/01/00		TMS
4645	W R GRACE & CO-DEL NEW	01/01/00		TMS
4646	GRAFTECH INTERNATIONAL LTD COM	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4591	(82)	35.41	35.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4592	(168)	12.40	12.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4593	(996)	22.98	22.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4594	(640)	4.15	4.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4595	(372)	3.85	3.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4596	(378)	28.63	28.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4597	(266)	17.12	17.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4598	(360)	3.69	3.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4599	(404)	18.35	18.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4600	(236)	18.27	18.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4601	(136)	34.66	34.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4602	(1,298)	18.05	18.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4603	(78)	11.88	11.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4604	(110)	43.70	43.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4605	(726)	13.10	13.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4606	(492)	15.04	15.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4607	(130)	35.80	35.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4608	(2,430)	0.16	0.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4609	(1,822)	1.72	1.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4610	(580)	11.75	11.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4611	(6)	53.78	53.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4612	(594)	22.04	22.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4613	(514)	11.29	11.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4614	(114)	11.56	11.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4615	(244)	35.09	35.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4616	(64)	47.15	47.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4617	(58)	19.06	19.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4618	(388)	0.58	0.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4619	(504)	32.01	32.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4620	(128)	29.75	29.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4621	(560)	10.25	10.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4622	(148)	5.66	5.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4623	(236)	36.81	36.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4624	(106)	40.65	40.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4625	(24)	28.91	28.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4626	(178)	28.57	28.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4627	(200)	6.13	6.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4628	(200)	26.91	26.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4629	(28)	18.86	18.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4630	(292)	8.61	8.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4631	(352)	3.95	3.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4632	(212)	20.87	20.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4633	(286)	7.87	7.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4634	(332)	23.38	23.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4635	(660)	22.04	22.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4636	(258)	16.94	16.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4637	(270)	7.14	7.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4638	(558)	14.98	14.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4639	(184)	5.43	5.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4640	(514)	2.85	2.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4641	(4,987)	7.78	7.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4642	(462)	10.71	10.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4643	(82)	8.52	8.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4644	(126)	49.45	49.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4645	(206)	20.22	20.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4646	(260)	17.86	17.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
4647	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4648	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4649	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4650	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4651	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4652	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4653	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4654	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4655	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4656	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4657	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4658	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4659	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4660	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4661	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4662	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4663	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4664	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4665	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4666	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4667	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4668	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4669	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4670	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4671	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4672	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4673	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4674	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4675	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4676	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4677	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4678	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4679	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4680	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4681	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4682	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4683	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4684	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4685	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4686	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4687	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4688	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4689	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4690	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4691	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4692	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4693	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4694	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4695	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4696	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4697	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4698	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4699	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4700	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4701	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4702	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4647	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	384871109	US3848711095	G0095640
4648	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	387328107	US3873281071	G4878320
4649	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	389375106	US3893751061	G0086020
4650	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	390064103	US3900641032	G5152220
4651	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	390607109	US3906071093	G0091310
4652	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	391523107	US3915231076	G0076690
4653	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	39153L106	US39153L1061	G0080400
4654	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	393657101	US3936571013	G5346570
4655	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	394361208	US3943612081	G0062680
4656	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	395150105	US3951501051	G0074520
4657	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	397888108	US3978881080	G0020850
4658	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	398231100	US3982311009	G0016350
4659	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	398433102	US3984331021	G5357180
4660	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	398433110	US3984331104	G0128980
4661	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	398905109	US3989051095	G0019230
4662	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	400095204	US4000952048	G5316230
4663	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40075T102	US40075T1025	G0104550
4664	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40108N106	US40108N1063	G0099620
4665	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	402629109	US4026291090	G0016060
4666	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	402635304	US4026353049	G0033350
4667	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	403777105	US4037771056	G6903360
4668	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	404030108	US4040301081	H0149630
4669	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	404251100	US4042511000	H0131380
4670	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40431N104	US40431N1046	H0176300
4671	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	405217100	US4052171000	H0069970
4672	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40624Q203	US40624Q2030	H0158960
4673	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	410120109	US4101201097	H0399510
4674	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	41043F208	US41043F2083	H0462390
4675	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	410495105	US4104951052	H0080040
4676	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	412824104	US4128241043	H0657520
4677	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	412850109	US4128501099	H0661180
4678	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	413160102	US4131601027	H0819300
4679	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	413833104	US4138331040	H0763490
4680	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	41457P106	US41457P1066	H0166390
4681	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	416196103	US4161961036	H0311100
4682	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	41754V103	US41754V1035	H0119670
4683	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	41902R103	US41902R1032	H0185560
4684	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	419596101	US4195961010	H1344010
4685	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	419879101	US4198791018	H0119420
4686	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	420781304	US4207813043	H0122100
4687	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	420877201	US4208772016	H0134400
4688	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	421924309	US4219243098	H0158890
4689	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	421946104	US4219461047	H1977530
4690	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42210P102	US42210P1021	H0075780
4691	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42224N101	US42224N1019	H0150000
4692	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422347104	US4223471040	H1623170
4693	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42234Q102	US42234Q1022	H1985290
4694	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422704106	US4227041062	H1673580
4695	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422819102	US4228191023	H0053830
4696	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	426281101	US4262811015	H1924460
4697	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	426927109	US4269271098	H0039410
4698	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427056106	US4270561065	H1945050
4699	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427096508	US4270965084	H0144000
4700	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427398102	US4273981021	H2048070
4701	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427825104	US4278251040	H0051260
4702	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	431284108	US4312841087	H2788530

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4647	GRAMERCY CAPITAL CORP	01/01/00		TMS
4648	GRANITE CONSTRUCTION INC	01/01/00		TMS
4649	GRAY TELEVISION INC	01/01/00		TMS
4650	GREAT ATLANTIC & PACIFIC TEA CO INC	01/01/00		TMS
4651	GREAT LAKES DREDGE & DOCK CORPORATION	01/01/00		TMS
4652	GREAT WOLF RESORTS INC	01/01/00		TMS
4653	GREATBATCH INC	01/01/00		TMS
4654	GREENBRIER COMPANIES INC	01/01/00		TMS
4655	GREEN BANKSHARES INC	01/01/00		TMS
4656	GREENFIELD ONLINE INC	01/01/00		TMS
4657	GREY WOLF INC	01/01/00		TMS
4658	GRIFFIN LAND & NURSERIES INC	01/01/00		TMS
4659	GRIFFON CORP	01/01/00		TMS
4660	RTS GRIFFON CORPORATION	01/01/00		TMS
4661	GROUP 1 AUTOMOTIVE INC	01/01/00		TMS
4662	GRUBB & ELLIS CO NEW	01/01/00		TMS
4663	GUARANTY BANCORP	01/01/00		TMS
4664	GUARANTY FINANCIAL GROUP INC	01/01/00		TMS
4665	GULFMARK OFFSHORE INC	01/01/00		TMS
4666	GULFPORT ENERGY CORP COM NEW	01/01/00		TMS
4667	GYMBOREE CORP	01/01/00		TMS
4668	H&E EQUIPMENT SERVICES INC	01/01/00		TMS
4669	HNI CORPORATION	01/01/00		TMS
4670	HSW INTERNATIONAL INC	01/01/00		TMS
4671	HAIN CELESTIAL GROUP INC	01/01/00		TMS
4672	HALLMARK FINL SVCS INC NEW	01/01/00		TMS
4673	HANCOCK HOLDING CO	01/01/00		TMS
4674	HANGER ORTHOPEDIC GROUP INC NEW	01/01/00		TMS
4675	HANMI FINL CORP COM	01/01/00		TMS
4676	HARLEYSVILLE GROUP INC	01/01/00		TMS
4677	HARLEYSVILLE NATIONAL CORP-PA	01/01/00		TMS
4678	HARMONIC INC	01/01/00		TMS
4679	HARRIS & HARRIS GROUP INC	01/01/00		TMS
4680	HARRIS STRATEX NETWORKS INC CLASS A	01/01/00		TMS
4681	HARTE-HANKS INC	01/01/00		TMS
4682	HARVEST NATURAL RESOURCES INC	01/01/00		TMS
4683	HATTERAS FINANCIAL CORP	01/01/00		TMS
4684	HAVERTY FURNITURE COMPANIES INC	01/01/00		TMS
4685	HAWAIIAN HOLDINGS INC	01/01/00		TMS
4686	HAYES LEMMERZ INTERNATIONAL INC NEW	01/01/00		TMS
4687	HAYNES INTERNATIONAL INC NEW	01/01/00		TMS
4688	HEALTHSOUTH CORP COM NEW	01/01/00		TMS
4689	HEALTHCARE REALTY TRUST	01/01/00		TMS
4690	HEADWATERS INC	01/01/00		TMS
4691	HEALTHSPRING INC	01/01/00		TMS
4692	HEARTLAND EXPRESS INC	01/01/00		TMS
4693	HEARTLAND FINANCIAL USA INC	01/01/00		TMS
4694	HECLA MINING CO	01/01/00		TMS
4695	HEIDRICK & STRUGGLES INTL INC	01/01/00		TMS
4696	HENRY JACK & ASSOCIATES INC	01/01/00		TMS
4697	HERITAGE COMMERCE CORP	01/01/00		TMS
4698	HERCULES INC	01/01/00		TMS
4699	HERCULES TECHNOLOGY GROWTH CAPITAL INC	01/01/00		TMS
4700	HERLEY INDUSTRIES INC	01/01/00		TMS
4701	HERSHA HOSPITALITY TRUST PRIORITY CL A SHS BEN INT	01/01/00		TMS
4702	HIGHWOODS PROPERTIES INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4647	(512)	6.58	6.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4648	(408)	37.57	37.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4649	(528)	1.85	1.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4650	(278)	11.28	11.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4651	(488)	6.93	6.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4652	(294)	5.97	5.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4653	(278)	25.10	25.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4654	(202)	18.70	18.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4655	(160)	18.60	18.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4656	(26)	17.35	17.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4657	(1,690)	8.11	8.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4658	(40)	37.17	37.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4659	(506)	9.15	9.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4660	(328)	0.43	0.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4661	(284)	24.79	24.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4662	(68)	3.64	3.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4663	(644)	5.88	5.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4664	(456)	5.00	5.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4665	(62)	47.08	47.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4666	(220)	11.36	11.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4667	(98)	41.32	41.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4668	(200)	14.81	14.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4669	(498)	23.93	23.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4670	(194)	2.30	2.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4671	(442)	25.82	25.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4672	(76)	9.14	9.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4673	(294)	51.63	51.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4674	(284)	19.21	19.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4675	(456)	5.41	5.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4676	(160)	35.25	35.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4677	(388)	15.42	15.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4678	(642)	8.84	8.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4679	(318)	7.63	7.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4680	(316)	8.28	8.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4681	(394)	12.03	12.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4682	(434)	10.50	10.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4683	(140)	24.15	24.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4684	(158)	11.76	11.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4685	(64)	10.89	10.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4686	(1,102)	2.97	2.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4687	(108)	54.46	54.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4688	(1,082)	18.98	18.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4689	(624)	29.07	29.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4690	(442)	14.97	14.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4691	(610)	21.05	21.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4692	(260)	16.92	16.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4693	(160)	20.61	20.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4694	(1,570)	4.78	4.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4695	(212)	32.56	32.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4696	(68)	20.25	20.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4697	(130)	12.83	12.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4698	(618)	21.60	21.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4699	(406)	10.02	10.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4700	(110)	19.91	19.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4701	(592)	7.88	7.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4702	(592)	35.90	35.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4703	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4704	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4705	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4706	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4707	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4708	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4709	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4710	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4711	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4712	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4713	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4714	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4715	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4716	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4717	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4718	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4719	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4720	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4721	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4722	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4723	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4724	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4725	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4726	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4727	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4728	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4729	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4730	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4731	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4732	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4733	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4734	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4735	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4736	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4737	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4738	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4739	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4740	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4741	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4742	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4743	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4744	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4745	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4746	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4747	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4748	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4749	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4750	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4751	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4752	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4753	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4754	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4755	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4756	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4757	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4758	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4703	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	431294107	US4312941077	H2495280
4704	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	432748101	US4327481010	H0173880
4705	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	436893200	US4368932004	H0154400
4706	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	43710G105	US43710G1058	H0180740
4707	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	437306103	US4373061039	H4004990
4708	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	439038100	US4390381006	H3006590
4709	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	440327104	US4403271046	H3942730
4710	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	440543106	US4405431069	H0130700
4711	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	440694305	US4406943054	H0174230
4712	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	441339108	US4413391081	H0018420
4713	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	442487203	US4424872038	H3947180
4714	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	443320106	US4433201062	H0009150
4715	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	443792106	US4437921061	H0119930
4716	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	444903108	US4449031081	H4775300
4717	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	447324104	US4473241044	H3797530
4718	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	448407106	US4484071067	H3845050
4719	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	448947309	US4489473094	H0099870
4720	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44913M105	US44913M1053	H0036270
4721	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44925C103	US44925C1036	H0157360
4722	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	449293109	US4492931096	H0043320
4723	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44929Y101	US44929Y1010	H0003850
4724	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44930G107	US44930G1076	H4111470
4725	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44930K108	US44930K1088	H0108180
4726	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44934T105	US44934T1051	H0178790
4727	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44980Y305	US44980Y3053	H0133360
4728	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44984A105	US44984A1051	H0181570
4729	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45071R109	US45071R1095	H0078300
4730	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	450732201	US4507322018	H0156170
4731	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	450828108	US4508281080	H0077790
4732	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	451055107	US4510551074	H0147180
4733	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	451107106	US4511071064	H0070190
4734	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	451663108	US4516631086	H0159110
4735	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	451713101	US4517131011	H0023340
4736	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45245A107	US45245A1079	H0009670
4737	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452521107	US4525211078	H0064210
4738	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	453096208	US4530962087	H0098950
4739	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	453440307	US4534403070	H0009940
4740	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	453836108	US4538361084	H4611460
4741	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45665Q103	US45665Q1031	H0118060
4742	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45670G108	US45670G1085	H0187310
4743	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45678T201	US45678T2015	H0119050
4744	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457030104	US4570301048	H5040470
4745	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457461200	US4574612002	H0135940
4746	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45765U103	US45765U1034	H5289400
4747	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457667103	US4576671030	H5321410
4748	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45768S105	US45768S1050	H0150040
4749	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45774N108	US45774N1081	H0159000
4750	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45774W108	US45774W1080	H5360940
4751	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45811E301	US45811E3018	H0156420
4752	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45814P105	US45814P1057	H0076530
4753	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	458334109	US4583341098	H0057760
4754	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45840J107	US45840J1079	H0092550
4755	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	458743101	US4587431010	H0137080
4756	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45885A300	US45885A3005	H0155320
4757	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	459044103	US4590441030	H5702880
4758	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	460321201	US4603212014	H6279220

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4703	HILB ROGAL & HOBBS CO	01/01/00		TMS
4704	HILLTOP HLDGS INC	01/01/00		TMS
4705	HOME BANCSHARES INC	01/01/00		TMS
4706	HOME FEDERAL BANCORP INC NEW	01/01/00		TMS
4707	HOME PROPERTIES INC FORMERLY HOME PROPERTIES OF NEW YORK INC	01/01/00		TMS
4708	HOOKER FURNITURE CORP	01/01/00		TMS
4709	HORACE MANN EDUCATORS CORP NEW	01/01/00		TMS
4710	HORNBECK OFFSHORE SERVICES INC	01/01/00		TMS
4711	HORSEHEAD HOLDING CORP	01/01/00		TMS
4712	HOT TOPIC INC	01/01/00		TMS
4713	HOVNANIAN ENTERPRISES INC-CL A	01/01/00		TMS
4714	HUB GROUP INC-CL A	01/01/00		TMS
4715	HUDSON HIGHLAND GROUP INC	01/01/00		TMS
4716	HUMAN GENOME SCIENCES INC	01/01/00		TMS
4717	HURCO COMPANIES INC	01/01/00		TMS
4718	HUTCHINSON TECHNOLOGY INC	01/01/00		TMS
4719	IDT CORPORATION CL B	01/01/00		TMS
4720	HYPERCOM CORP	01/01/00		TMS
4721	ICF INTL INC	01/01/00		TMS
4722	ICO INC NEW	01/01/00		TMS
4723	ICT GROUP INC	01/01/00		TMS
4724	ICU MEDICAL INC	01/01/00		TMS
4725	ICO GLOBAL COMMUNICATIONS HLDGS LTD DEL CL A	01/01/00		TMS
4726	ICX TECHNOLOGIES INC	01/01/00		TMS
4727	IPCS INC	01/01/00		TMS
4728	IPC THE HOSPITALIST CO INC	01/01/00		TMS
4729	IXIA	01/01/00		TMS
4730	IBASIS INC NEW	01/01/00		TMS
4731	IBERIABANK CORP	01/01/00		TMS
4732	ICONIX BRAND GROUP INC	01/01/00		TMS
4733	IDACORP INC	01/01/00		TMS
4734	IDEARC INC	01/01/00		TMS
4735	IKON OFFICE SOLUTIONS INC	01/01/00		TMS
4736	IMATION CORP	01/01/00		TMS
4737	IMMERSION CORP	01/01/00		TMS
4738	IMPERIAL SUGAR CO COM	01/01/00		TMS
4739	INDEPENDENCE HOLDING CO NEW	01/01/00		TMS
4740	INDEPENDENT BANK CORP-MASS	01/01/00		TMS
4741	INFINITY PROPERTY & CASUALTY CORP	01/01/00		TMS
4742	INFOGROUP INC	01/01/00		TMS
4743	INFOSPACE INC	01/01/00		TMS
4744	INGLES MARKETS INC-CL A	01/01/00		TMS
4745	INLAND REAL ESTATE CORP NEW	01/01/00		TMS
4746	INSIGHT ENTERPRISES INC	01/01/00		TMS
4747	INSITUFORM TECHNOLOGIES INC CL A	01/01/00		TMS
4748	INNOSPEC INC	01/01/00		TMS
4749	INNOPHOS HOLDINGS INC	01/01/00		TMS
4750	INSTEEL INDUSTRIES INC	01/01/00		TMS
4751	INTEGRATED ELECTRICAL SERVICES INC	01/01/00		TMS
4752	INTEGRA BANK CORPORATION	01/01/00		TMS
4753	INTER PARFUMS INC	01/01/00		TMS
4754	INTERACTIVE DATA CORP	01/01/00		TMS
4755	INTERLINE BRANDS INC	01/01/00		TMS
4756	INTERNAP NETWORK SERVICES CORPORATION	01/01/00		TMS
4757	INTERNATIONAL BANCSHARES CORP TEX	01/01/00		TMS
4758	INTL SHIPHOLDING CORP NEW	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4703	(448)	45.17	45.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4704	(554)	10.28	10.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4705	(162)	27.45	27.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4706	(84)	11.46	11.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4707	(222)	54.87	54.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4708	(114)	16.65	16.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4709	(502)	15.37	15.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4710	(286)	38.27	38.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4711	(424)	8.11	8.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4712	(540)	7.22	7.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4713	(572)	7.57	7.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4714	(160)	39.86	39.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4715	(50)	9.64	9.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4716	(1,476)	7.02	7.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4717	(78)	31.01	31.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4718	(290)	13.05	13.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4719	(662)	1.09	1.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4720	(182)	4.01	4.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4721	(76)	19.04	19.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4722	(210)	6.38	6.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4723	(64)	8.07	8.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4724	(68)	32.00	32.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4725	(858)	2.43	2.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4726	(74)	8.01	8.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4727	(144)	17.52	17.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4728	(4)	24.04	24.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4729	(210)	8.72	8.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4730	(394)	3.59	3.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4731	(158)	57.71	57.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4732	(204)	12.15	12.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4733	(556)	30.61	30.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4734	(1,814)	1.27	1.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4735	(998)	17.46	17.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4736	(368)	22.02	22.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4737	(180)	6.12	6.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4738	(146)	13.01	13.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4739	(80)	12.84	12.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4740	(200)	29.78	29.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4741	(188)	44.39	44.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4742	(412)	7.17	7.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4743	(178)	11.30	11.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4744	(154)	25.50	25.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4745	(480)	15.50	15.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4746	(578)	16.21	16.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4747	(344)	17.71	17.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4748	(112)	13.99	13.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4749	(62)	33.47	33.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4750	(196)	15.60	15.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4751	(74)	18.29	18.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4752	(256)	7.49	7.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4753	(162)	13.16	13.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4754	(238)	28.26	28.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4755	(400)	16.67	16.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4756	(314)	3.39	3.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4757	(628)	27.88	27.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4758	(74)	23.91	23.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4759	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4760	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4761	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4762	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4763	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4764	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4765	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4766	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4767	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4768	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4769	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4770	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4771	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4772	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4773	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4774	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4775	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4776	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4777	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4778	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4779	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4780	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4781	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4782	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4783	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4784	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4785	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4786	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4787	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4788	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4789	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4790	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4791	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4792	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4793	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4794	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4795	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4796	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4797	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4798	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4799	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4800	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4801	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4802	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4803	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4804	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4805	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4806	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4807	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4808	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4809	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4810	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4811	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4812	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4813	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4814	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4759	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46059C205	US46059C2052	H0134190
4760	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	460608102	US4606081028	H0178900
4761	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	461148108	US4611481080	H0000980
4762	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46114T508	US46114T5083	H0127950
4763	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	461203101	US4612031017	H6651680
4764	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46126P304	US46126P3047	H0186580
4765	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46146P102	US46146P1021	H0146570
4766	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	461730103	US4617301035	H0036840
4767	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	462594201	US4625942010	H0136510
4768	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464592104	US4645921044	H0051590
4769	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	465754208	US4657542084	H0138630
4770	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46600W106	US46600W1062	H0069910
4771	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	466032109	US4660321096	J0107030
4772	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46612K108	US46612K1088	J0003570
4773	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46614H301	US46614H3012	J0025090
4774	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	466367109	US4663671091	J0010400
4775	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	468202106	US4682021062	J0020510
4776	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	47012E106	US47012E1064	J0004820
4777	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	472147107	US4721471070	J0030710
4778	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	477143101	US4771431016	J0016570
4779	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	47758P307	US47758P3073	J0019180
4780	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	480838101	US4808381010	B0881580
4781	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	481130102	US4811301021	J0019000
4782	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	482423100	US4824231009	K0018420
4783	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48246S101	US48246S1015	K0032480
4784	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	482686102	US4826861027	K0010180
4785	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48282T104	US48282T1043	K0027870
4786	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	483007704	US4830077040	K0034100
4787	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	483548103	US4835481031	K0486560
4788	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	484836101	US4848361014	K0686880
4789	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48562P103		K0062380
4790	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48660Q102	US48660Q1022	K0034820
4791	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	487169104	US4871691048	K0035240
4792	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	488152208	US4881522084	K1737420
4793	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	488360108	US4883601084	K2107920
4794	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	488879107	US4888791070	K0036030
4795	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493308100	US4933081006	K0019910
4796	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493732101	US4937321010	K0022800
4797	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	494274103	US4942741038	K3080090
4798	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	494580103	US4945801037	K0026790
4799	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	49803T102	US49803T1025	K0033200
4800	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	498904200	US4989042001	K0034920
4801	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	499005106	US4990051066	K0058270
4802	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	499183804	US4991838040	K0032170
4803	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500233101	US5002331016	K0061530
4804	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500600101	US5006001011	K4262750
4805	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50060P106	US50060P1066	K0037190
4806	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500643200	US5006432000	K0017900
4807	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502079106	US5020791068	L0019360
4808	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50212A106	US50212A1060	L0069230
4809	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502160104	US5021601043	L0053540
4810	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50216C108	US50216C1080	L0055590
4811	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502175102	US5021751020	L0131120
4812	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502403108	US5024031081	L0089190
4813	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502470107	US5024701071	L0225850
4814	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	505336107	US5053361078	L1800020

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4759	INTERNET CAPITAL GROUP INC COM NEW	01/01/00		TMS
4760	INTERNET BRANDS INC CLASS A	01/01/00		TMS
4761	INTEVAC INC	01/01/00		TMS
4762	INTERWOVEN INC NEW	01/01/00		TMS
4763	INVACARE CORP	01/01/00		TMS
4764	INVERNESS MEDICAL INNOVATIONS INC SERIES B CONVERTIBLE PERPETUAL PREFERRED	01/01/00	0.00%	TMS
4765	INVESTORS BANCORP INC	01/01/00		TMS
4766	INVESTORS REAL ESTATE TRUST SBI	01/01/00		TMS
4767	IOWA TELECOMMUNICATIONS SERVICES INC	01/01/00		TMS
4768	ISLE CAPRI CASINOS INC	01/01/00		TMS
4769	I2 TECHNOLOGIES INC NEW	01/01/00		TMS
4770	IXYS CORP DEL	01/01/00		TMS
4771	J & J SNACK FOOD CORP	01/01/00		TMS
4772	JDA SOFTWARE GROUP INC	01/01/00		TMS
4773	JER INVESTORS TRUST INC	01/01/00		TMS
4774	JACK IN THE BOX INC	01/01/00		TMS
4775	JACKSON HEWITT TAX SERVICE INC	01/01/00		TMS
4776	JAKKS PACIFIC INC	01/01/00		TMS
4777	JAZZ PHARMACEUTICALS INC	01/01/00		TMS
4778	JETBLUE AIRWAYS CORP	01/01/00		TMS
4779	JO ANN STORES INC	01/01/00		TMS
4780	JOSEPH A BANK CLOTHIERS INC	01/01/00		TMS
4781	JOURNAL COMPANY (THE) FORMERLY JOURNAL COMMUNICATIONINC	01/01/00		TMS
4782	KBW INC	01/01/00		TMS
4783	K-FED BANCORP	01/01/00		TMS
4784	K-SWISS INC-CL A	01/01/00		TMS
4785	KADANT INC	01/01/00		TMS
4786	KAISER ALUMINUM CORPORATION NEW	01/01/00		TMS
4787	KAMAN CORP	01/01/00		TMS
4788	KANSAS CITY LIFE INSURANCE CO	01/01/00		TMS
4789	KAPSTONE PAPER AND PACKAGING CORPORATION	01/01/00		TMS
4790	KAYNE ANDERSON ENERGY DEV CO	01/01/00		TMS
4791	KEARNY FINANCIAL	01/01/00		TMS
4792	KELLY SERVICES INC-CL A	01/01/00		TMS
4793	KEMET CORP	01/01/00		TMS
4794	KENEXA CORPORATION	01/01/00		TMS
4795	KEYNOTE SYS INC	01/01/00		TMS
4796	KFORCE INC	01/01/00		TMS
4797	KIMBALL INTERNATIONAL INC-CL B	01/01/00		TMS
4798	KINDRED HEALTHCARE INC	01/01/00		TMS
4799	KITE RLTY GROUP TRUST	01/01/00		TMS
4800	KNOLL INC	01/01/00		TMS
4801	KNIGHT CAPITAL GROUP INC	01/01/00		TMS
4802	KNOLOGY INC	01/01/00		TMS
4803	KOHLBERG CAPITAL CORP	01/01/00		TMS
4804	KOPIN CORP	01/01/00		TMS
4805	KOPPERS HLDGS INC	01/01/00		TMS
4806	KORN FERRY INTL	01/01/00		TMS
4807	LMI AEROSPACE INC	01/01/00		TMS
4808	L 1 IDENTITY SOLUTIONS INC HOLDING COMPANY	01/01/00		TMS
4809	LSB INDUSTRIES INC	01/01/00		TMS
4810	LSI INDUSTRIES INC	01/01/00		TMS
4811	LTC PROPERTIES INC	01/01/00		TMS
4812	LTX CREDENCE CORPORATION	01/01/00		TMS
4813	LA BARGE INC	01/01/00		TMS
4814	LA Z BOY INC COM	01/01/00		TMS

	P	Q	R	S	T	U	V
4759	(186)	8.64	8.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4760	(156)	6.67	6.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4761	(266)	11.39	11.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4762	(86)	14.03	14.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4763	(322)	25.07	25.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4764	(4)	223.95	223.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4765	(542)	15.03	15.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4766	(706)	10.69	10.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4767	(346)	18.47	18.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4768	(196)	8.65	8.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4769	(194)	14.40	14.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4770	(78)	10.54	10.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4771	(176)	33.40	33.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4772	(296)	17.40	17.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4773	(282)	5.40	5.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4774	(276)	24.74	24.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4775	(352)	16.73	16.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4776	(336)	25.14	25.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4777	(42)	6.29	6.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4778	(2,134)	6.00	6.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4779	(312)	25.62	25.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4780	(176)	29.86	29.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4781	(520)	5.14	5.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4782	(304)	27.25	27.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4783	0	9.68	9.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4784	(322)	18.81	18.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4785	(172)	24.67	24.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4786	(194)	50.64	50.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4787	(294)	29.52	29.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4788	(56)	46.95	46.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4789	(220)	7.22	7.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4790	(124)	18.96	18.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4791	(220)	13.56	13.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4792	(324)	18.31	18.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4793	(1,040)	1.10	1.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4794	(62)	16.34	16.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4795	(140)	13.00	13.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4796	(330)	10.91	10.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4797	(390)	11.63	11.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4798	(346)	30.95	30.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4799	(250)	12.11	12.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4800	(62)	17.73	17.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4801	(1,014)	16.45	16.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4802	(348)	9.36	9.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4803	(214)	10.33	10.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4804	(754)	2.90	2.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4805	(240)	45.71	45.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4806	(530)	17.74	17.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4807	(40)	22.82	22.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4808	(706)	16.27	16.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4809	(74)	17.00	17.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4810	(232)	9.27	9.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4811	(284)	29.27	29.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4812	(1,464)	1.80	1.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4813	(16)	14.78	14.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4814	(630)	9.54	9.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4815	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4816	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4817	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4818	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4819	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4820	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4821	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4822	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4823	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4824	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4825	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4826	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4827	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4828	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4829	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4830	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4831	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4832	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4833	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4834	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4835	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4836	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4837	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4838	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4839	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4840	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4841	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4842	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4843	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4844	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4845	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4846	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4847	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4848	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4849	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4850	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4851	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4852	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4853	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4854	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4855	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4856	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4857	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4858	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4859	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4860	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4861	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4862	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4863	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4864	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4865	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4866	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4867	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4868	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4869	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4870	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4815	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	505447102	US5054471025	L0026240
4816	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	505597104	US5055971049	L0042670
4817	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	505754200	US5057542004	L0017200
4818	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	511637100	US5116371007	L0715120
4819	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	511656100	US5116561003	L0716830
4820	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	514606102	US5146061024	L1009640
4821	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	51476K103	US51476K1034	L0119260
4822	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	514936103	US5149361033	L0014990
4823	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	51508L103	US51508L1035	L0143440
4824	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	517942108	US5179421087	L0017410
4825	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	518415104	US5184151042	L1663590
4826	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	520776105	US5207761058	L1706650
4827	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	521050104	US5210501046	L0130320
4828	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	521865105	US5218651058	L0007100
4829	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	523234102	US5232341025	L0052950
4830	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	523768109	US5237681094	L2250180
4831	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	528872104	US5288721047	L0031490
4832	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	529043101	US5290431015	L0016720
4833	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	529898108	US5298981086	L3034330
4834	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53215T106	US53215T1060	L0023510
4835	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53261M104	US53261M1045	L0077430
4836	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	532774106	US5327741063	L0046100
4837	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	533535100	US5335351004	L0059700
4838	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	537008104	US5370081045	L3025040
4839	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	538034109	US5380341090	L0062240
4840	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	54021P403	US54021P4037	L0055150
4841	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	543162101	US5431621011	L5969470
4842	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	543881106		L0048040
4843	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	546347105	US5463471053	L6237660
4844	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	549282101	US5492821013	L6514040
4845	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	549764108	US5497641085	L6684500
4846	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	550819106	US5508191062	L6965080
4847	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	552541104	US5525411048	M0023010
4848	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55264U108	US55264U1088	M0056910
4849	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55272X102	US55272X1028	M0094380
4850	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55277P104	US55277P1049	M0090850
4851	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55305B101	US55305B1017	M1115960
4852	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55306N104	US55306N1046	M0073620
4853	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553409103	US5534091039	M0087410
4854	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553477100	US5534771002	M0360350
4855	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553531104	US5535311048	M0077380
4856	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553777103	US5537771033	M0069050
4857	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553829102	US5538291023	M0113040
4858	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55611C108	US55611C1080	M0188670
4859	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	556269108	US5562691080	M1119340
4860	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	559079207	US5590792074	M0107880
4861	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	559775101	US5597751016	M0103070
4862	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	560305104	US5603051047	M0122540
4863	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	56062Y102	US56062Y1029	M0091030
4864	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	563771104	US5637711046	M0038490
4865	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	56400P201	US56400P2011	M0113500
4866	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	566330106	US5663301068	M1340810
4867	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	567908108	US5679081084	M0058970
4868	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	568427108	US5684271084	M0074210
4869	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	57060D108	US57060D1081	M0115670
4870	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	573075108	US5730751089	M1689360

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4815	LABRANCHE & CO INC	01/01/00		TMS
4816	LACLEDE GROUP INC	01/01/00		TMS
4817	LADISH CO INC NEW	01/01/00		TMS
4818	LAKELAND BANCORP INC	01/01/00		TMS
4819	LAKELAND FINANCIAL CORP	01/01/00		TMS
4820	LANCE INC	01/01/00		TMS
4821	LANDAUER INC	01/01/00		TMS
4822	LANDAMERICA FINANCIAL GROUP INC	01/01/00		TMS
4823	LANDRYS RESTAURANTS INC (FR LANDRYS SEAFOOD REST)	01/01/00		TMS
4824	LASALLE HOTEL PROPERTIES SBI	01/01/00		TMS
4825	LATTICE SEMICONDUCTOR CORP 4	01/01/00		TMS
4826	LAWSON PRODUCTS INC	01/01/00		TMS
4827	LAYNE CHRISTENSEN CO	01/01/00		TMS
4828	LEAR CORP	01/01/00		TMS
4829	LECG CORP	01/01/00		TMS
4830	LEE ENTERPRISES INC	01/01/00		TMS
4831	LEXICON PHARMACEUTICALS INC	01/01/00		TMS
4832	LEXINGTON REALTY TRUST	01/01/00		TMS
4833	LIBBEY INC	01/01/00		TMS
4834	LIFE PARTNERS HLDGS INC COM	01/01/00		TMS
4835	LIMELIGHT NETWORKS INC	01/01/00		TMS
4836	LIN TV CORP CL A	01/01/00		TMS
4837	LINCOLN EDUCATIONAL SERVICES CORPORATION	01/01/00		TMS
4838	LITTELFUSE INC	01/01/00		TMS
4839	LIVE NATION INC	01/01/00		TMS
4840	LODGIAN INC NEW	01/01/00		TMS
4841	LONGS DRUG STORES CORP	01/01/00		TMS
4842	LORAL SPACE AND COMMUNICATIONSINC	01/01/00		TMS
4843	LOUISIANA PACIFIC CORP	01/01/00		TMS
4844	LUBY'S INC FORMERLY LUBYS CAFETERIAS INC	01/01/00		TMS
4845	LUFKIN INDUSTRIES INC	01/01/00		TMS
4846	LYDALL INC	01/01/00		TMS
4847	M & F WORLDWIDE CORP	01/01/00		TMS
4848	MB FINANCIAL INC NEW	01/01/00		TMS
4849	MFA MORTGAGE INVESTMENTS INC	01/01/00		TMS
4850	MGE ENERGY INC	01/01/00		TMS
4851	MI HOMES INC FORMERLY M I SCHOTTENSTEIN HOMES INC NEW	01/01/00		TMS
4852	MKS INSTRUMENTS INC	01/01/00		TMS
4853	MPS GROUP INC	01/01/00		TMS
4854	MRV COMMUNICATIONS INC	01/01/00		TMS
4855	MSC SOFTWARE CORP	01/01/00		TMS
4856	MTS SYSTEMS CORP	01/01/00		TMS
4857	MVC CAPITAL INC	01/01/00		TMS
4858	MACROVISION SOLUTIONS CORPORATION	01/01/00		TMS
4859	STEVEN MADDEN LTD	01/01/00		TMS
4860	MAGELLAN HEALTH SERVICES INC	01/01/00		TMS
4861	MAGUIRE PROPERTIES INC	01/01/00		TMS
4862	MAIDENFORM BRANDS INC	01/01/00		TMS
4863	MAINSOURCE FINANCIAL GROUP INC	01/01/00		TMS
4864	MANNATECH INC	01/01/00		TMS
4865	MANNKIND CORP	01/01/00		TMS
4866	MARCUS CORP	01/01/00		TMS
4867	MARINEMAX INC	01/01/00		TMS
4868	MARINE PRODUCTS CORP	01/01/00		TMS
4869	MARKETAXESS HOLDINGS INC	01/01/00		TMS
4870	MARTEN TRANSPORT LTD	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4815	(630)	5.55	5.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4816	(268)	45.53	45.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4817	(180)	24.08	24.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4818	(248)	10.03	10.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4819	(150)	22.11	22.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4820	(262)	22.04	22.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4821	(52)	66.54	66.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4822	(192)	19.13	19.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4823	(144)	16.45	16.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4824	(494)	27.38	27.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4825	(694)	2.39	2.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4826	(52)	33.57	33.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4827	(184)	40.80	40.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4828	(790)	14.55	14.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4829	(204)	7.84	7.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4830	(550)	2.68	2.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4831	(694)	1.97	1.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4832	(636)	15.09	15.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4833	(26)	9.82	9.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4834	(6)	30.77	30.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4835	(168)	3.32	3.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4836	(328)	5.67	5.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4837	(28)	14.18	14.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4838	(150)	33.55	33.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4839	(934)	16.42	16.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4840	(194)	8.34	8.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4841	(210)	71.66	71.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4842	(144)	15.70	15.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4843	(1,274)	11.33	11.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4844	(268)	7.43	7.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4845	(120)	78.80	78.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4846	(202)	10.94	10.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4847	(134)	48.29	48.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4848	(428)	30.95	30.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4849	(2,432)	6.74	6.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4850	(272)	33.99	33.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4851	(174)	20.28	20.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4852	(576)	21.57	21.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4853	(1,162)	11.80	11.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4854	(1,950)	1.19	1.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4855	(552)	12.63	12.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4856	(142)	41.23	41.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4857	(300)	14.93	14.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4858	(938)	17.08	17.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4859	(218)	28.07	28.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4860	(498)	43.61	43.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4861	(470)	10.14	10.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4862	(140)	15.00	15.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4863	(224)	18.90	18.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4864	(168)	3.77	3.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4865	(312)	3.23	3.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4866	(250)	18.11	18.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4867	(202)	8.84	8.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4868	(86)	8.56	8.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4869	(384)	9.53	9.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4870	(188)	21.54	21.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4871	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4872	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4873	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4874	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4875	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4876	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4877	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4878	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4879	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4880	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4881	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4882	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4883	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4884	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4885	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4886	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4887	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4888	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4889	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4890	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4891	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4892	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4893	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4894	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4895	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4896	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4897	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4898	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4899	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4900	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4901	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4902	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4903	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4904	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4905	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4906	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4907	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4908	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4909	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4910	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4911	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4912	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4913	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4914	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4915	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4916	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4917	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4918	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4919	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4920	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4921	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4922	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4923	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4924	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4925	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4926	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4871	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	576323109	US5763231090	M1358100
4872	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577128101	US5771281012	M1368190
4873	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577223100	US5772231008	M2678470
4874	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577345101	US5773451019	M2059040
4875	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577776107	US5777761074	M0084250
4876	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577933104	US5779331041	M0023960
4877	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	579489105	US5794891052	M2287830
4878	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58047P107	US58047P1075	M0078500
4879	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	580589109	US5805891091	M2425070
4880	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58319P108	US58319P1084	M0000330
4881	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	583421102	US5834211022	M2719210
4882	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	583928106	US5839281061	M0010770
4883	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58404W109	US58404W1099	M0107690
4884	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	584404107	US5844041070	M2831420
4885	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58446K105	US58446K1051	M0056580
4886	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58449L100	US58449L1008	M2834820
4887	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58463J304	US58463J3041	M0122220
4888	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58500P107	US58500P1075	M0061620
4889	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	587118100	US5871181005	M1748030
4890	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	587200106	US5872001061	M3039500
4891	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	588056101	US5880561015	M1742880
4892	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	589378108	US5893781089	M0033880
4893	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58964Q104	US58964Q1040	M0182940
4894	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58977Q109	US58977Q1094	M0047870
4895	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59001A102	US59001A1025	M0064450
4896	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	590473104	US5904731040	M0135570
4897	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	591520200	US5915202007	M3606740
4898	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59522J103	US59522J1034	M3473880
4899	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	596680108	US5966801087	M4300000
4900	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	598251106	US5982511066	M0033160
4901	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	600544100	US6005441000	M4586040
4902	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	602720104	US6027201044	M4728570
4903	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	603158106	US6031581068	M3152790
4904	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	604567107	US6045671079	M0038320
4905	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	605203108	US6052031084	M0070410
4906	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60740F105	US60740F1057	M4782090
4907	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	607828100	US6078281002	M5536170
4908	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60855R100	US60855R1005	M0103360
4909	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	609027107	US6090271072	M4774880
4910	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	609720107	US6097201072	M5820510
4911	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	61022P100	US61022P1003	M0174330
4912	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	610236101	US6102361010	M4756940
4913	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	615394202	US6153942023	M6116260
4914	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	61748W108	US61748W1080	M0129910
4915	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	624580106	US6245801062	M0009790
4916	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	624756102	US6247561029	M6264880
4917	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	624758108	US6247581084	M0156240
4918	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	625383104	US6253831043	M6774770
4919	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62541B101	US62541B1017	M0110910
4920	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628464109	US6284641098	M6898010
4921	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628778102	US6287781024	N0005180
4922	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628852105	US6288521056	N0324310
4923	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628968109	US6289681099	N0023580
4924	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62912R107	US62912R1077	N0074350
4925	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629156407	US6291564077	N0033650
4926	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629337106	US6293371067	N0041430

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4871	MASTEC INC	01/01/00		TMS
4872	MATTHEWS INTERNATIONAL CORP CL A	01/01/00		TMS
4873	MATTSON TECHNOLOGY INC	01/01/00		TMS
4874	MAUI LAND & PINEAPPLE COMPANY INC	01/01/00		TMS
4875	MAXYGEN INC	01/01/00		TMS
4876	MAXIMUS INC	01/01/00		TMS
4877	MCCLATCHY CO-CL A (FORM MCCLATCHY NEWSPAPERS INCCL A)	01/01/00		TMS
4878	MCG CAPITAL CORP	01/01/00		TMS
4879	MCGRATH RENTCORP	01/01/00		TMS
4880	MEADOWBROOK INSURANCE GROUP INC	01/01/00		TMS
4881	MEASUREMENT SPECIALTIES INC	01/01/00		TMS
4882	MEDALLION FINANCIAL CORP	01/01/00		TMS
4883	MEDCATH CORP	01/01/00		TMS
4884	MEDIA GENERAL INC-CL A	01/01/00		TMS
4885	MEDIACOM COMMUNICATIONS CORP CL A	01/01/00		TMS
4886	MEDICAL ACTION INDUSTRIES INC	01/01/00		TMS
4887	MEDICAL PROPERTIES TRUST INC	01/01/00		TMS
4888	MEDIS TECHNOLOGIES LTD	01/01/00		TMS
4889	MENS WEARHOUSE INC (THE)	01/01/00		TMS
4890	MENTOR GRAPHICS CORP	01/01/00		TMS
4891	MERCER INTERNATIONAL INC	01/01/00		TMS
4892	MERCURY COMPUTER SYSTEMS INC	01/01/00		TMS
4893	MERIDIAN INTERSTATE BANCORP INC	01/01/00		TMS
4894	MERIDIAN RESOURCE CORP (THE)	01/01/00		TMS
4895	MERITAGE HOMES CORPORATION	01/01/00		TMS
4896	MERUELO MADDUX PROPERTIES INC	01/01/00		TMS
4897	METHODE ELECTRONICS INC	01/01/00		TMS
4898	MID-AMERICA APARTMENT COMMUNITIES INC	01/01/00		TMS
4899	MIDDLESEX WATER CO	01/01/00		TMS
4900	MIDWEST BANC HOLDINGS INC	01/01/00		TMS
4901	HERMAN MILLER INC	01/01/00		TMS
4902	MINE SAFETY APPLIANCES CO	01/01/00		TMS
4903	MINERALS TECHNOLOGIES INC	01/01/00		TMS
4904	MIPS TECHNOLOGIES INC COM	01/01/00		TMS
4905	MISSION WEST PROPERTIES INC	01/01/00		TMS
4906	MOBILE MINI INC	01/01/00		TMS
4907	MODINE MANUFACTURING CO	01/01/00		TMS
4908	MOLINA HEALTHCARE INC	01/01/00		TMS
4909	MONARCH CASINO & RESORT INC	01/01/00		TMS
4910	MONMOUTH REAL ESTATE INVT CORPCL A	01/01/00		TMS
4911	MONOTYPE IMAGING HOLDINGS INC	01/01/00		TMS
4912	MONRO MUFFLER BRAKE INC COM	01/01/00		TMS
4913	MOOG INC-CL A	01/01/00		TMS
4914	MORGANS HOTEL GROUP	01/01/00		TMS
4915	MOVADO GROUP INC	01/01/00		TMS
4916	MUELLER INDUSTRIES INC	01/01/00		TMS
4917	MUELLER WATER PRODUCTS INC COM SER A	01/01/00		TMS
4918	MULTI COLOR CORP	01/01/00		TMS
4919	MULTI-FINELINE ELECTRONIX INC	01/01/00		TMS
4920	MYERS INDUSTRIES INC	01/01/00		TMS
4921	NBT BANCORP INC	01/01/00		TMS
4922	NCI BUILDING SYSTEMS INC	01/01/00		TMS
4923	NASB FINANCIAL INC	01/01/00		TMS
4924	NGP CAPITAL RESOURCES COMPANY	01/01/00		TMS
4925	NL INDUSTRIES INC NEW	01/01/00		TMS
4926	NN INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4871	(54)	14.20	14.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4872	(22)	50.27	50.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4873	(604)	5.06	5.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4874	(58)	25.09	25.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4875	(190)	4.27	4.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4876	(200)	36.26	36.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4877	(696)	3.64	3.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4878	(932)	2.98	2.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4879	(94)	27.50	27.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4880	(676)	7.24	7.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4881	(176)	18.67	18.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4882	(186)	10.07	10.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4883	(196)	21.29	21.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4884	(280)	10.63	10.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4885	(482)	7.78	7.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4886	(108)	13.51	13.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4887	(816)	11.10	11.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4888	(16)	2.22	2.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4889	(560)	23.18	23.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4890	(1,044)	11.27	11.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4891	(368)	5.51	5.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4892	(280)	8.59	8.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4893	(128)	9.97	9.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4894	(950)	2.25	2.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4895	(378)	26.07	26.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4896	(548)	1.11	1.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4897	(470)	10.07	10.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4898	(140)	48.82	48.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4899	(162)	16.70	16.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4900	(274)	4.00	4.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4901	(312)	30.32	30.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4902	(248)	36.19	36.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4903	(126)	64.33	64.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4904	(474)	3.73	3.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4905	(242)	9.41	9.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4906	(70)	21.82	21.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4907	(396)	17.04	17.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4908	(180)	32.50	32.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4909	(80)	12.20	12.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4910	(242)	7.33	7.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4911	(54)	11.00	11.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4912	(184)	22.22	22.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4913	(470)	45.17	45.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4914	(36)	16.12	16.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4915	(198)	24.01	24.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4916	(424)	28.35	28.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4917	(1,418)	10.21	10.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4918	(14)	22.65	22.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4919	(14)	15.58	15.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4920	(152)	13.30	13.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4921	(396)	26.93	26.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4922	(242)	37.21	37.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4923	(40)	27.47	27.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4924	(266)	15.10	15.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4925	(34)	9.89	9.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4926	(36)	15.86	15.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4927	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4928	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4929	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4930	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4931	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4932	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4933	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4934	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4935	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4936	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4937	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4938	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4939	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4940	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4941	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4942	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4943	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4944	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4945	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4946	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4947	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4948	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4949	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4950	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4951	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4952	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4953	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4954	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4955	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4956	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4957	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4958	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4959	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4960	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4961	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4962	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4963	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4964	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4965	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4966	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4967	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4968	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4969	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4970	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4971	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4972	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4973	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4974	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4975	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4976	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4977	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4978	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4979	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4980	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4981	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4982	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4927	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629484106	US6294841068	N7018960
4928	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629519109	US6295191091	N0057030
4929	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629579103	US6295791031	N0039620
4930	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63080P105	US63080P1057	N0048970
4931	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	631158102	US6311581028	N0261530
4932	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	632381208	US6323812080	N0075370
4933	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	635017106	US6350171061	N0317710
4934	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	635906100	US6359061008	N0015330
4935	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63607P208	US63607P2083	N0067640
4936	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63633D104	US63633D1046	N0318420
4937	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63654U100	US63654U1007	N0096940
4938	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637138108	US6371381087	N1690070
4939	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637215104	US6372151042	N1780240
4940	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637372103	US6373721033	N0039080
4941	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637417106	US6374171063	N0081280
4942	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	638522102	US6385221022	N2187120
4943	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	638904102	US6389041020	N2435060
4944	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63910B102	US63910B1026	N0058220
4945	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	640079109	US6400791090	N0074610
4946	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	640268108	US6402681083	N0036090
4947	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64031N108	US64031N1081	N0069500
4948	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64104X108	US64104X1081	N0073950
4949	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64111Q104	US64111Q1040	N0066830
4950	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64115T104	US64115T1043	N0034210
4951	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	646025106	US6460251068	N3527090
4952	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	649295102	US6492951024	N0073990
4953	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	650203102	US6502031023	N0070790
4954	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65105M108	US65105M1080	N0060620
4955	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	651718504	US6517185046	N4397880
4956	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	651824104	US6518241046	N4396800
4957	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65251F105	US65251F1057	N0072180
4958	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	654086107	US6540861076	N4575070
4959	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65411N105	US65411N1054	N0081020
4960	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65440K106	US65440K1060	N0005390
4961	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	66611L105	US66611L1052	N0095350
4962	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	66704R100	US66704R1005	N0074240
4963	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	667328108	US6673281084	N0024320
4964	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	667655104	US6676551046	N6443420
4965	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	667746101	US6677461013	N0002050
4966	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	668074305	US6680743050	N0074360
4967	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	66987M604	US66987M6049	N0064710
4968	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67018T105	US67018T1051	N0011270
4969	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67072V103	US67072V1035	N0079940
4970	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670823103	US6708231039	P0129700
4971	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670872100	US6708721005	P0002880
4972	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	671044105	US6710441055	P0045800
4973	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	675234108	US6752341080	P0104240
4974	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	675746309	US6757463095	P0172600
4975	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	676118102	US6761181022	P0046290
4976	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67611V101	US67611V1017	P0131920
4977	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67612W108	US67612W1080	P0124860
4978	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	678046103	US6780461033	P0200290
4979	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	679580100	US6795801009	P0408870
4980	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	680033107	US6800331075	P0434560
4981	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	680277100	US6802771005	P0443750
4982	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	680665205	US6806652052	P0482730

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4927	NYMAGIC INC	01/01/00		TMS
4928	NABI BIOPHARMACEUTICALS	01/01/00		TMS
4929	NACCO INDUSTRIES INC-CL A	01/01/00		TMS
4930	NARA BANCORP INC	01/01/00		TMS
4931	NASH FINCH COMPANY	01/01/00		TMS
4932	NATIONAL COAL CORPORATION	01/01/00		TMS
4933	NATIONAL BEVERAGE CORP	01/01/00		TMS
4934	NATIONAL HEALTHCARE CORP	01/01/00		TMS
4935	NATIONAL FINL PARTNERS CORP	01/01/00		TMS
4936	NATIONAL HEALTH INVESTORS INC	01/01/00		TMS
4937	NATIONAL INTERSTATE CORP	01/01/00		TMS
4938	NATIONAL PENN BANCSHARES INC	01/01/00		TMS
4939	NATIONAL PRESTO INDUSTRIES INC	01/01/00		TMS
4940	NATIONAL RESEARCH CORP	01/01/00		TMS
4941	NATIONAL RETAIL PROPERTIES INC	01/01/00		TMS
4942	NATIONAL WESTERN LIFE INS CO CL A	01/01/00		TMS
4943	NAVIGATORS GROUP INC	01/01/00		TMS
4944	NAUTILUS INC	01/01/00		TMS
4945	NEENAH PAPER INC	01/01/00		TMS
4946	NEKTAR THERAPEUTICS	01/01/00		TMS
4947	NELNET INC CL A	01/01/00		TMS
4948	NESS TECHNOLOGIES INC	01/01/00		TMS
4949	NETGEAR INC	01/01/00		TMS
4950	NETSCOUT SYS INC	01/01/00		TMS
4951	NEW JERSEY RESOURCES CORP	01/01/00		TMS
4952	NEW YORK & CO INC	01/01/00		TMS
4953	NEWALLIANCE BANCSHARES INC	01/01/00		TMS
4954	NEWCASTLE INVESTMENT CORP	01/01/00		TMS
4955	NEWPARK RESOURCES INC NEW	01/01/00		TMS
4956	NEWPORT CORP	01/01/00		TMS
4957	NEWSTAR FINANCIAL INC	01/01/00		TMS
4958	NICOR INC	01/01/00		TMS
4959	NIGHTHAWK RADIOLOGY HOLDINGS INC	01/01/00		TMS
4960	99 CENTS ONLY STORES	01/01/00		TMS
4961	NORTHFIELD BANCORP INC NEW	01/01/00		TMS
4962	NORTHSTAR REALTY FINANCE CORP	01/01/00		TMS
4963	NORTHWEST BANCORP INC-PA	01/01/00		TMS
4964	NORTHWEST NATURAL GAS CO	01/01/00		TMS
4965	NORTHWEST PIPE CO	01/01/00		TMS
4966	NORTHWESTERN CORPORATION NEW	01/01/00		TMS
4967	NOVATEL WIRELESS INC	01/01/00		TMS
4968	NU SKIN ENTERPRISES INC	01/01/00		TMS
4969	NXSTAGE MEDICAL INC	01/01/00		TMS
4970	O CHARLEYS INC	01/01/00		TMS
4971	OM GROUP INC	01/01/00		TMS
4972	OSI SYSTEMS INC	01/01/00		TMS
4973	OCEANFIRST FINANCIAL CORP	01/01/00		TMS
4974	OCWEN FINANCIAL CORPORATION NEW	01/01/00		TMS
4975	ODYSSEY MARINE EXPLORATION INC	01/01/00		TMS
4976	ODYSSEY HEALTHCARE INC	01/01/00		TMS
4977	ODYSSEY RE HOLDINGS CORP	01/01/00		TMS
4978	OILSANDS QUEST INC	01/01/00		TMS
4979	OLD DOMINION FREIGHT LINES INC	01/01/00		TMS
4980	OLD NATIONAL BANCORP-IND	01/01/00		TMS
4981	OLD SECOND BANCORP INC-DEL	01/01/00		TMS
4982	OLIN CORP NEW	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4927	(56)	22.89	22.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4928	(578)	5.35	5.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4929	(74)	101.57	101.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4930	(282)	13.44	13.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4931	(158)	44.70	44.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4932	(30)	5.78	5.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4933	(122)	9.44	9.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4934	(12)	47.94	47.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4935	(486)	20.87	20.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4936	(274)	32.98	32.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4937	(76)	18.40	18.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4938	(978)	14.64	14.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4939	(50)	78.29	78.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4940	(4)	30.38	30.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4941	(904)	23.00	23.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4942	(28)	239.89	239.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4943	(162)	53.72	53.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4944	(278)	5.53	5.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4945	(180)	20.25	20.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4946	(670)	3.74	3.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4947	(214)	15.85	15.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4948	(440)	12.23	12.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4949	(362)	16.00	16.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4950	(56)	12.42	12.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4951	(516)	36.51	36.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4952	(242)	10.90	10.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4953	(1,336)	14.42	14.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4954	(650)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4955	(1,104)	6.93	6.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4956	(444)	10.81	10.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4957	(208)	8.57	8.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4958	(556)	48.10	48.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4959	(260)	9.00	9.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4960	(250)	9.44	9.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4961	(240)	12.14	12.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4962	(684)	7.45	7.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4963	(210)	28.11	28.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4964	(326)	50.04	50.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4965	(112)	55.58	55.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4966	(480)	26.14	26.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4967	(220)	6.10	6.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4968	(206)	17.00	17.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4969	(110)	3.48	3.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4970	(224)	10.18	10.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4971	(376)	32.54	32.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4972	(42)	23.59	23.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4973	(110)	19.01	19.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4974	(442)	7.26	7.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4975	(120)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4976	(316)	10.30	10.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4977	(300)	38.38	38.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4978	(1,920)	3.18	3.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4979	(100)	33.86	33.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4980	(816)	20.28	20.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4981	(170)	19.54	19.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4982	(920)	23.38	23.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4983	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4984	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4985	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4986	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4987	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4988	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4989	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4990	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4991	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4992	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4993	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4994	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4995	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4996	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4997	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4998	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
4999	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5000	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5001	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5002	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5003	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5004	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5005	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5006	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5007	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5008	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5009	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5010	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5011	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5012	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5013	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5014	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5015	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5016	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5017	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5018	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5019	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5020	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5021	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5022	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5023	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5024	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5025	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5026	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5027	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5028	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5029	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5030	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5031	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5032	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5033	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5034	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5035	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5036	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5037	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5038	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4983	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68162K106	US68162K1060	P7387680
4984	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	681936100	US6819361006	P0553710
4985	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68210P107	US68210P1075	P0076670
4986	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	682128103	US6821281036	P0096220
4987	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	682159108	US6821591087	P0615870
4988	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	682406103	US6824061039	P0621670
4989	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	683757108	US6837571081	P0100460
4990	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68375Q403	US68375Q4038	P0185430
4991	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68375V105	US68375V1052	P0205150
4992	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68554V108	US68554V1089	P0105710
4993	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68555P100	US68555P1003	P0196580
4994	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68557K109	US68557K1097	P0208750
4995	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68618W100	PR68618W1001	P0028970
4996	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	686323106	US6863231063	P0201690
4997	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	689648103	US6896481032	P1085640
4998	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	690027206	US6900272062	P0167950
4999	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	690732102	US6907321029	P1250640
5000	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	691497309	US6914973093	P1316540
5001	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69318J100	US69318J1007	P0074980
5002	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69323K100	US69323K1007	P0126840
5003	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69325Q105	US69325Q1058	P0105990
5004	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693320202	US6933202029	P0174250
5005	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69333Y108	US69333Y1082	P0063660
5006	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693366205	US6933662057	P0088400
5007	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69336T205	US69336T2050	P0188040
5008	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693417107	US6934171074	P0067940
5009	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693419202	US6934192021	P0064110
5010	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69344F106	US69344F1066	P0040720
5011	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69344M101	US69344M1018	P2287560
5012	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69349H107	US69349H1077	P0132640
5013	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69360J107	US69360J1079	P0075770
5014	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69373H106	US69373H1068	P0125470
5015	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69404P101	US69404P1012	P0088890
5016	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69412V108	US69412V1089	P0070380
5017	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69423U107	US69423U1079	P0176550
5018	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	694873100	US6948731004	P0931880
5019	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	695263103	US6952631033	P0227080
5020	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	695459107	US6954591078	P0205620
5021	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	696639103	US6966391038	P3952630
5022	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	696643105	US6966431057	P0180920
5023	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	697529303	US6975293035	P0069250
5024	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	698657103	US6986571031	P0070090
5025	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	698813102	US6988131024	P0935520
5026	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69888P106	US69888P1066	P0164050
5027	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	699173209	US6991732099	P0189990
5028	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	700416209	US7004162092	P2767750
5029	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	700658107	US7006581075	P2781120
5030	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	700666100	US7006661000	P0059000
5031	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	701081101	US7010811013	P2832590
5032	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	70159Q104	US70159Q1040	P0018770
5033	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	70335Y104	US70335Y1047	P0143920
5034	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	70337B102	US70337B1026	P0048160
5035	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	704699107	US7046991078	P0051230
5036	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	707051108	US7070511081	P0049510
5037	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	708062104	US7080621045	P0196800
5038	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	708677109	US7086771091	P0099490

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4983	OLYMPIC STEEL INC	01/01/00		TMS
4984	OMEGA HEALTHCARE INVESTORS INC	01/01/00		TMS
4985	OMEGA PROTEIN CORP	01/01/00		TMS
4986	OMNIVISION TECHNOLOGIES INC	01/01/00		TMS
4987	ON ASSIGNMENT INC	01/01/00		TMS
4988	ONE LIBERTY PROPERTIES INC	01/01/00		TMS
4989	OPNET TECHNOLOGIES INC	01/01/00		TMS
4990	OPLINK COMMUNICATIONS INC NEW	01/01/00		TMS
4991	OPNEXT INC	01/01/00		TMS
4992	ORASURE TECHNOLOGIES INC	01/01/00		TMS
4993	ORBCOMM INC	01/01/00		TMS
4994	ORBITZ WORLDWIDE INC COM	01/01/00		TMS
4995	ORIENTAL FINANCIAL GROUP INC	01/01/00		TMS
4996	ORITANI FINANCIAL CORP	01/01/00		TMS
4997	OTTER TAIL CORP	01/01/00		TMS
4998	OUTDOOR CHANNEL HOLDINGS INC NEW	01/01/00		TMS
4999	OWENS & MINOR INC HOLDING CO	01/01/00		TMS
5000	OXFORD INDUSTRIES INC	01/01/00		TMS
5001	PC CONNECTION INC	01/01/00		TMS
5002	PC MALL INC	01/01/00		TMS
5003	PC-TEL INC	01/01/00		TMS
5004	PHH CORP NEW	01/01/00		TMS
5005	PF CHANGS CHINA BISTRO INC	01/01/00		TMS
5006	PICO HOLDINGS INC-NEW	01/01/00		TMS
5007	PHI INC NON-VOTING	01/01/00		TMS
5008	PLX TECHNOLOGY INC COM	01/01/00		TMS
5009	PMA CAPITAL CORP-CL A	01/01/00		TMS
5010	PMC-SIERRA INC	01/01/00		TMS
5011	PMI GROUP INC	01/01/00		TMS
5012	PNM RESOURCES INC COM	01/01/00		TMS
5013	PS BUSINESS PARKS INC CALIFORNIA	01/01/00		TMS
5014	PACER INTERNATIONAL INC TENN	01/01/00		TMS
5015	PACIFIC CAPITAL BANCORP	01/01/00		TMS
5016	PACIFIC CONTL CORP (ORE)	01/01/00		TMS
5017	PACIFIC ETHANOL INC	01/01/00		TMS
5018	PACIFIC SUNWEAR OF CALIFORNIA INC	01/01/00		TMS
5019	PACWEST BANCORP	01/01/00		TMS
5020	PAETEC HOLDING CORP	01/01/00		TMS
5021	PALM HARBOR HOMES INC	01/01/00		TMS
5022	PALM INC	01/01/00		TMS
5023	PALOMAR MED TECHNOLOGIES INC COM NEW	01/01/00		TMS
5024	PANTRY INC	01/01/00		TMS
5025	PAPA JOHNS INTERNATIONAL INC	01/01/00		TMS
5026	PAR PHARMACEUTICAL COMPANIES INC	01/01/00		TMS
5027	PARAMETRIC TECHNOLOGY CORP NEW	01/01/00		TMS
5028	PARK ELECTROCHEMICAL CORP	01/01/00		TMS
5029	PARK NATIONAL CORP	01/01/00		TMS
5030	PARK-OHIO HLDGS CORP	01/01/00		TMS
5031	PARKER DRILLING CO SHR USD 0.16EUR	01/01/00		TMS
5032	PARKWAY PROPERTIES INC	01/01/00		TMS
5033	PATRIOT CAPITAL FUNDING INC	01/01/00		TMS
5034	PATRIOT TRANSPORTATION HOLDINGINC	01/01/00		TMS
5035	PEAPACK-GLADSTONE FINANCIAL CORPORATION	01/01/00		TMS
5036	PENFORD CORP	01/01/00		TMS
5037	PENNANTPARK INVESTMENT CORP	01/01/00		TMS
5038	PENNSYLVANIA COMMERCE BANCORP INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4983	(28)	35.76	35.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4984	(820)	17.85	17.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4985	(226)	11.90	11.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4986	(574)	12.35	12.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4987	(434)	9.43	9.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4988	(100)	16.82	16.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4989	(10)	13.22	13.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4990	(160)	12.67	12.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4991	(104)	5.02	5.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4992	(46)	5.07	5.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4993	(74)	4.86	4.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4994	(420)	6.30	6.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4995	(300)	19.12	19.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4996	(22)	16.65	16.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4997	(370)	39.95	39.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4998	(202)	8.03	8.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
4999	(46)	45.62	45.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5000	(174)	24.90	24.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5001	(120)	7.66	7.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5002	(24)	8.32	8.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5003	(88)	9.10	9.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5004	(668)	16.10	16.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5005	(22)	23.75	23.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5006	(198)	43.76	43.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5007	(54)	38.48	38.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5008	(18)	5.08	5.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5009	(388)	10.04	10.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5010	(1,110)	8.38	8.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5011	(994)	3.10	3.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5012	(948)	10.99	10.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5013	(130)	56.07	56.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5014	(264)	18.87	18.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5015	(566)	17.39	17.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5016	(130)	13.38	13.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5017	(112)	1.65	1.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5018	(876)	6.72	6.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5019	(300)	30.00	30.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5020	(376)	3.07	3.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5021	(124)	8.87	8.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5022	(196)	7.14	7.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5023	(226)	14.73	14.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5024	(224)	21.08	21.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5025	(60)	28.97	28.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5026	(426)	14.05	14.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5027	(72)	20.58	20.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5028	(48)	28.35	28.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5029	(136)	66.99	66.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5030	(100)	19.78	19.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5031	(1,144)	8.66	8.66	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5032	(188)	37.83	37.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5033	(258)	6.85	6.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5034	(18)	81.51	81.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5035	(102)	28.29	28.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5036	(138)	16.92	16.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5037	(258)	8.05	8.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5038	(64)	28.09	28.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5039	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5040	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5041	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5042	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5043	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5044	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5045	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5046	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5047	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5048	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5049	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5050	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5051	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5052	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5053	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5054	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5055	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5056	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5057	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5058	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5059	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5060	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5061	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5062	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5063	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5064	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5065	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5066	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5067	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5068	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5069	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5070	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5071	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5072	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5073	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5074	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5075	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5076	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5077	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5078	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5079	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5080	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5081	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5082	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5083	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5084	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5085	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5086	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5087	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5088	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5089	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5090	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5091	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5092	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5093	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5094	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5039	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	709102107	US7091021078	P3640000
5040	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	709600100	US7096001000	P0172570
5041	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	709789101	US7097891011	P3769520
5042	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	712714302	US7127143029	P0168080
5043	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	713278109	US7132781094	P3917200
5044	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71375U101	US71375U1016	P0071460
5045	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	713839108	US7138391088	P4075080
5046	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	714265105	US7142651055	P0046080
5047	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	716748108	US7167481081	P1008820
5048	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	717148100	US7171481002	P0196940
5049	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71714F104	US71714F1049	P0208080
5050	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71902E109	US71902E1091	P0126360
5051	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	719364101	US7193641013	P0000990
5052	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	719405102	US7194051022	P5103700
5053	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	720186105	US7201861058	P5256760
5054	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	720279108	US7202791080	P5281290
5055	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	721283109	US7212831090	P0143820
5056	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	721467108	US7214671080	P5341490
5057	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	723456109	US7234561097	P0057430
5058	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	72346Q104	US72346Q1040	P0100450
5059	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	723655106	US7236551062	P0128320
5060	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	724078100	US7240781002	P0157920
5061	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	727493108	US7274931085	P4151980
5062	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	728117300	US7281173002	P6140620
5063	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	729132100	US7291321005	P6161950
5064	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	72919P103	US72919P1030	P0073880
5065	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	731068102	US7310681025	P6283970
5066	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73172K104	US73172K1043	P0037610
5067	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73179P106	US73179P1066	P0104630
5068	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73278L105	US73278L1052	P0173260
5069	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73640Q105	US73640Q1058	P0145480
5070	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	736508847	US7365088472	P0190600
5071	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	737464107	US7374641071	P5476430
5072	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	737630103	US7376301039	P0207520
5073	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	739128106	US7391281067	P6905040
5074	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	739308104	US7393081044	P0047570
5075	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	739363109	US7393631095	P0022320
5076	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740444104	US7404441047	P7137030
5077	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740585104	US7405851046	P0173300
5078	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740884101	US7408841010	P7267530
5079	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740921101	US7409211015	P0118970
5080	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74112D101	US74112D1019	P0175080
5081	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74157K846	US74157K8466	P0212600
5082	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74267C106	US74267C1062	P0122380
5083	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743312100	US7433121008	P5754610
5084	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74348T102	US74348T1025	P0166450
5085	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743606105	US7436061052	P0086640
5086	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743815102	US7438151026	P0155200
5087	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743859100	US7438591007	P7727920
5088	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74386T105	US74386T1051	P0135520
5089	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	744028101	US7440281019	P0180450
5090	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	746945104	US7469451048	P0205120
5091	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747316107	US7473161070	P8314070
5092	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747619104	US7476191041	P0222250
5093	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747906204	US7479062041	P0100640
5094	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	748349305	US7483493059	P0184890

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5039	PENNSYLVANIA REAL ESTATE INVESTMENT TRUST-SBI	01/01/00		TMS
5040	PENSON WORLDWIDE INCSHR USD 0.01EUR	01/01/00		TMS
5041	PEOPLES BANCORP INC-DEL	01/01/00		TMS
5042	PEOPLESUPPORT INC	01/01/00		TMS
5043	PEP BOYS-MANNY MOE & JACK	01/01/00		TMS
5044	PERFICIENT INC	01/01/00		TMS
5045	PERINI CORP	01/01/00		TMS
5046	PEROT SYSTEMS CORP CL A	01/01/00		TMS
5047	PETROQUEST ENERGY INC	01/01/00		TMS
5048	PHARMANET DEVELOPMENT GROUP INC	01/01/00		TMS
5049	PHARMERICA CORPORATION	01/01/00		TMS
5050	PHOENIX COMPANIES INC NEW	01/01/00		TMS
5051	PHOTON DYNAMICS INC	01/01/00		TMS
5052	PHOTRONICS INC	01/01/00		TMS
5053	PIEDMONT NATURAL GAS CO INC	01/01/00		TMS
5054	PIER 1 IMPORTS INC	01/01/00		TMS
5055	PIKE ELEC CORP	01/01/00		TMS
5056	PILGRIMS PRIDE CORP	01/01/00		TMS
5057	PINNACLE ENTERTAINMENT INC	01/01/00		TMS
5058	PINNACLE FINL PARTNERS INC	01/01/00		TMS
5059	PIONEER DRILLING CO	01/01/00		TMS
5060	PIPER JAFFRAY COS	01/01/00		TMS
5061	PLANTRONICS INC NEW	01/01/00		TMS
5062	PLAYBOY ENTERPRISES INC HOLDING CO CL B	01/01/00		TMS
5063	PLEXUS CORP	01/01/00		TMS
5064	PLUG PWR INC COM	01/01/00		TMS
5065	POLARIS INDUSTRIES INC	01/01/00		TMS
5066	POLYCOM INC	01/01/00		TMS
5067	POLYONE CORP	01/01/00		TMS
5068	POOL CORPORATION	01/01/00		TMS
5069	PORTFOLIO RECOVERY ASSOCIATES INC	01/01/00		TMS
5070	PORTLAND GENERAL ELECTRIC CO NEW	01/01/00		TMS
5071	POST PROPERTIES INC	01/01/00		TMS
5072	POTLATCH CORPORATION NEW	01/01/00		TMS
5073	POWELL INDUSTRIES INC	01/01/00		TMS
5074	POWER-ONE INC	01/01/00		TMS
5075	POWERWAVE TECHNOLOGIES INC	01/01/00		TMS
5076	PREFORMED LINE PRODUCTS CO	01/01/00		TMS
5077	PREMIERE GLOBAL SERVICES INC	01/01/00		TMS
5078	PRESIDENTIAL LIFE CORP	01/01/00		TMS
5079	PREMIERWEST BANCORP	01/01/00		TMS
5080	PRESTIGE BRANDS HLDGS INC	01/01/00		TMS
5081	PRIMEDIA INC NEW	01/01/00		TMS
5082	PROASSURANCE CORP	01/01/00		TMS
5083	PROGRESS SOFTWARE CORP	01/01/00		TMS
5084	PROSPECT CAPITAL CORPORATION	01/01/00		TMS
5085	PROSPERITY BANCSHARES INC	01/01/00		TMS
5086	PROVIDENCE SERVICE CORP (THE) COM	01/01/00		TMS
5087	PROVIDENT BANKSHARES CORP	01/01/00		TMS
5088	PROVIDENT FINANCIAL SERVICES INC	01/01/00		TMS
5089	PROVIDENT NEW YORK BANCORP	01/01/00		TMS
5090	QUADRA REALTY TRUST INC	01/01/00		TMS
5091	QUAKER CHEMICAL CORP	01/01/00		TMS
5092	QUANEX BUILDING PRODUCTS CORP	01/01/00		TMS
5093	QUANTUM CORP DSSG COM	01/01/00		TMS
5094	QUEST RESOURCE CORPORATION NEW	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5039	(428)	21.32	21.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5040	(206)	16.59	16.59	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5041	(128)	21.53	21.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5042	(148)	12.16	12.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5043	(516)	6.18	6.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5044	(386)	6.75	6.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5045	(198)	25.08	25.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5046	(1,064)	17.39	17.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5047	(272)	16.00	16.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5048	(208)	11.27	11.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5049	(376)	24.86	24.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5050	(1,410)	11.85	11.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5051	(104)	13.47	13.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5052	(516)	3.40	3.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5053	(900)	30.15	30.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5054	(918)	4.20	4.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5055	(140)	15.93	15.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5056	(500)	12.97	12.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5057	(736)	9.88	9.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5058	(212)	27.19	27.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5059	(538)	14.50	14.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5060	(228)	35.43	35.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5061	(602)	25.87	25.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5062	(116)	3.95	3.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5063	(44)	23.30	23.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5064	(992)	2.07	2.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5065	(48)	47.93	47.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5066	(78)	25.48	25.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5067	(1,146)	8.03	8.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5068	(112)	22.90	22.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5069	(64)	42.32	42.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5070	(770)	25.47	25.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5071	(544)	30.25	30.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5072	(308)	47.90	47.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5073	(6)	40.35	40.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5074	(866)	1.85	1.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5075	(1,612)	4.81	4.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5076	(30)	53.65	53.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5077	(110)	14.56	14.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5078	(268)	17.54	17.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5079	(236)	7.82	7.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5080	(414)	9.36	9.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5081	(314)	2.50	2.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5082	(394)	55.74	55.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5083	(46)	26.98	26.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5084	(324)	13.17	13.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5085	(482)	34.02	34.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5086	(22)	12.81	12.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5087	(408)	9.46	9.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5088	(736)	16.69	16.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5089	(494)	13.84	13.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5090	0	10.76	10.76	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5091	(20)	31.50	31.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5092	(162)	16.90	16.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5093	(1,118)	1.68	1.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5094	(22)	3.55	3.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5095	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5096	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5097	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5098	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5099	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5100	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5101	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5102	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5103	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5104	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5105	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5106	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5107	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5108	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5109	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5110	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5111	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5112	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5113	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5114	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5115	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5116	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5117	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5118	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5119	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5120	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5121	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5122	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5123	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5124	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5125	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5126	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5127	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5128	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5129	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5130	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5131	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5132	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5133	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5134	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5135	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5136	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5137	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5138	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5139	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5140	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5141	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5142	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5143	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5144	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5145	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5146	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5147	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5148	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5149	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5150	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5095	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74834T103	US74834T1034	P0102420
5096	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74838C106	US74838C1062	P8607770
5097	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749227104	US7492271041	R0035840
5098	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749361200	US7493612003	R0050770
5099	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749388104	US7493881046	R0044500
5100	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74955W307	US74955W3079	R0015950
5101	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749607107	US7496071074	R0039080
5102	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74973W107	US74973W1071	R0016440
5103	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749941100	US7499411004	R0011590
5104	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750077109	US7500771099	R0051080
5105	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750236101	US7502361014	R0022260
5106	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750459109	US7504591097	R0002030
5107	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750491102	US7504911022	R0060740
5108	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	751028101	US7510281014	R0009420
5109	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75130P109	US75130P1093	R0056890
5110	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	751452202	US7514522025	R0016430
5111	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	754055101	US7540551014	R0046020
5112	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75605L104	US75605L1044	R0015530
5113	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	756109104	US7561091049	R2236080
5114	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75689M101	US75689M1018	R0042450
5115	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75734R105	US75734R1059	R0053740
5116	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	758075402	US7580754023	R2407870
5117	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	758750103	US7587501039	R1979040
5118	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	758932107	US7589321071	R2191780
5119	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	759148109	US7591481095	R2140110
5120	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75970E107	US75970E1073	R0051930
5121	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76009N100	US76009N1000	R0019290
5122	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760276105	US7602761055	R0042810
5123	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760281204	US7602812049	R0005770
5124	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760943100	US7609431009	R2211650
5125	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	761195205	US7611952059	R2207450
5126	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76120W302	US76120W3025	R0055330
5127	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76128Y102	US76128Y1029	R0045730
5128	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	761624105	US7616241052	R2219860
5129	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	766721104	US7667211046	R3462270
5130	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	769627100	US7696271003	R3463520
5131	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	770196103	US7701961036	R4761490
5132	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	772739207	US7727392075	R5209390
5133	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	774186100	US7741861006	R0052280
5134	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	774415103	US7744151033	R0053630
5135	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	775133101	US7751331015	R5612980
5136	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	77581P109	US77581P1093	R0057920
5137	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	777779307	US7777793073	R0055580
5138	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	780287108	US7802871084	R6560700
5139	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	781182100	US7811821005	R0005860
5140	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	781258108	US7812581087	R6907550
5141	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	781270103	US7812701032	R0026070
5142	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	781846209	US7818462092	R0042790
5143	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	782233100	US7822331002	R6980070
5144	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	783332109	US7833321091	R0053620
5145	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	783764103	US7837641031	R7377500
5146	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	783859101	US7838591011	S0026140
5147	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78401V102	US78401V1026	S0153270
5148	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78427V102	US78427V1026	S0138620
5149	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	784305104	US7843051043	S0015800
5150	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78463B101	US78463B1017	S0114070

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
5095	QUEST SOFTWARE INC	01/01/00		TMS
5096	QUIKSILVER INC	01/01/00		TMS
5097	RAIT FINANCIAL TRUST	01/01/00		TMS
5098	RCN CORPORATION NEW	01/01/00		TMS
5099	RC2 CORPORATION	01/01/00		TMS
5100	R H DONNELLEY CORP (NEW)	01/01/00		TMS
5101	RLI CORP	01/01/00		TMS
5102	RTI INTERNATIONAL METALS INC	01/01/00		TMS
5103	RF MICRO DEVICES INC	01/01/00		TMS
5104	RACKABLE SYSTEMS INCSHR USD 0.00EUR	01/01/00		TMS
5105	RADIAN GROUP INC	01/01/00		TMS
5106	RADISYS CORP	01/01/00		TMS
5107	RADNET INC	01/01/00		TMS
5108	RALCORP HOLDINGS INC NEW	01/01/00		TMS
5109	RAM ENERGY RESOURCES INC	01/01/00		TMS
5110	RAMCO GERSHENSON PROPERTIES TRUST-MD SBI	01/01/00		TMS
5111	RASER TECHNOLOGIES INC	01/01/00		TMS
5112	REALNETWORKS INC	01/01/00		TMS
5113	REALTY INCOME CORP	01/01/00		TMS
5114	RED ROBIN GOURMET BURGERS INC	01/01/00		TMS
5115	REDDY ICE HOLDINGS INC	01/01/00		TMS
5116	REDWOOD TRUST INC	01/01/00		TMS
5117	REGAL-BELOIT CORP	01/01/00		TMS
5118	REGIS CORPORATION	01/01/00		TMS
5119	REHABCARE GROUP INC	01/01/00		TMS
5120	RENASANT CORPORATION	01/01/00		TMS
5121	RENT A CENTER INC-NEW	01/01/00		TMS
5122	REPUBLIC AIRWAYS HOLDINGS INC	01/01/00		TMS
5123	REPUBLIC BANCORP INC-KY CL A	01/01/00		TMS
5124	RES-CARE INC	01/01/00		TMS
5125	RESOURCE AMERICA INC-CL A	01/01/00		TMS
5126	RESOURCE CAPITAL CORP	01/01/00		TMS
5127	RETAIL VENTURES INC	01/01/00		TMS
5128	REX STORES CORP	01/01/00		TMS
5129	RIMAGE CORP	01/01/00		TMS
5130	RIVIERA HOLDINGS CORP	01/01/00		TMS
5131	ROBBINS & MYERS INC	01/01/00		TMS
5132	ROCK-TENN CO-CL A	01/01/00		TMS
5133	ROCKVILLE FINL INC	01/01/00		TMS
5134	ROCKWOOD HOLDINGS INC	01/01/00		TMS
5135	ROGERS CORP	01/01/00		TMS
5136	ROMA FINANCIAL CORPORATION	01/01/00		TMS
5137	ROSETTA RESOURCES INC	01/01/00		TMS
5138	ROYAL GOLD INC	01/01/00		TMS
5139	RUBY TUESDAY INC	01/01/00		TMS
5140	RUDDICK CORP	01/01/00		TMS
5141	RUDOLPH TECHNOLOGIES INC	01/01/00		TMS
5142	RUSH ENTERPRISES INC CL A	01/01/00		TMS
5143	RUSS BERRIE & CO INC	01/01/00		TMS
5144	RUTHS HOSPITALITY GROUP INC	01/01/00		TMS
5145	RYLAND GROUP INC	01/01/00		TMS
5146	S & T BANCORP INC	01/01/00		TMS
5147	SCBT FINANCIAL CORPORATION	01/01/00		TMS
5148	SI INTERNATIONAL INC	01/01/00		TMS
5149	SJW CORP	01/01/00		TMS
5150	S1 CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5095	(890)	14.08	14.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5096	(1,552)	7.17	7.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5097	(762)	6.00	6.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5098	(216)	13.02	13.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5099	(214)	25.29	25.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5100	(842)	2.76	2.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5101	(230)	57.00	57.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5102	(284)	26.35	26.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5103	(3,242)	3.12	3.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5104	(322)	11.11	11.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5105	(1,000)	4.57	4.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5106	(274)	10.14	10.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5107	(26)	4.76	4.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5108	(620)	65.25	65.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5109	(286)	3.35	3.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5110	(192)	23.46	23.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5111	(228)	5.92	5.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5112	(672)	6.38	6.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5113	(1,244)	25.96	25.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5114	(22)	28.24	28.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5115	(220)	7.84	7.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5116	(406)	20.72	20.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5117	(396)	48.36	48.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5118	(530)	28.73	28.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5119	(224)	19.00	19.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5120	(260)	19.00	19.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5121	(822)	23.16	23.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5122	(432)	11.69	11.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5123	(114)	31.50	31.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5124	(306)	19.38	19.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5125	(124)	12.52	12.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5126	(260)	6.03	6.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5127	(336)	4.84	4.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5128	(102)	11.54	11.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5129	(114)	14.63	14.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5130	(28)	10.91	10.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5131	(142)	37.52	37.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5132	(294)	44.00	44.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5133	(110)	14.66	14.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5134	(514)	32.86	32.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5135	(220)	38.57	38.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5136	(108)	14.89	14.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5137	(634)	20.43	20.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5138	(360)	30.91	30.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5139	(640)	7.29	7.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5140	(490)	33.52	33.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5141	(338)	8.83	8.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5142	(412)	13.75	13.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5143	(206)	6.58	6.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5144	(108)	4.68	4.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5145	(522)	26.06	26.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5146	(294)	34.81	34.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5147	(126)	34.53	34.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5148	(164)	31.42	31.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5149	(152)	25.24	25.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5150	(152)	6.75	6.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
5151	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5152	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5153	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5154	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5155	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5156	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5157	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5158	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5159	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5160	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5161	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5162	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5163	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5164	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5165	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5166	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5167	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5168	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5169	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5170	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5171	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5172	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5173	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5174	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5175	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5176	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5177	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5178	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5179	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5180	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5181	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5182	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5183	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5184	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5185	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5186	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5187	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5188	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5189	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5190	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5191	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5192	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5193	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5194	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5195	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5196	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5197	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5198	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5199	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5200	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5201	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5202	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5203	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5204	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5205	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5206	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5151	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78464R105	US78464R1059	S0133920
5152	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78486Q101	US78486Q1013	S0193570
5153	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78503N107	US78503N1072	S0129910
5154	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	785060104	US7850601045	S0034450
5155	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	786449108	US7864491086	S0074140
5156	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78648T100	US78648T1007	S0135390
5157	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78709Y105	US78709Y1055	S0207090
5158	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	795435106	US7954351067	S0130930
5159	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	79546E104	US79546E1047	S0186030
5160	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800013104	US8000131040	S0433140
5161	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800363103	US8003631038	S0449270
5162	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800907107	US8009071072	S1017490
5163	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	804137107	US8041371076	S0060810
5164	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	804395101	US8043951016	S6641230
5165	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806037107	US8060371072	S2130850
5166	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806373106	US8063731066	S2156350
5167	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806693107	US8066931077	S0173750
5168	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	807066105	US8070661058	S0905190
5169	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	807863105	US8078631053	S0061370
5170	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	808194104	US8081941044	S0940070
5171	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	808541106	US8085411069	S0008290
5172	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	808627103	US8086271033	S0180520
5173	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	811543107	US8115431079	S1466020
5174	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	811656107	US8116561072	S0163870
5175	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	811699107	US8116991071	S0029000
5176	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	811707306	US8117073069	S0134480
5177	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	812139301	US8121393016	S0178200
5178	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	813705100	US8137051004	S0008030
5179	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	816300107	US8163001071	S1990560
5180	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	816850101	US8168501018	S2058060
5181	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	816909105	US8169091050	S3070910
5182	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81721M109	US81721M1099	S0111790
5183	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81725T100	US81725T1007	S0105250
5184	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82312B106	US82312B1061	S2496350
5185	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	824889109	US8248891090	S4039680
5186	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	825107105	US8251071051	S0027750
5187	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82620P102	US82620P1021	S0126000
5188	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	826565103	US8265651039	S2774990
5189	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82669G104	US82669G1040	S0178470
5190	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	827048109	US8270481091	S0041220
5191	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	827056300	US8270563005	S0184520
5192	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	827057100	US8270571008	S0008010
5193	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	828730200	US8287302009	S3027550
5194	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	829073105	US8290731053	S4826310
5195	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	829226109	US8292261091	S3173570
5196	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82966C103	US82966C1036	S0180550
5197	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82967H101	US82967H1014	S0155230
5198	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83001P109	US83001P1093	S0101610
5199	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	830566105	US8305661055	S0078130
5200	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83066R107	US83066R1077	S0193640
5201	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	830830105	US8308301055	S3249820
5202	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	830879102	US8308791024	S3260430
5203	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83088M102	US83088M1027	S0136390
5204	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83169Y108	US83169Y1082	S0195890
5205	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	831865209	US8318652091	S3328390
5206	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	832154108	US8321541083	S0022240

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5151	SRA INTERNATIONAL INC CL A	01/01/00		TMS
5152	SVB FINANCIAL GROUP	01/01/00		TMS
5153	SWS GROUP INC	01/01/00		TMS
5154	S Y BANCORP INC	01/01/00		TMS
5155	SAFEGUARD SCIENTIFICS INC	01/01/00		TMS
5156	SAFETY INSURANCE GROUP INC	01/01/00		TMS
5157	SAIA INC	01/01/00		TMS
5158	SALIX PHARMACEUTICALS LTD DEL	01/01/00		TMS
5159	SALLY BEAUTY HOLDINGS INC	01/01/00		TMS
5160	SANDERSON FARMS INC	01/01/00		TMS
5161	SANDY SPRING BANCORP INC	01/01/00		TMS
5162	SANMINA-SCI CORP	01/01/00		TMS
5163	SAUER DANFOSS INC FORMERLY SAUER INC	01/01/00		TMS
5164	SAUL CENTERS INC	01/01/00		TMS
5165	SCANSOURCE INC	01/01/00		TMS
5166	SCHAWK INC-CL A	01/01/00		TMS
5167	SCHIFF NUTRITION INTL INC	01/01/00		TMS
5168	SCHOLASTIC CORP	01/01/00		TMS
5169	SCHOOL SPECIALTY INC	01/01/00		TMS
5170	A SCHULMAN INC	01/01/00		TMS
5171	SCHWEITZER MAUDUIT INTL INC	01/01/00		TMS
5172	SCIELE PHARMA INC	01/01/00		TMS
5173	SEABOARD CORP	01/01/00		TMS
5174	SEABRIGHT INSURANCE HOLDINGS INC	01/01/00		TMS
5175	SEACHANGE INTERNATIONAL INC	01/01/00		TMS
5176	SEACOAST BANKING CORPORATION OF FLORIDA COM	01/01/00		TMS
5177	SEALY CORPORATION	01/01/00		TMS
5178	SECURE COMPUTING CORP	01/01/00		TMS
5179	SELECTIVE INSURANCE GROUP INC	01/01/00		TMS
5180	SEMTECH CORP	01/01/00		TMS
5181	SEMITOOL INC	01/01/00		TMS
5182	SENIOR HSG PPTYS TR SH BEN INT	01/01/00		TMS
5183	SENSIENT TECHNOLOGIES CORP	01/01/00		TMS
5184	SHENANDOAH TELECOMMUNICATIONS CO	01/01/00		TMS
5185	SHOE CARNIVAL INC-IND	01/01/00		TMS
5186	SHORE BANCSHARES INC	01/01/00		TMS
5187	SIERRA BANCORP	01/01/00		TMS
5188	SIGMA DESIGNS INC	01/01/00		TMS
5189	SIGNATURE BANK	01/01/00		TMS
5190	SILGAN HOLDINGS INC	01/01/00		TMS
5191	SILICON GRAPHICS INC COM	01/01/00		TMS
5192	SILICON STORAGE TECHNOLOGY INC	01/01/00		TMS
5193	SIMMONS FIRST NATIONAL CORP CL A ($5 PAR)	01/01/00		TMS
5194	SIMPSON MANUFACTURING CO INC	01/01/00		TMS
5195	SINCLAIR BROADCAST GROUP INC CL A	01/01/00		TMS
5196	SIRONA DENTAL SYSTEMS INC	01/01/00		TMS
5197	SIRF TECHNOLOGY HOLDINGS INC	01/01/00		TMS
5198	SIX FLAGS INC	01/01/00		TMS
5199	SKECHERS USA INC CL A	01/01/00		TMS
5200	SKILLED HEALTHCARE GROUP INC CL A	01/01/00		TMS
5201	SKYLINE CORP	01/01/00		TMS
5202	SKYWEST INC	01/01/00		TMS
5203	SKYWORKS SOLUTIONS INC	01/01/00		TMS
5204	SMART BALANCE INC	01/01/00		TMS
5205	A O SMITH CORP	01/01/00		TMS
5206	SMITH MICRO SOFTWARE INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5151	(242)	22.55	22.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5152	(292)	57.42	57.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5153	(296)	19.50	19.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5154	(144)	29.05	29.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5155	(1,372)	1.32	1.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5156	(200)	42.30	42.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5157	(164)	16.97	16.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5158	(592)	6.47	6.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5159	(82)	8.64	8.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5160	(210)	41.02	41.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5161	(200)	19.71	19.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5162	(4,498)	2.19	2.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5163	(14)	29.90	29.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5164	(42)	46.48	46.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5165	(80)	31.97	31.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5166	(186)	15.07	15.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5167	(108)	6.70	6.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5168	(296)	26.46	26.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5169	(230)	31.31	31.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5170	(334)	22.74	22.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5171	(192)	21.00	21.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5172	(40)	30.84	30.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5173	(4)	1249.00	1249.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5174	(260)	12.86	12.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5175	(378)	8.06	8.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5176	(184)	8.64	8.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5177	(542)	7.95	7.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5178	(574)	4.01	4.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5179	(656)	24.41	24.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5180	(44)	14.14	14.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5181	(50)	8.16	8.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5182	(1,406)	22.21	22.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5183	(592)	29.98	29.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5184	(28)	19.72	19.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5185	(108)	17.83	17.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5186	(102)	24.04	24.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5187	(90)	16.17	16.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5188	(58)	14.98	14.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5189	(42)	34.37	34.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5190	(154)	53.40	53.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5191	(74)	5.48	5.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5192	(1,024)	3.30	3.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5193	(172)	29.96	29.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5194	(458)	27.68	27.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5195	(416)	6.46	6.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5196	(12)	26.30	26.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5197	(742)	1.98	1.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5198	(900)	1.07	1.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5199	(376)	18.93	18.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5200	(216)	15.95	15.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5201	(84)	24.00	24.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5202	(720)	19.02	19.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5203	(654)	8.41	8.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5204	(178)	6.78	6.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5205	(246)	44.20	44.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5206	(62)	7.10	7.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
5207	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5208	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5209	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5210	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5211	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5212	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5213	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5214	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5215	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5216	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5217	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5218	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5219	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5220	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5221	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5222	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5223	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5224	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5225	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5226	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5227	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5228	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5229	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5230	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5231	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5232	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5233	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5234	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5235	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5236	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5237	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5238	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5239	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5240	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5241	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5242	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5243	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5244	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5245	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5246	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5247	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5248	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5249	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5250	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5251	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5252	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5253	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5254	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5255	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5256	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5257	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5258	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5259	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5260	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5261	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5262	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5207	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	832449102	US8324491021	S3390020
5208	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	834376501	US8343765017	S0232010
5209	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835451105	US8354511052	S6177550
5210	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83545G102	US83545G1022	S0061630
5211	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835460106	US8354601069	S6647020
5212	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835470105	US8354701059	S0112100
5213	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83616T108	US83616T1088	S0189850
5214	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	837841105	US8378411057	S0096900
5215	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	838518108	US8385181081	S3758000
5216	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84470P109	US84470P1093	S0019010
5217	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	844767103	US8447671038	S6645060
5218	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	844895102	US8448951025	S4262840
5219	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	845331107	US8453311073	S4302970
5220	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84610H108	US84610H1086	S3177580
5221	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84649R101	US84649R1014	S0172820
5222	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	846819100	US8468191007	S4542160
5223	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	846822104	US8468221044	S0096630
5224	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	847220209	US8472202097	S4542520
5225	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84762L105	US84762L1052	S0192420
5226	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	847788106	US8477881069	S7411750
5227	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	848420105	US8484201053	S0097380
5228	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85254C305	US85254C3051	S0126930
5229	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	853626109	US8536261097	S5205000
5230	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85375C101	US85375C1018	S6895980
5231	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	853790103	US8537901030	S0155600
5232	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	853887107	US8538871075	S5323010
5233	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	854231107	US8542311076	S5461090
5234	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85517P101	US85517P1012	S0072580
5235	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	855707105	US8557071052	S6892310
5236	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	855716106	US8557161069	S5680130
5237	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	857873103	US8578731031	S0115390
5238	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858375108	US8583751081	S6899090
5239	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858495104	US8584951045	S0026630
5240	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85856G100	US85856G1004	S0208190
5241	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858586100	US8585861003	S5991500
5242	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858907108	US8589071088	S6903630
5243	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859158107	US8591581074	S6032520
5244	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859241101	US8592411016	S0129500
5245	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859319105	US8593191054	S6903810
5246	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	860370105	US8603701058	S6894640
5247	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	860372101	US8603721015	S6168090
5248	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	860630102	US8606301021	S6212050
5249	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86074Q102	US86074Q1022	S7317920
5250	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	861642106	US8616421066	S7156300
5251	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86183P102	US86183P1021	S0053140
5252	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86272T106	US86272T1060	S0156750
5253	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	863167201	US8631672016	S0146580
5254	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	864739107	US8647391072	S6563920
5255	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86663B102	US86663B1026	S0025220
5256	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	866674104	US8666741041	S7226130
5257	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86768K106	US86768K1060	S0032330
5258	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	867892101	US8678921011	S0185270
5259	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86800U104	US86800U1043	S0190560
5260	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868168105	US8681681057	S7107510
5261	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86825Q104	US86825Q1040	S0189720
5262	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86837X105	US86837X1054	S0170760

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5207	SMITHTOWN BANCORP INC	01/01/00		TMS
5208	SOLUTIA INC NEW	01/01/00		TMS
5209	SONIC CORP	01/01/00		TMS
5210	SONIC AUTOMOTIVE INC-CL A	01/01/00		TMS
5211	SONIC SOLUTIONS	01/01/00		TMS
5212	SONICWALL INC	01/01/00		TMS
5213	SOURCEFIRE INC	01/01/00		TMS
5214	SOUTH FINL GROUP INC	01/01/00		TMS
5215	SOUTH JERSEY INDUSTRIES INC	01/01/00		TMS
5216	SOUTHSIDE BANCSHARES INC	01/01/00		TMS
5217	SOUTHWEST BANCORP INC-OKLA	01/01/00		TMS
5218	SOUTHWEST GAS CORP	01/01/00		TMS
5219	SOUTHWEST WATER CO	01/01/00		TMS
5220	SOVRAN SELF STORAGE INC	01/01/00		TMS
5221	SPANSION INC CL A	01/01/00		TMS
5222	SPARTAN MOTORS INC	01/01/00		TMS
5223	SPARTAN STORES INC	01/01/00		TMS
5224	SPARTECH CORP NEW	01/01/00		TMS
5225	SPECTRUM BRANDS INC	01/01/00		TMS
5226	SPEEDWAY MOTORSPORTS INC	01/01/00		TMS
5227	SPHERION CORP	01/01/00		TMS
5228	STAGE STORES INC NEW	01/01/00		TMS
5229	STANDARD MICROSYSTEMS CORP	01/01/00		TMS
5230	STANDARD PACIFIC CORP NEW	01/01/00		TMS
5231	STANDARD PARKING CORPORATION	01/01/00		TMS
5232	STANDARD REGISTER CO	01/01/00		TMS
5233	STANDEX INTERNATIONAL CORP	01/01/00		TMS
5234	STAR SCIENTIFIC INC COM	01/01/00		TMS
5235	STATE AUTO FINANCIAL CORP	01/01/00		TMS
5236	STATE BANCORP INC-N.Y.	01/01/00		TMS
5237	STEAK N SHAKE CO	01/01/00		TMS
5238	STEIN MART INC	01/01/00		TMS
5239	STEINWAY MUSICAL INSTRUMENTS INC-ORD COMMON	01/01/00		TMS
5240	STELLARONE CORPORATION	01/01/00		TMS
5241	STEPAN CO	01/01/00		TMS
5242	STERLING BANCSHARES INC	01/01/00		TMS
5243	STERLING BANCORP-N.Y.	01/01/00		TMS
5244	STERLING CONSTRUCTION COMPANY INC	01/01/00		TMS
5245	STERLING FINANCIAL CORP-WASH	01/01/00		TMS
5246	STEWART ENTERPRISES INC-CL A	01/01/00		TMS
5247	STEWART INFORMATION SERVICES CORP	01/01/00		TMS
5248	STIFEL FINANCIAL CORP	01/01/00		TMS
5249	STILLWATER MINING CO	01/01/00		TMS
5250	STONE ENERGY CORPORATION	01/01/00		TMS
5251	STONERIDGE INC	01/01/00		TMS
5252	STRATEGIC HOTELS & RESORTS INC	01/01/00		TMS
5253	STRATUS PROPERTIES INC	01/01/00		TMS
5254	SUFFOLK BANCORP	01/01/00		TMS
5255	SUN BANCORP INC-N.J.	01/01/00		TMS
5256	SUN COMMUNITIES INC	01/01/00		TMS
5257	SUNRISE SENIOR LIVING INC	01/01/00		TMS
5258	SUNSTONE HOTEL INVS INC NEW	01/01/00		TMS
5259	SUPER MICRO COMPUTER INC	01/01/00		TMS
5260	SUPERIOR INDUSTRIES INTL INC	01/01/00		TMS
5261	SUPERIOR OFFSHORE INTERNATIONAL INC	01/01/00		TMS
5262	SUPERIOR WELL SVCS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5207	(98)	17.52	17.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5208	(268)	16.91	16.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5209	(116)	14.83	14.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5210	(320)	11.63	11.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5211	(106)	4.86	4.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5212	(578)	5.94	5.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5213	(48)	7.66	7.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5214	(890)	8.79	8.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5215	(366)	35.50	35.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5216	(148)	24.42	24.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5217	(180)	19.52	19.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5218	(532)	30.87	30.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5219	(300)	10.70	10.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5220	(270)	41.52	41.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5221	(1,426)	2.07	2.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5222	(366)	4.31	4.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5223	(238)	23.16	23.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5224	(376)	10.42	10.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5225	(496)	2.11	2.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5226	(166)	21.09	21.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5227	(342)	5.96	5.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5228	(474)	14.96	14.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5229	(124)	26.29	26.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5230	(1,517)	4.40	4.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5231	(30)	22.29	22.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5232	(126)	11.02	11.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5233	(154)	28.44	28.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5234	(642)	3.58	3.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5235	(174)	30.52	30.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5236	(176)	15.39	15.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5237	(354)	7.63	7.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5238	(308)	4.07	4.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5239	(84)	29.44	29.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5240	(278)	18.05	18.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5241	(46)	59.61	59.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5242	(902)	10.98	10.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5243	(220)	15.90	15.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5244	(48)	18.09	18.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5245	(638)	12.86	12.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5246	(1,032)	9.26	9.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5247	(212)	22.79	22.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5248	(274)	41.92	41.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5249	(350)	6.85	6.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5250	(350)	44.63	44.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5251	(180)	13.11	13.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5252	(916)	10.17	10.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5253	(76)	27.62	27.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5254	(72)	38.31	38.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5255	(178)	12.48	12.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5256	(70)	19.98	19.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5257	(64)	17.17	17.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5258	(630)	15.07	15.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5259	(40)	10.57	10.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5260	(282)	19.00	19.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5261	(45)	0.61	0.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5262	(68)	27.85	27.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5263	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5264	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5265	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5266	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5267	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5268	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5269	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5270	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5271	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5272	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5273	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5274	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5275	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5276	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5277	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5278	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5279	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5280	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5281	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5282	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5283	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5284	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5285	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5286	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5287	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5288	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5289	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5290	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5291	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5292	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5293	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5294	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5295	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5296	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5297	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5298	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5299	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5300	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5301	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5302	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5303	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5304	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5305	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5306	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5307	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5308	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5309	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5310	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5311	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5312	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5313	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5314	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5315	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5316	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5317	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5318	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5263	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868587106	US8685871068	S0102820
5264	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	869099101	US8690991018	S7251020
5265	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	869233106	US8692331064	S0183270
5266	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	869362103	US8693621034	S0190010
5267	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	870738101	US8707381013	S7360010
5268	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871130100	US8711301007	S7403810
5269	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871206108	US8712061089	S0111810
5270	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871543104	US8715431040	S7407640
5271	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871546206	US8715462060	S0158450
5272	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871551107	US8715511072	S7439030
5273	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87155S108	US87155S1087	S0114310
5274	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871628103	US8716281030	S0168700
5275	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87162W100	US87162W1009	S0148040
5276	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87163F106	US87163F1066	S0164140
5277	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87163L103	US87163L1035	S0174460
5278	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871851101	US8718511012	S0104280
5279	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872443403	US8724434035	T1064410
5280	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872960109	US8729601091	T0075340
5281	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87305R109	US87305R1095	T0072750
5282	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87311L104	US87311L1044	T0110690
5283	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87311M102	US87311M1027	T0096500
5284	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	874083108	US8740831081	T0088230
5285	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	874161102	US8741611029	T0493430
5286	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	878555101	US8785551016	T0909570
5287	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	878895200	US8788952005	T1972180
5288	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	879101103	US8791011039	T1117010
5289	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88023U101	US88023U1016	T0065020
5290	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	880345103	US8803451033	T1717800
5291	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	880349105	US8803491054	T0060870
5292	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	881451108	US8814511080	T0101700
5293	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88224Q107	US88224Q1076	T0063980
5294	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	883435307	US8834353075	T0069540
5295	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88368Q103	US88368Q1031	T0032070
5296	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	884453101	US8844531017	T0081170
5297	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	884481102	US8844811021	T0090420
5298	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	885535104	US8855351040	T3382090
5299	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88554D205	US88554D2053	T3148950
5300	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88632Q103	US88632Q1031	T0057340
5301	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	887100105	US8871001058	T3778350
5302	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	890088107	US8900881074	T0099150
5303	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	890110109	US8901101092	T0005240
5304	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	890516107	US8905161076	T4330070
5305	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	891050106	US8910501068	T0069670
5306	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89214P109	US89214P1093	T0054720
5307	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	892356106	US8923561067	T6498550
5308	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89376R208	US89376R2085	T0101740
5309	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	894650100	US8946501009	T5940110
5310	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89469A104	US89469A1043	T0108630
5311	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89531P105	US89531P1057	T0053870
5312	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	895919108	US8959191086	T6002190
5313	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	895927309	US8959273090	T0094970
5314	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896095106	US8960951064	T6248540
5315	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896106200	US8961062002	T0084600
5316	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896215209	US8962152091	T0122480
5317	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896749108	US8967491080	T0105720
5318	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89674K103	US89674K1034	T6013890

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5263	SUPPORTSOFT INC FORMERLY: SUPPORT COM INC	01/01/00		TMS
5264	SUSQUEHANNA BANCSHARES INC-PA	01/01/00		TMS
5265	SUSSER HOLDINGS CORP	01/01/00		TMS
5266	***SUTOR TECHNOLOGY GROUP LIMI	01/01/00		TMS
5267	SWIFT ENERGY CO (HOLDING COMPANY)	01/01/00		TMS
5268	SYBASE INC	01/01/00		TMS
5269	SYCAMORE NETWORKS INC COM	01/01/00		TMS
5270	SYMMETRICOM INC	01/01/00		TMS
5271	SYMMETRY MEDICAL INC	01/01/00		TMS
5272	SYMS CORP	01/01/00		TMS
5273	SYMYX TECHNOLOGIES INC	01/01/00		TMS
5274	SYNTHESIS ENERGY SYSTEMS INC	01/01/00		TMS
5275	SYNNEX CORPORATION	01/01/00		TMS
5276	SYNIVERSE HOLDINGS INC COM	01/01/00		TMS
5277	SYNTAX BRILLIAN CORPORATION	01/01/00		TMS
5278	SYSTEMAX INC	01/01/00		TMS
5279	THQ INC NEW	01/01/00		TMS
5280	TNS INC	01/01/00		TMS
5281	TTM TECHNOLOGIES INC	01/01/00		TMS
5282	TW TELECOM INC CLASS A	01/01/00		TMS
5283	TXCO RESOURCES INC	01/01/00		TMS
5284	TAL INTERNATIONAL GROUP INC	01/01/00		TMS
5285	TALBOTS INC	01/01/00		TMS
5286	TECHNITROL INC	01/01/00		TMS
5287	TECUMSEH PRODUCTS CO-CL A NON-VTG	01/01/00		TMS
5288	TEKELEC INC	01/01/00		TMS
5289	TEMPUR PEDIC INTERNATIONAL INC	01/01/00		TMS
5290	TENNANT CO	01/01/00		TMS
5291	TENNECO INC	01/01/00		TMS
5292	TERRESTAR CORPORATION	01/01/00		TMS
5293	TEXAS CAPITAL BANCSHARES INC	01/01/00		TMS
5294	THERMADYNE HOLDINGS CORPORATION NEW	01/01/00		TMS
5295	THESTREET.COM INC	01/01/00		TMS
5296	THOMAS PROPERTIES GROUP INC	01/01/00		TMS
5297	THOMAS WEISEL PARTNERS GROUP INC	01/01/00		TMS
5298	3COM CORP	01/01/00		TMS
5299	3-D SYSTEMS CORP-DEL	01/01/00		TMS
5300	TIBCO SOFTWARE INC	01/01/00		TMS
5301	TIMBERLAND CO-CL A	01/01/00		TMS
5302	TOMOTHERAPY INC	01/01/00		TMS
5303	TOMPKINS FINANCIAL CORPORATION	01/01/00		TMS
5304	TOOTSIE ROLL INDUSTRIES INC	01/01/00		TMS
5305	TOREADOR RESOURCES CORP	01/01/00		TMS
5306	TOWNE BANK PORTSMOUTH VA	01/01/00		TMS
5307	TRACTOR SUPPLY CO	01/01/00		TMS
5308	TRANSMETA CORP DEL NEW	01/01/00		TMS
5309	TREDEGAR CORPORATION	01/01/00		TMS
5310	TREEHOUSE FOODS INC	01/01/00		TMS
5311	TREX INC	01/01/00		TMS
5312	TRIDENT MICROSYSTEMS INC	01/01/00		TMS
5313	TRIARC COMPANIES INC CL B SER 1	01/01/00		TMS
5314	TRICO BANCSHARES	01/01/00		TMS
5315	TRICO MARINE SERVICES INC NEW	01/01/00		TMS
5316	TRIMAS CORP NEW	01/01/00		TMS
5317	***TRIPLE-S MANAGEMENT CORPORATION CLASS B	01/01/00		TMS
5318	TRIQUINT SEMICONDUCTOR INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5263	(178)	3.16	3.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5264	(1,058)	18.72	18.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5265	(92)	16.38	16.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5266	(44)	4.72	4.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5267	(376)	42.85	42.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5268	(154)	31.95	31.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5269	(2,106)	3.41	3.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5270	(562)	5.09	5.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5271	(310)	17.44	17.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5272	(84)	15.66	15.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5273	(196)	12.08	12.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5274	(128)	4.61	4.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5275	(216)	21.78	21.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5276	(330)	18.62	18.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5277	(64)	0.01	0.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5278	(82)	16.31	16.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5279	(256)	13.35	13.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5280	(30)	22.10	22.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5281	(458)	10.51	10.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5282	(222)	11.20	11.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5283	(432)	10.69	10.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5284	(128)	23.73	23.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5285	(300)	14.28	14.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5286	(470)	14.72	14.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5287	(200)	26.10	26.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5288	(712)	15.59	15.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5289	(350)	11.00	11.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5290	(14)	32.90	32.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5291	(572)	15.56	15.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5292	(506)	2.94	2.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5293	(294)	19.07	19.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5294	(128)	21.06	21.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5295	(94)	6.05	6.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5296	(238)	10.35	10.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5297	(238)	7.02	7.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5298	(4,970)	2.01	2.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5299	(20)	11.98	11.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5300	(2,296)	8.01	8.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5301	(590)	17.91	17.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5302	(26)	6.14	6.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5303	(70)	50.40	50.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5304	(194)	29.22	29.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5305	(206)	8.69	8.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5306	(256)	19.82	19.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5307	(104)	43.64	43.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5308	(14)	14.44	14.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5309	(298)	20.59	20.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5310	(384)	29.05	29.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5311	(136)	21.08	21.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5312	(450)	2.99	2.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5313	(664)	5.49	5.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5314	(172)	17.77	17.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5315	(158)	19.97	19.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5316	(182)	7.60	7.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5317	(176)	16.51	16.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5318	(1,768)	5.55	5.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5319	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5320	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5321	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5322	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5323	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5324	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5325	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5326	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5327	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5328	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5329	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5330	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5331	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5332	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5333	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5334	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5335	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5336	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5337	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5338	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5339	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5340	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5341	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5342	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5343	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5344	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5345	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5346	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5347	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5348	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5349	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5350	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5351	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5352	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5353	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5354	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5355	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5356	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5357	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5358	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5359	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5360	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5361	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5362	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5363	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5364	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5365	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5366	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5367	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5368	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5369	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5370	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5371	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5372	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5373	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5374	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5319	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896818101	US8968181011	T0002980
5320	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89785X101	US89785X1019	T0106450
5321	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	898349105	US8983491056	T6587000
5322	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	898402102	US8984021027	T6617960
5323	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	899035505	US8990355054	T0031680
5324	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	901166108	US9011661082	T0116380
5325	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	901476101	US9014761012	T6895070
5326	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902549807	US9025498075	U0038530
5327	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90262T308	US90262T3086	U0012710
5328	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902748102	US9027481020	U0040360
5329	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902788108	US9027881088	U0425090
5330	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902952100	US9029521005	U0001480
5331	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90333E108	US90333E1082	U0011890
5332	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90333L102	US90333L1026	U0014150
5333	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90341G103	US90341G1031	U0031520
5334	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90341W108	US90341W1080	U0036200
5335	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90385V107	US90385V1070	U0028820
5336	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904214103	US9042141039	U0013630
5337	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904677101	US9046771013	U0555940
5338	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904708104	US9047081040	U0558070
5339	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	905399101	US9053991017	U3329550
5340	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90653P105	US90653P1057	U0036910
5341	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	909205106	US9092051062	U0008400
5342	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90933T109	KY90933T1096	U0032380
5343	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	909839102	US9098391025	U0031720
5344	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90984P105	US90984P1057	U3355960
5345	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	909907107	US9099071071	U1992070
5346	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	909912107	US9099121074	U2211380
5347	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91030T109	US91030T1097	U0048510
5348	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	910331107	US9103311075	U2830080
5349	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	911163103	US9111631035	U0005360
5350	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	911268100	US9112681005	U0021790
5351	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	911460103	US9114601035	U0021310
5352	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	911922102	US9119221029	U3339540
5353	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91274F104	US91274F1049	U0031140
5354	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913004107	US9130041075	U4368160
5355	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913377107	US9133771074	U0001640
5356	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913456109	US9134561094	U6425030
5357	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913483103	US9134831034	U3312790
5358	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913543104	US9135431040	U3335430
5359	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91359E105	US91359E1055	U6497110
5360	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913837100	US9138371003	U3359520
5361	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91388P105	US91388P1057	U0032570
5362	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913915104	US9139151040	U0028140
5363	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	915271100	US9152711001	U6898560
5364	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	916901507	US9169015073	U0040070
5365	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	917286205	US9172862057	U0032060
5366	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918076100	US9180761002	U0015730
5367	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91851C201	US91851C2017	V1468440
5368	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91879Q109	US91879Q1094	V0005780
5369	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918866104	US9188661048	V1461030
5370	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918914102	US9189141024	V1462010
5371	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91911X104	US91911X1046	V0030740
5372	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	922206107	US9222061072	V0015750
5373	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	922417100	US9224171002	V2835160
5374	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92336G106	US92336G1067	V0037020

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5319	TRIUMPH GROUP INC NEW	01/01/00		TMS
5320	TRUEBLUE INC	01/01/00		TMS
5321	TRUSTCO BANK CORP N Y	01/01/00		TMS
5322	TRUSTMARK CORP	01/01/00		TMS
5323	TUESDAY MORNING CORP-NEW	01/01/00		TMS
5324	TWEEN BRANDS INC	01/01/00		TMS
5325	TWIN DISC INC	01/01/00		TMS
5326	UAL CORPORATION NEW	01/01/00	0.00%	TMS
5327	UCBH HOLDINGS INC	01/01/00		TMS
5328	UIL HOLDINGS CORP	01/01/00		TMS
5329	UMB FINANCIAL CORP	01/01/00		TMS
5330	U S GLOBAL INVESTORS INC-CL A	01/01/00		TMS
5331	USEC INC	01/01/00		TMS
5332	U S CONCRETE INC	01/01/00		TMS
5333	USA MOBILITY INC	01/01/00		TMS
5334	US AIRWAYS GROUP INC	01/01/00		TMS
5335	ULTRA CLEAN HOLDINGS INC	01/01/00		TMS
5336	UMPQUA HLDGS CORP	01/01/00		TMS
5337	UNIFI INC	01/01/00		TMS
5338	UNIFIRST CORP-MASS	01/01/00		TMS
5339	UNION BANKSHARES CORP-VA	01/01/00		TMS
5340	UNION DRILLING INC	01/01/00		TMS
5341	UNISOURCE ENERGY CORP	01/01/00		TMS
5342	***UNITED AMERICA INDEMNITY LTD CL A	01/01/00		TMS
5343	UNITED CMNTY FINL CORP OHIO	01/01/00		TMS
5344	UNITED COMMUNITY BANKS INC BLAIRSVILLE GA	01/01/00		TMS
5345	UNITED BANKSHARES INC-W VA	01/01/00		TMS
5346	UNITED CAPITAL CORP	01/01/00		TMS
5347	UNITED FINANCIAL BANCORP INC NEW	01/01/00		TMS
5348	UNITED FIRE & CASUALTY CO	01/01/00		TMS
5349	UNITED NATURAL FOODS INC	01/01/00		TMS
5350	UNITED ONLINE INC	01/01/00		TMS
5351	UNITED SECURITY BANCSHARES CALIF	01/01/00		TMS
5352	UNITED STATES LIME & MINERALS INC	01/01/00		TMS
5353	U STORE IT TRUST REIT	01/01/00		TMS
5354	UNITED STATIONERS INC	01/01/00		TMS
5355	UNIVERSAL AMERICAN CORP	01/01/00		TMS
5356	UNIVERSAL CORP-VA	01/01/00		TMS
5357	UNIVERSAL ELECTRONICS INC	01/01/00		TMS
5358	UNIVERSAL FOREST PRODUCTS INC	01/01/00		TMS
5359	UNIVERSAL HEALTH REALTY INCOME TRUST-SBI	01/01/00		TMS
5360	UNIVERSAL STAINLESS & ALLOY PRODUCTS INC	01/01/00		TMS
5361	UNIVERSAL TRUCKLOAD SERVICES INC	01/01/00		TMS
5362	UNIVERSAL TECHNICAL INSTITUTE INC	01/01/00		TMS
5363	UNIVEST CORPORATION OF PA	01/01/00		TMS
5364	URANIUM RESOURCES INC NEW	01/01/00		TMS
5365	URSTADT BIDDLE PROPERTIES INC CL A	01/01/00		TMS
5366	UTSTARCOM INC	01/01/00		TMS
5367	VAALCO ENERGY INC NEW	01/01/00		TMS
5368	VAIL RESORTS INC	01/01/00		TMS
5369	VALASSIS COMMUNICATIONS INC	01/01/00		TMS
5370	VALENCE TECHNOLOGY INC	01/01/00		TMS
5371	VALEANT PHARMACEUTICALS INTL	01/01/00		TMS
5372	VARIAN INC	01/01/00		TMS
5373	VEECO INSTRUMENTS INC-DEL	01/01/00		TMS
5374	VERASUN ENERGY CORP	01/01/00		TMS

	P	Q	R	S	T	U	V
5319	(90)	54.39	54.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5320	(492)	16.24	16.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5321	(606)	10.39	10.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5322	(610)	23.03	23.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5323	(374)	4.69	4.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5324	(64)	10.97	10.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5325	(96)	16.42	16.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5326	(814)	11.36	11.36	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
5327	(1,366)	6.92	6.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5328	(310)	32.44	32.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5329	(382)	54.38	54.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5330	(22)	9.69	9.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5331	(956)	5.12	5.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5332	(486)	4.26	4.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5333	(282)	13.48	13.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5334	(1,402)	7.88	7.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5335	(242)	6.73	6.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5336	(734)	17.03	17.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5337	(552)	4.69	4.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5338	(178)	47.39	47.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5339	(166)	23.69	23.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5340	(114)	13.48	13.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5341	(424)	32.34	32.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5342	(226)	14.38	14.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5343	(332)	4.26	4.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5344	(502)	12.32	12.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5345	(466)	30.17	30.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5346	(24)	24.50	24.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5347	(218)	14.00	14.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5348	(280)	28.64	28.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5349	(366)	23.32	23.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5350	(950)	10.59	10.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5351	(102)	14.38	14.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5352	(10)	40.90	40.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5353	(608)	12.64	12.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5354	(288)	50.46	50.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5355	(484)	12.45	12.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5356	(312)	51.09	51.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5357	(14)	25.83	25.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5358	(202)	35.80	35.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5359	(128)	36.05	36.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5360	(76)	31.43	31.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5361	(58)	26.18	26.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5362	(164)	17.40	17.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5363	(158)	29.55	29.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5364	(108)	2.21	2.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5365	(254)	18.50	18.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5366	(1,288)	2.87	2.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5367	(504)	7.06	7.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5368	(22)	41.66	41.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5369	(302)	8.55	8.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5370	(152)	2.57	2.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5371	(448)	18.87	18.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5372	(20)	47.10	47.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5373	(60)	15.69	15.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5374	(1,268)	5.23	5.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5375	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5376	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5377	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5378	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5379	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5380	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5381	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5382	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5383	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5384	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5385	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5386	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5387	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5388	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5389	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5390	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5391	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5392	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5393	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5394	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5395	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5396	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5397	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5398	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5399	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5400	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5401	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5402	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5403	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5404	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5405	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5406	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5407	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5408	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5409	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5410	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5411	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5412	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5413	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5414	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5415	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5416	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5417	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5418	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5419	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5420	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5421	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5422	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5423	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5424	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5425	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5426	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5427	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5428	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5429	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5430	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5375	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92342Y109	US92342Y1091	V0034110
5376	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92531L108	US92531L1089	V0042740
5377	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92552R406	US92552R4065	V0032380
5378	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92552V100	US92552V1008	V0004820
5379	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	926727108	US9267271081	V0037970
5380	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	926734401	US9267344011	V0034350
5381	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	927107409	US9271074091	V5877790
5382	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928241108	US9282411084	V0004430
5383	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92827P102	US92827P1021	V0041590
5384	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92839U107	US92839U1079	V0021270
5385	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92846N104	US92846N1046	V0007080
5386	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928703107	US9287031077	V7840020
5387	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92886T201	US92886T2015	V0036700
5388	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929236107	US9292361071	W0001800
5389	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92924F106	US92924F1066	W0047590
5390	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929328102	US9293281021	W0273940
5391	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929566107	US9295661071	W0262790
5392	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929740108	US9297401088	W0023440
5393	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	939653101	US9396531017	W1275070
5394	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	940610108	US9406101082	W1320010
5395	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	941075202	US9410752029	W0048820
5396	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	941888109	US9418881093	W0058690
5397	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	942622200	US9426222009	W1468620
5398	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	942712100	US9427121002	W0025290
5399	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	942749102	US9427491025	W1530050
5400	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	943315101	US9433151019	W0030680
5401	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	947684106	US9476841062	W0022500
5402	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	94769V105	US94769V1052	W0011630
5403	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	948849104	US9488491047	W1965030
5404	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	950755108	US9507551086	W2335080
5405	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	950810101	US9508101014	W2370050
5406	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	95123P106	US95123P1066	W2475570
5407	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	952145100	US9521451008	W1899400
5408	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	957090103	US9570901036	W2911510
5409	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	95709T100	US95709T1007	W0033200
5410	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	957638109	US9576381092	W0066150
5411	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	959319104	US9593191045	W0046790
5412	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	96008P104	US96008P1049	W0043550
5413	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	960413102	US9604131022	W0040930
5414	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	960878106	US9608781061	W4286100
5415	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	961765104	US9617651040	W0009060
5416	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	961815107	US9618151073	W4336400
5417	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	962149100	US9621491003	W4429160
5418	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	97186T108	US97186T1088	W0041270
5419	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	974280307	US9742803078	W0050800
5420	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	976391102	US9763911024	W0046400
5421	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	97650W108	US97650W1080	W0001310
5422	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	980745103	US9807451037	W6674060
5423	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	981475106	US9814751064	W0000050
5424	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	981811102	US9818111026	W6960090
5425	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98233Q105	US98233Q1058	W0042620
5426	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	984249102	US9842491022	Y0019620
5427	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	984314104	US9843141048	Y0020420
5428	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	988858106	US9888581066	Y2411610
5429	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	989390109	US9893901093	Y2725000
5430	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98975F101	US98975F1012	Y0001010

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5375	VERIFONE HOLDINGS INC	01/01/00		TMS
5376	VERSO PAPER CORP	01/01/00		TMS
5377	VIAD CORP NEW	01/01/00		TMS
5378	VIASAT INC	01/01/00		TMS
5379	VIEWPOINT FINANCIAL GROUP	01/01/00		TMS
5380	VIGNETTE CORPORATION COM NEW	01/01/00		TMS
5381	VILLAGE SUPERMARKET INC CL A (NEW)	01/01/00		TMS
5382	VIROPHARMA INC	01/01/00		TMS
5383	VIRTUSA CORP	01/01/00		TMS
5384	VISTEON CORP	01/01/00		TMS
5385	VITAL IMAGES INC	01/01/00		TMS
5386	VOLT INFORMATION SCIENCES INC	01/01/00		TMS
5387	VONAGE HOLDINGS CORP	01/01/00		TMS
5388	WD 40 CO	01/01/00		TMS
5389	WGL HOLDINGS INC	01/01/00		TMS
5390	WSFS FINANCIAL CORP	01/01/00		TMS
5391	WABASH NATIONAL CORP	01/01/00		TMS
5392	WABTEC CORP	01/01/00		TMS
5393	WASHINGTON REAL ESTATE INVESTMENT TRUST-SBI	01/01/00		TMS
5394	WASHINGTON TRUST BANCORP INC	01/01/00		TMS
5395	WASTE SERVICES INC	01/01/00		TMS
5396	WATERSTONE FINANCIAL INC	01/01/00		TMS
5397	WATSCO INC	01/01/00		TMS
5398	WATSON WYATT WORLDWIDE INC CL A	01/01/00		TMS
5399	WATTS WATER TECHNOLOGIES INC CL A	01/01/00		TMS
5400	WAUSAU PAPER CORP FORMERLY WAUSAU-MOSINEE PAPER CORP	01/01/00		TMS
5401	WEBSENSE INC	01/01/00		TMS
5402	WEBSITE PROS INC	01/01/00		TMS
5403	WEIS MARKETS INC	01/01/00		TMS
5404	WERNER ENTERPRISES INC	01/01/00		TMS
5405	WESBANCO INC	01/01/00		TMS
5406	WEST BANCORPORATION (IOWA)	01/01/00		TMS
5407	WEST COAST BANCORP-ORE NEW	01/01/00		TMS
5408	WESTAMERICA BANCORP	01/01/00		TMS
5409	WESTAR ENERGY INC	01/01/00		TMS
5410	WESTERN ALLIANCE BANCORPORATION	01/01/00		TMS
5411	WESTERN REFINING INC	01/01/00		TMS
5412	WESTFIELD FINANCIAL INC NEW	01/01/00		TMS
5413	WESTLAKE CHEMICAL CORP	01/01/00		TMS
5414	WESTMORELAND COAL CO	01/01/00		TMS
5415	WESTWOOD HOLDINGS GROUP INC	01/01/00		TMS
5416	WESTWOOD ONE INC	01/01/00		TMS
5417	WEYCO GROUP INC	01/01/00		TMS
5418	WILSHIRE BANCORP INC	01/01/00		TMS
5419	WINN DIXIE STORES INC	01/01/00		TMS
5420	WINTHROP REALTY TRUST SHARES OF BENEFICIAL INTEREST	01/01/00		TMS
5421	WINTRUST FINANCIAL CORP	01/01/00		TMS
5422	WOODWARD GOVERNOR CO	01/01/00		TMS
5423	WORLD FUEL SERVICES CORP	01/01/00		TMS
5424	WORTHINGTON INDUSTRIES INC	01/01/00		TMS
5425	WRIGHT EXPRESS CORP	01/01/00		TMS
5426	YRC WORLDWIDE INC	01/01/00		TMS
5427	YADKIN VALLEY FINANCIAL CORPORATION	01/01/00		TMS
5428	ZALE CORP NEW	01/01/00		TMS
5429	ZENITH NATIONAL INSURANCE CORP	01/01/00		TMS
5430	***ZORAN CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5375	(402)	19.29	19.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5376	(174)	4.75	4.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5377	(254)	31.06	31.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5378	(248)	25.46	25.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5379	(12)	16.68	16.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5380	(146)	12.93	12.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5381	(40)	47.74	47.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5382	(862)	14.33	14.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5383	(34)	7.26	7.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5384	(1,178)	3.44	3.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5385	(94)	15.36	15.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5386	(158)	11.50	11.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5387	(100)	1.25	1.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5388	(108)	36.68	36.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5389	(610)	33.83	33.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5390	(76)	57.68	57.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5391	(378)	9.75	9.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5392	(78)	52.77	52.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5393	(304)	36.60	36.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5394	(140)	24.11	24.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5395	(290)	8.11	8.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5396	(84)	9.71	9.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5397	(136)	51.72	51.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5398	(176)	56.83	56.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5399	(360)	29.18	29.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5400	(546)	9.62	9.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5401	(56)	22.08	22.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5402	(260)	5.87	5.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5403	(136)	36.75	36.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5404	(524)	22.59	22.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5405	(328)	26.40	26.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5406	(212)	12.32	12.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5407	(196)	13.69	13.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5408	(192)	56.02	56.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5409	(1,286)	23.05	23.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5410	(234)	14.84	14.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5411	(366)	12.07	12.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5412	(388)	9.99	9.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5413	(234)	19.92	19.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5414	(10)	16.86	16.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5415	(10)	46.24	46.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5416	(870)	0.73	0.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5417	(38)	31.69	31.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5418	(236)	14.20	14.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5419	(282)	13.67	13.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5420	(648)	3.81	3.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5421	(290)	28.08	28.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5422	(154)	41.58	41.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5423	(354)	26.35	26.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5424	(650)	17.57	17.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5425	(28)	29.81	29.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5426	(704)	14.75	14.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5427	(142)	12.24	12.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5428	(438)	26.16	26.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5429	(454)	38.77	38.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5430	(640)	8.37	8.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5431	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5432	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5433	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5434	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5435	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5436	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5437	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5438	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5439	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5440	93115782	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5441	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5442	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5443	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5444	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5445	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5446	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5447	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5448	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5449	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5450	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5451	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5452	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5453	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5454	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5455	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5456	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5457	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5458	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5459	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5460	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5461	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5462	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5463	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5464	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5465	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5466	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5467	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5468	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5469	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5470	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5471	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5472	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5473	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5474	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5475	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5476	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5477	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5478	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5479	93115784	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5480	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
5481	93115872	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5482	93115872	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5483	93115872	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5484	93115872	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5485	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
5486	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

	G	H	I	J	K
5431	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	989855101	US9898551018	Y3161070
5432	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G0129K104	BMG0129K1045	A0195070
5433	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G02995101	BMG029951016	A0048520
5434	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G04074103	KYG040741038	A0069910
5435	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G05384105	BMG053841059	A0150840
5436	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G10082108	BMG100821088	E0083150
5437	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G3921A175	BMG3921A1751	G0070900
5438	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G67543101	VGG675431016	P0108490
5439	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G72457107	BMG724571077	P0168330
5440	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G9456A100	BMG9456A1009	G0053340
5441	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032511107	US0325111070	A5412110
5442	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037411105	US0374111054	A5947250
5443	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	055482103	US0554821035	B0048630
5444	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057224107	US0572241075	B0366050
5445	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127097103	US1270971039	C0145850
5446	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	13342B105	US13342B1052	C0192430
5447	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	165167107	US1651671075	C2286300
5448	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	166764100	US1667641005	C0111830
5449	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20825C104	US20825C1045	C1046940
5450	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20854P109	US20854P1093	C0057500
5451	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25179M103	US25179M1036	D0052530
5452	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26874Q100	US26874Q1004	E4630640
5453	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26875P101	US26875P1012	E0028020
5454	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28336L109	US28336L1098	E0042800
5455	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30231G102	US30231G1022	E0052070
5456	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	406216101	US4062161017	H0106410
5457	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42809H107	US42809H1077	H0152830
5458	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	565849106	US5658491064	M0077530
5459	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	576206106	US5762061068	M0069830
5460	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	626717102	US6267171022	M6875180
5461	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637071101	US6370711011	N0010890
5462	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	655044105	US6550441058	N0058000
5463	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	674599105	US6745991058	P0076370
5464	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	704549104	US7045491047	P0123450
5465	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75281A109	US75281A1097	R0014930
5466	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	779382100	US7793821007	R6260040
5467	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806857108	AN8068571086	S0874440
5468	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	832110100	US8321101003	S3368080
5469	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	845467109	US8454671095	S4323020
5470	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	847560109	US8475601097	S0187040
5471	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86764P109	US86764P1093	S0069380
5472	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	881609101	US8816091016	T2015060
5473	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91913Y100	US91913Y1001	V0008550
5474	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	969457100	US9694571004	W5610010
5475	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98385X106	US98385X1063	Y0016590
5476	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G6359F103	BMG6359F1032	N0081690
5477	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G65422100	KYG654221004	N0057940
5478	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G90073100	KYG900731004	T0103890
5479	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G95089101	BMG950891017	W0033350
5480	HIGH YIELD - AME	HY FLOW US	879868107	US8798681073	T1669560
5481	SP AMERICAS-TRADING	ABS DERIVATIVES	552848103	US5528481030	M0329760
5482	SP AMERICAS-TRADING	ABS DERIVATIVES	680223104	US6802231042	P0441510
5483	SP AMERICAS-TRADING	ABS DERIVATIVES	69344M101	US69344M1018	P2287560
5484	SP AMERICAS-TRADING	ABS DERIVATIVES	989701107	US9897011071	Y2989750
5485	HIGH YIELD - AME	HY DISTRESSED US	131347304	US1313473043	C0193660
5486	HIGH YIELD - AME	HY DISTRESSED US	247361702	US2473617023	D0107680

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5431	ZYGO CORP	01/01/00		TMS
5432	***AIRCASTLE LTD	01/01/00		TMS
5433	***AMERICAN SAFETY INSURANCE HOLDINGS LTD	01/01/00		TMS
5434	***APEX SILVER MINES LTD	01/01/00		TMS
5435	***ASPEN INSURANCE HOLDINGS LIMITED	01/01/00		TMS
5436	***ENERGY XXI BERMUDA LIMITED	01/01/00	0.00%	TMS
5437	***GLOBAL CROSSING LTD NEW	01/01/00		TMS
5438	***OPENTV CORP CL A	01/01/00		TMS
5439	***PRIMUS GUARANTY LTD	01/01/00		TMS
5440	***GOLAR LNG LIMITED COM STK USD1.00	01/01/00		TMS
5441	ANADARKO PETROLEUM CORP	01/01/00		TMS
5442	APACHE CORP	01/01/00		TMS
5443	BJ SERVICES CO	01/01/00		TMS
5444	BAKER HUGHES INC	01/01/00		TMS
5445	CABOT OIL & GAS CORP	01/01/00		TMS
5446	CAMERON INTERNATIONAL CORPORATION	01/01/00		TMS
5447	CHESAPEAKE ENERGY CORP	01/01/00		TMS
5448	CHEVRON CORPORATION	01/01/00		TMS
5449	CONOCOPHILLIPS	01/01/00		TMS
5450	CONSOL ENERGY INC	01/01/00		TMS
5451	DEVON ENERGY CORPORATION NEW	01/01/00		TMS
5452	ENSCO INTERNATIONAL INC	01/01/00		TMS
5453	EOG RES INC	01/01/00		TMS
5454	EL PASO CORPORATION	01/01/00		TMS
5455	EXXON MOBIL CORP	01/01/00		TMS
5456	HALLIBURTON CO	01/01/00		TMS
5457	HESS CORPORATION	01/01/00		TMS
5458	MARATHON OIL CORP	01/01/00		TMS
5459	MASSEY ENERGY CORP	01/01/00		TMS
5460	MURPHY OIL CORP	01/01/00		TMS
5461	NATIONAL-OILWELL VARCO INC	01/01/00		TMS
5462	NOBLE ENERGY INC	01/01/00		TMS
5463	OCCIDENTAL PETE CORP	01/01/00		TMS
5464	PEABODY ENERGY CORPORATION	01/01/00		TMS
5465	RANGE RESOURCES CORP	01/01/00		TMS
5466	ROWAN COMPANIES INC	01/01/00		TMS
5467	SCHLUMBERGER LTD	01/01/00		TMS
5468	SMITH INTERNATIONAL INC	01/01/00		TMS
5469	SOUTHWESTERN ENERGY CO	01/01/00		TMS
5470	SPECTRA ENERGY CORP	01/01/00		TMS
5471	SUNOCO INC	01/01/00		TMS
5472	TESORO CORPORATION	01/01/00		TMS
5473	VALERO ENERGY CORP NEW	01/01/00		TMS
5474	WILLIAMS COMPANIES INC	01/01/00		TMS
5475	XTO ENERGY INC	01/01/00		TMS
5476	***NABORS INDUSTRIES LTD NEW	01/01/00		TMS
5477	NOBLE CORP NEW	01/01/00		TMS
5478	TRANSOCEAN INC NEW	01/01/00		TMS
5479	***WEATHERFORD INTERNATIONAL LTD NEW (BERMUDA)	01/01/00		TMS
5480	TEMPLE INLAND INC	01/01/00		TMS
5481	MGIC INVESTMENT CORP-WISC	01/01/00		TMS
5482	OLD REPUBLIC INTL CORP	01/01/00		TMS
5483	PMI GROUP INC	01/01/00		TMS
5484	ZIONS BANCORPORATION	01/01/00		TMS
5485	CALPINE CORPORATION	01/01/00	0.00%	TMS
5486	DELTA AIR LINES INC DEL COM NEW	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5431	(188)	11.93	11.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5432	(568)	13.12	13.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5433	(132)	14.44	14.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5434	(582)	1.86	1.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5435	(1,048)	26.70	26.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5436	(1,382)	3.45	3.45	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5437	(216)	16.74	16.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5438	(958)	1.50	1.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5439	(144)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5440	(72)	13.69	13.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5441	(15,499)	56.89	56.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5442	(10,945)	112.39	112.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5443	(12,617)	22.58	22.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5444	(9,955)	65.29	65.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5445	(2,629)	38.59	38.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5446	(5,500)	42.20	42.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5447	(20,372)	42.26	42.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5448	(54,406)	84.24	84.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5449	(41,206)	73.43	73.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5450	(9,559)	58.66	58.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5451	(13,838)	95.87	95.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5452	(3,663)	61.22	61.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5453	(8,723)	90.82	90.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5454	(29,326)	14.57	14.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5455	(86,405)	77.50	77.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5456	(26,675)	37.30	37.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5457	(11,429)	92.28	92.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5458	(21,978)	46.04	46.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5459	(2,046)	44.63	44.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5460	(8,162)	70.17	70.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5461	(16,786)	58.48	58.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5462	(4,367)	61.44	61.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5463	(23,925)	72.46	72.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5464	(6,897)	53.99	53.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5465	(3,927)	44.01	44.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5466	(7,854)	33.89	33.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5467	(21,725)	88.68	88.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5468	(5,478)	64.20	64.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5469	(8,679)	32.80	32.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5470	(16,071)	24.95	24.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5471	(5,159)	47.85	47.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5472	(3,498)	19.06	19.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5473	(15,983)	35.87	35.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5474	(21,263)	26.75	26.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5475	(19,041)	50.20	50.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5476	(11,803)	28.90	28.90	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5477	(11,473)	46.92	46.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5478	(10,241)	122.69	122.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5479	(24,618)	31.40	31.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5480	(59,800)	19.14	19.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5481	(1,504,030)	6.81	6.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5482	(265,000)	11.93	11.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5483	(80,000)	3.10	3.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5484	(388,921)	37.48	37.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5485	(822,218)	16.55	16.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5486	(185,291)	8.13	8.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
5487	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
5488	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
5489	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
5490	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
5491	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
5492	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
5493	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
5494	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
5495	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
5496	93115989	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
5497	93115989	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	CLEARING AND EXECUTION
5498	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5499	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5500	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5501	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5502	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5503	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5504	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5505	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5506	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5507	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5508	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5509	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5510	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5511	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5512	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5513	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5514	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5515	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5516	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5517	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5518	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5519	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5520	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5521	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5522	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5523	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5524	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5525	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5526	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5527	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5528	93116032	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5529	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5530	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5531	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5532	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5533	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5534	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5535	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5536	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5537	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5538	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5539	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5540	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5541	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5542	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5487	HIGH YIELD - AME	HY DISTRESSED US	313549404	US3135494041	F0096380
5488	HIGH YIELD - AME	HY DISTRESSED US	552848103	US5528481030	M0329760
5489	HIGH YIELD - AME	HY DISTRESSED US	554489104	US5544891048	M0031860
5490	HIGH YIELD - AME	HY DISTRESSED US	55616P104	US55616P1049	M0145630
5491	HIGH YIELD - AME	HY DISTRESSED US	667280408	US6672804084	N0092810
5492	HIGH YIELD - AME	HY DISTRESSED US	720279108	US7202791080	P5281290
5493	HIGH YIELD - AME	HY DISTRESSED US	743410102	US7434101025	P0081340
5494	HIGH YIELD - AME	HY DISTRESSED US	78464A698	US78464A6982	S0198610
5495	HIGH YIELD - AME	HY DISTRESSED US	902549807	US9025498075	U0038530
5496	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	037489101	KY0374891014	A5954030
5497	STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	244331104	US2443311046	D0109640
5498	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00130H105	US00130H1059	A2023910
5499	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	017361106	US0173611064	A0043750
5500	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023608102	US0236081024	A0050700
5501	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025537101	US0255371017	A3589720
5502	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125896100	US1258961002	C0065580
5503	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15189T107	US15189T1079	C0113450
5504	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	209115104	US2091151041	C0047120
5505	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	210371100	US2103711006	C0060000
5506	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	233331107	US2333311072	D0004970
5507	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25746U109	US25746U1097	D0059560
5508	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26441C105	US26441C1053	D0098730
5509	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26817G102	US26817G1022	D0103660
5510	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	281020107	US2810201077	E0005870
5511	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29364G103	US29364G1031	E4623320
5512	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30161N101	US30161N1019	E0040530
5513	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302571104	US3025711041	F0095000
5514	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337932107	US3379321074	F0018510
5515	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45822P105	US45822P1057	H0167660
5516	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	654086107	US6540861076	N4575070
5517	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65473P105	US65473P1057	N0031700
5518	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69331C108	US69331C1080	P0026170
5519	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69351T106	US69351T1060	P0079470
5520	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	713291102	US7132911022	P0142270
5521	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	723484101	US7234841010	P5381720
5522	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743263105	US7432631056	P0115260
5523	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	744573106	US7445731067	P7842170
5524	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	748356102	US7483561020	P8601340
5525	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	816851109	US8168511090	S0089500
5526	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	842587107	US8425871071	S3918550
5527	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872375100	US8723751009	T0055590
5528	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98389B100	US98389B1008	Y0009330
5529	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002824100	US0028241000	A0226100
5530	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00817Y108	US00817Y1082	A0110090
5531	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	018490102	US0184901025	A2261330
5532	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03073E105	US03073E1055	A0122500
5533	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	031162100	US0311621009	A5196290
5534	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	038149100	US0381491002	A0229650
5535	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	067383109	US0673831097	B1221290
5536	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	068306109	US0683061099	B1375230
5537	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	071813109	US0718131099	B1887270
5538	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	075887109	US0758871091	B2326430
5539	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09062X103	US09062X1037	B0081800
5540	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	101137107	US1011371077	B4111290
5541	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	110122108	US1101221083	B5835040
5542	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125509109	US1255091092	C0041040

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5487	FEDERAL MOGUL CORPORATION	01/01/00		TMS
5488	MGIC INVESTMENT CORP-WISC	01/01/00		TMS
5489	MACK-CALI REALTY CORP	01/01/00		TMS
5490	MACYS INC	01/01/00		TMS
5491	NORTHWEST AIRLS CORP	01/01/00		TMS
5492	PIER 1 IMPORTS INC	01/01/00		TMS
5493	PROLOGIS SH BEN INT	01/01/00		TMS
5494	SPDR KBW REGIONAL BANKING ETF	01/01/00		TMS
5495	UAL CORPORATION NEW	01/01/00	0.00%	TMS
5496	***APCO ARGENTINA INC (CAYMEN ISLANDS) ORD	01/01/00		TMS
5497	DEERFIELD CAPITAL CORP	01/01/00		TMS
5498	AES CORP	01/01/00		TMS
5499	ALLEGHENY ENERGY INC	01/01/00		TMS
5500	AMEREN CORP	01/01/00		TMS
5501	AMERICAN ELECTRIC POWER CO INC	01/01/00		TMS
5502	CMS ENERGY CORP	01/01/00		TMS
5503	CENTERPOINT ENERGY INC	01/01/00		TMS
5504	CONSOLIDATED EDISON INC	01/01/00		TMS
5505	CONSTELLATION ENERGY GROUP INC	01/01/00		TMS
5506	DTE ENERGY CO	01/01/00		TMS
5507	DOMINION RESOURCES INC VA NEW	01/01/00		TMS
5508	DUKE ENERGY CORPORATION (HOLDING COMPANY) NEW	01/01/00		TMS
5509	DYNEGY INC DEL CL A	01/01/00		TMS
5510	EDISON INTERNATIONAL	01/01/00		TMS
5511	ENTERGY CORP NEW	01/01/00		TMS
5512	EXELON CORP	01/01/00		TMS
5513	FPL GROUP INC	01/01/00		TMS
5514	FIRSTENERGY CORP	01/01/00		TMS
5515	INTEGRYS ENERGY GROUP INC	01/01/00		TMS
5516	NICOR INC	01/01/00		TMS
5517	NISOURCE INC COM	01/01/00		TMS
5518	PG&E CORP	01/01/00		TMS
5519	PPL CORPORATION	01/01/00		TMS
5520	PEPCO HOLDINGS INC	01/01/00		TMS
5521	PINNACLE WEST CAPITAL CORP	01/01/00		TMS
5522	PROGRESS ENERGY INC	01/01/00		TMS
5523	PUBLIC SERVICE ENTERPRISE GROUP INC	01/01/00		TMS
5524	QUESTAR CORP	01/01/00		TMS
5525	SEMPRA ENERGY	01/01/00		TMS
5526	SOUTHERN CO	01/01/00		TMS
5527	TECO ENERGY INC	01/01/00		TMS
5528	XCEL ENERGY INC	01/01/00		TMS
5529	ABBOTT LABORATORIES	01/01/00		TMS
5530	AETNA INC NEW	01/01/00		TMS
5531	ALLERGAN INC	01/01/00		TMS
5532	AMERISOURCEBERGEN CORP	01/01/00		TMS
5533	AMGEN INC	01/01/00		TMS
5534	APPLIED BIOSYSTEMS INC	01/01/00		TMS
5535	C R BARD INC	01/01/00		TMS
5536	BARR PHARMACEUTICALS INC	01/01/00		TMS
5537	BAXTER INTERNATIONAL INC	01/01/00		TMS
5538	BECTON DICKINSON & CO	01/01/00		TMS
5539	BIOGEN IDEC INC	01/01/00		TMS
5540	BOSTON SCIENTIFIC CORP	01/01/00		TMS
5541	BRISTOL MYERS SQUIBB CO	01/01/00		TMS
5542	CIGNA CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5487	(2,439)	20.57	20.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5488	(200,000)	6.81	6.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5489	(100,000)	41.76	41.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5490	(200,000)	21.62	21.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5491	(52,335)	9.85	9.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5492	(70,000)	4.20	4.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5493	(75,000)	43.69	43.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5494	(100,000)	36.40	36.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5495	0	11.36	11.36	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
5496	(400)	25.57	25.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5497	0	0.89	0.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5498	(33,648)	14.22	14.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5499	(8,438)	42.12	42.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5500	(10,505)	40.21	40.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5501	(20,118)	39.12	39.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5502	(11,430)	13.79	13.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5503	(16,613)	15.45	15.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5504	(13,628)	43.58	43.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5505	(8,870)	58.37	58.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5506	(8,184)	43.64	43.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5507	(28,834)	43.11	43.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5508	(58,139)	18.30	18.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5509	(25,175)	4.74	4.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5510	(16,333)	42.51	42.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5511	(9,541)	100.60	100.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5512	(32,726)	68.39	68.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5513	(20,365)	55.98	55.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5514	(15,189)	69.42	69.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5515	(3,869)	53.44	53.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5516	(2,346)	48.10	48.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5517	(13,825)	16.61	16.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5518	(17,881)	41.62	41.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5519	(18,617)	39.39	39.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5520	(10,137)	24.39	24.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5521	(5,088)	35.91	35.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5522	(13,088)	44.23	44.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5523	(25,344)	37.52	37.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5524	(8,712)	47.55	47.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5525	(12,529)	58.17	58.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5526	(38,273)	38.14	38.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5527	(10,697)	16.95	16.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5528	(21,622)	20.56	20.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5529	(1,511)	59.09	59.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5530	(640)	42.52	42.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5531	(361)	59.74	59.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5532	(192)	41.06	41.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5533	(1,236)	62.87	62.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5534	(182)	35.84	35.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5535	(150)	96.17	96.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5536	(97)	67.12	67.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5537	(731)	68.34	68.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5538	(228)	81.96	81.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5539	(343)	48.70	48.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5540	(1,545)	13.51	13.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5541	(2,272)	22.24	22.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5542	(246)	40.66	40.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5543	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5544	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5545	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5546	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5547	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5548	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5549	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5550	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5551	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5552	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5553	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5554	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5555	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5556	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5557	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5558	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5559	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5560	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5561	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5562	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5563	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5564	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5565	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5566	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5567	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5568	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5569	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5570	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5571	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5572	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5573	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5574	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5575	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5576	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5577	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5578	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5579	93116033	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5580	93116034	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5581	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5582	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5583	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5584	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5585	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5586	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5587	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5588	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5589	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5590	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5591	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5592	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5593	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5594	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5595	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5596	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5597	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5598	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5543	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14149Y108	US14149Y1082	C0600160
5544	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	151020104	US1510201049	C2588110
5545	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	222862104	US2228621049	C0073140
5546	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302182100	US3021821000	E6805600
5547	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	345838106	US3458381064	F5295470
5548	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	372917104	US3729171047	G2360510
5549	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	375558103	US3755581036	G3040940
5550	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	441060100	US4410601003	H0130970
5551	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	444859102	US4448591028	H3745070
5552	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	449934108	US4499341083	H0041490
5553	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	478160104	US4781601046	J4770130
5554	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	495582108	US4955821081	K0013130
5555	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50540R409	US50540R4092	L0032390
5556	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	532457108	US5324571083	L4155170
5557	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58155Q103	US58155Q1031	M0042610
5558	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58405U102	US58405U1025	M0092460
5559	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	585055106	US5850551061	M2866110
5560	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	589331107	US5893311077	M3223780
5561	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	601073109	US6010731098	M4680050
5562	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628530107	US6285301072	M6908080
5563	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	703395103	US7033951036	P0165080
5564	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	714046109	US7140461093	P0105080
5565	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	717081103	US7170811035	P4565170
5566	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74834L100	US74834L1008	P0024480
5567	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	790849103	US7908491035	S0139060
5568	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806605101	US8066051017	S0752420
5569	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	863667101	US8636671013	S6444680
5570	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88033G100	US88033G1004	T2329010
5571	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	883556102	US8835561023	T3007570
5572	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91324P102	US91324P1021	U0016940
5573	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92220P105	US92220P1057	V0012450
5574	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	941848103	US9418481035	W0002440
5575	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	942683103	US9426831031	W0266890
5576	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	94973V107	US94973V1070	W0040710
5577	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	983024100	US9830241009	W0031670
5578	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98956P102	US98956P1021	Y0010070
5579	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G2552X108	BMG2552X1083	C0182370
5580	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427866108	US4278661081	H2126560
5581	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001547108	US0015471081	A4377170
5582	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	009158106	US0091581068	A1276050
5583	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	013817101	US0138171014	A0064750
5584	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01741R102	US01741R1023	A0107020
5585	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	044209104	US0442091049	A0176900
5586	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	058498106	US0584981064	B0481480
5587	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	081437105	US0814371052	B2761050
5588	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125269100	US1252691001	C0153660
5589	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	260543103	US2605431038	D4788240
5590	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	263534109	US2635341090	D5537790
5591	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	277432100	US2774321002	E0271250
5592	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	278865100	US2788651006	E1277940
5593	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35671D857	US35671D8570	F4438080
5594	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427056106	US4270561065	H1945050
5595	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	459506101	US4595061015	H5942260
5596	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	460146103	US4601461035	H6163370
5597	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	583334107	US5833341077	M0087990
5598	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	61166W101	US61166W1018	M0067540

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5543	CARDINAL HEALTH INC	01/01/00		TMS
5544	CELGENE CORP	01/01/00		TMS
5545	COVENTRY HEALTH CARE INC	01/01/00		TMS
5546	EXPRESS SCRIPTS INC COMMON	01/01/00		TMS
5547	FOREST LABORATORIES INC	01/01/00		TMS
5548	GENZYME CORPORATION	01/01/00		TMS
5549	GILEAD SCIENCES INC	01/01/00		TMS
5550	HOSPIRA INC	01/01/00		TMS
5551	HUMANA INC	01/01/00		TMS
5552	IMS HEALTH INC	01/01/00		TMS
5553	JOHNSON & JOHNSON	01/01/00		TMS
5554	KING PHARMACEUTICALS INC	01/01/00		TMS
5555	LABORATORY CORP AMER HLDGS NEW	01/01/00		TMS
5556	ELI LILLY & CO	01/01/00		TMS
5557	MCKESSON CORP	01/01/00		TMS
5558	MEDCO HEALTH SOLUTIONS INC	01/01/00		TMS
5559	MEDTRONIC INC	01/01/00		TMS
5560	MERCK & CO INC	01/01/00		TMS
5561	MILLIPORE CORP	01/01/00		TMS
5562	MYLAN INC	01/01/00		TMS
5563	PATTERSON COMPANIES INC	01/01/00		TMS
5564	PERKINELMER INC	01/01/00		TMS
5565	PFIZER INC	01/01/00		TMS
5566	QUEST DIAGNOSTICS INC	01/01/00		TMS
5567	ST JUDE MEDICAL INC	01/01/00		TMS
5568	SCHERING PLOUGH CORP	01/01/00		TMS
5569	STRYKER CORP	01/01/00		TMS
5570	TENET HEALTHCARE CORP	01/01/00		TMS
5571	THERMO FISHER SCIENTIFIC INC	01/01/00		TMS
5572	UNITEDHEALTH GROUP INC	01/01/00		TMS
5573	VARIAN MEDICAL SYSTEMS INC	01/01/00		TMS
5574	WATERS CORP	01/01/00		TMS
5575	WATSON PHARMACEUTICALS INC	01/01/00		TMS
5576	WELLPOINT INC	01/01/00		TMS
5577	WYETH COM	01/01/00		TMS
5578	ZIMMER HOLDINGS INC	01/01/00		TMS
5579	***COVIDIEN LIMITED	01/01/00		TMS
5580	HERSHEY COMPANY (THE) FORMERLY HERSHEY FOODS CORP	01/01/00		TMS
5581	AK STEEL HOLDING CORP	01/01/00		TMS
5582	AIR PRODUCTS & CHEMICALS INC	01/01/00		TMS
5583	ALCOA INC	01/01/00		TMS
5584	ALLEGHENY TECHNOLOGIES INC	01/01/00		TMS
5585	ASHLAND INC	01/01/00		TMS
5586	BALL CORP	01/01/00		TMS
5587	BEMIS CO INC	01/01/00		TMS
5588	CF INDUSTRIES HOLDINGS INC	01/01/00		TMS
5589	DOW CHEMICAL CO.	01/01/00		TMS
5590	E I DU PONT DE NEMOURS & CO	01/01/00		TMS
5591	EASTMAN CHEMICAL CO	01/01/00		TMS
5592	ECOLAB INC	01/01/00		TMS
5593	FREEPORT MCMORAN COPPER & GOLDINC	01/01/00		TMS
5594	HERCULES INC	01/01/00		TMS
5595	INTL FLAVORS & FRAGRANCES INC	01/01/00		TMS
5596	INTERNATIONAL PAPER CO	01/01/00		TMS
5597	MEADWESTVACO CORP	01/01/00		TMS
5598	MONSANTO CO NEW	01/01/00		TMS

	P	Q	R	S	T	U	V
5543	(408)	52.07	52.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5544	(495)	71.15	71.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5545	(151)	36.15	36.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5546	(219)	75.64	75.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5547	(335)	29.37	29.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5548	(334)	79.85	79.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5549	(1,073)	48.12	48.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5550	(128)	39.56	39.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5551	(156)	47.72	47.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5552	(228)	21.14	21.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5553	(3,256)	70.59	70.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5554	(323)	10.74	10.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5555	(125)	74.08	74.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5556	(1,146)	46.60	46.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5557	(315)	57.49	57.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5558	(620)	50.60	50.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5559	(1,365)	53.96	53.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5560	(2,474)	33.82	33.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5561	(45)	73.75	73.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5562	(342)	11.55	11.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5563	(138)	32.48	32.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5564	(162)	25.36	25.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5565	(7,742)	18.62	18.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5566	(160)	54.57	54.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5567	(398)	43.05	43.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5568	(1,871)	18.74	18.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5569	(225)	63.99	63.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5570	(505)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5571	(502)	58.52	58.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5572	(1,438)	29.61	29.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5573	(117)	63.03	63.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5574	(115)	62.28	62.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5575	(99)	29.81	29.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5576	(575)	51.14	51.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5577	(1,533)	39.85	39.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5578	(299)	71.89	71.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5579	(572)	56.24	56.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5580	0	41.09	41.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5581	(9,958)	39.27	39.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5582	(17,724)	87.00	87.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5583	(48,878)	28.67	28.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5584	(11,412)	41.53	41.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5585	(7,803)	38.50	38.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5586	(11,687)	45.15	45.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5587	(15,155)	28.53	28.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5588	(5,012)	122.76	122.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5589	(82,717)	36.25	36.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5590	(80,075)	46.39	46.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5591	(8,853)	59.08	59.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5592	(18,925)	48.38	48.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5593	(34,069)	73.88	73.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5594	(18,346)	21.60	21.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5595	(10,806)	42.08	42.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5596	(44,112)	30.59	30.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5597	(21,587)	27.65	27.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5598	(48,787)	111.76	111.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
5599	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5600	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5601	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5602	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5603	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5604	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5605	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5606	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5607	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5608	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5609	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5610	93116035	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5611	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5612	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5613	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5614	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5615	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5616	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5617	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5618	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5619	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5620	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5621	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5622	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5623	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5624	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5625	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5626	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5627	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5628	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5629	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5630	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5631	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5632	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5633	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5634	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5635	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5636	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5637	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5638	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5639	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5640	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5641	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5642	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5643	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5644	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5645	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5646	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5647	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5648	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5649	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5650	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5651	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5652	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5653	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5654	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
5599	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	651639106	US6516391066	N4395280
5600	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670346105	US6703461052	N6956070
5601	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693506107	US6935061076	P1437580
5602	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	695257105	US6952571056	P0107830
5603	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74005P104	US74005P1049	P5772180
5604	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	775371107	US7753711073	R5664350
5605	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81211K100	US81211K1007	S0059150
5606	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	826552101	US8265521018	S2770060
5607	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	888339207	US8883392073	T0084530
5608	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	912909108	US9129091081	U0022350
5609	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929160109	US9291601097	V8472300
5610	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	962166104	US9621661043	W4452810
5611	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG9435N1083	W0019240
5612	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG9825R1079	Y0006030
5613	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		NL0000240000	P0134320
5614	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00163U106	US00163U1060	A0211190
5615	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00202H108	US00202H1086	A0217360
5616	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002346104	US0023461041	A0061830
5617	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004225108	US0042251084	A0157200
5618	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00484M106	US00484M1062	A0154890
5619	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00724X102	US00724X1028	A0086960
5620	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00826T108	US00826T1088	A0021770
5621	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	009728106	US0097281069	A1433130
5622	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	012423109	US0124231095	A0092540
5623	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	015351109	US0153511094	A0018010
5624	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	015384100	US0153841004	A0187110
5625	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01642T108	US01642T1088	A4813110
5626	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	019777101	US0197771019	A0087600
5627	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02043Q107	US02043Q1076	A0157190
5628	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02216N105	US02216N1054	A0185690
5629	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	031162100	US0311621009	A5196290
5630	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032346108	US0323461089	A5390910
5631	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	034918102	CA0349181028	A1007950
5632	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037032109	US0370321095	A0073370
5633	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040047102	US0400471027	A0125020
5634	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04033A100	US04033A1007	A7535080
5635	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04269E107	US04269E1073	A0026540
5636	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04269X105	US04269X1054	A0108850
5637	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05334D107	US05334D1072	A0160260
5638	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05569C105	US05569C1053	B0132350
5639	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	07986A100	CA07986A1003	B1044530
5640	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09058V103	US09058V1035	B2506130
5641	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09061G101	US09061G1013	B0069910
5642	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09062X103	US09062X1037	B0081800
5643	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09064M105	US09064M1053	B0119970
5644	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09064X101	US09064X1019	B0104440
5645	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126667104	US1266671049	C0026900
5646	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12738T100	US12738T1007	C0170060
5647	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	130872104	US1308721042	C0138090
5648	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14159U202	CA14159U2020	C0116210
5649	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	150921104	US1509211041	C1252880
5650	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	150934503	US1509345039	C0234460
5651	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	151020104	US1510201049	C2588110
5652	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	156708109	US1567081096	C1241810
5653	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	157085101	US1570851014	C0030850
5654	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	197779101	US1977791011	C5238920

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5599	NEWMONT MINING CORP HOLDING CO	01/01/00		TMS
5600	NUCOR CORP	01/01/00		TMS
5601	PPG INDUSTRIES INC	01/01/00		TMS
5602	PACTIV CORP	01/01/00		TMS
5603	PRAXAIR INC	01/01/00		TMS
5604	ROHM & HAAS CO	01/01/00		TMS
5605	SEALED AIR CORP NEW	01/01/00		TMS
5606	SIGMA-ALDRICH CORP	01/01/00		TMS
5607	TITANIUM METALS CORPORATION NEW	01/01/00		TMS
5608	UNITED STATES STL CORP NEW	01/01/00		TMS
5609	VULCAN MATERIALS CO (HOLDING CO)	01/01/00		TMS
5610	WEYERHAEUSER CO	01/01/00		TMS
5611	WARNER CHILCOTT LTD SHR USD 0.01USD	01/01/00		TMS
5612	***XOMA LTD-(BERMUDA)	01/01/00		TMS
5613	***QIAGEN NV EUR 0.01 (NASDAQ LISTED)	01/01/00		TMS
5614	AMAG PHARMACEUTICALS INC	01/01/00		TMS
5615	APP PHARMACEUTICALS INC	01/01/00		TMS
5616	AVI BIOPHARMA INC	01/01/00		TMS
5617	ACADIA PHARMACEUTICALS INC	01/01/00		TMS
5618	ACORDA THERAPEUTICS INC	01/01/00		TMS
5619	ADOLOR CORP	01/01/00		TMS
5620	AFFYMETRIX INC	01/01/00		TMS
5621	AKORN INC	01/01/00		TMS
5622	ALBANY MOLECULAR RESEARCH INC	01/01/00		TMS
5623	ALEXION PHARMACEUTICALS INC	01/01/00		TMS
5624	ALEXZA PHARMACEUTICALS INC	01/01/00		TMS
5625	ALKERMES INC	01/01/00		TMS
5626	ALLOS THERAPEUTICS INC	01/01/00		TMS
5627	ALNYLAM PHARMACEUTICALS INC	01/01/00		TMS
5628	ALTUS PHARMACEUTICALS INC	01/01/00		TMS
5629	AMGEN INC	01/01/00		TMS
5630	AMYLIN PHARMACEUTICALS INC	01/01/00		TMS
5631	***ANGIOTECH PHARMACEUTICALS INC	01/01/00		TMS
5632	ANTIGENICS INC DEL	01/01/00		TMS
5633	ARENA PHARMACEUTICALS INC	01/01/00		TMS
5634	ARIAD PHARMACEUTICALS INC-DEL	01/01/00		TMS
5635	ARQULE INC	01/01/00		TMS
5636	ARRAY BIOPHARMA INC	01/01/00		TMS
5637	AUXILIUM PHARMACEUTICALS INC	01/01/00		TMS
5638	BMP SUNSTONE CORPORATION	01/01/00		TMS
5639	***BELLUS HEALTH INC	01/01/00		TMS
5640	BIOCRYST PHARMACEUTICALS INC	01/01/00		TMS
5641	BIOMARIN PHARMACEUTICAL INC	01/01/00		TMS
5642	BIOGEN IDEC INC	01/01/00		TMS
5643	BIODEL INC	01/01/00		TMS
5644	BIOMIMETIC THERAPEUTICS INC	01/01/00		TMS
5645	CV THERAPEUTICS INC	01/01/00		TMS
5646	CADENCE PHARMACEUTICALS INC	01/01/00		TMS
5647	CALIPER LIFE SCIENCES INC	01/01/00		TMS
5648	***CARDIOME PHARMA CORP	01/01/00		TMS
5649	CELL GENESYS INC	01/01/00		TMS
5650	CELL THERAPEUTICS INC NEW	01/01/00		TMS
5651	CELGENE CORP	01/01/00		TMS
5652	CEPHALON INC	01/01/00		TMS
5653	CERUS CORP	01/01/00		TMS
5654	COLUMBIA LABORATORIES INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5599	(35,789)	39.66	39.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5600	(23,394)	49.39	49.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5601	(17,106)	67.77	67.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5602	(18,199)	27.06	27.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5603	(18,418)	86.80	86.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5604	(14,182)	74.41	74.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5605	(21,477)	25.01	25.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5606	(14,109)	53.40	53.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5607	(19,359)	11.46	11.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5608	(9,406)	108.73	108.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5609	(12,081)	75.16	75.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5610	(21,596)	56.81	56.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5611	(7,330)	15.76	15.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5612	(9,558)	2.27	2.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5613	(5,568)	20.07	20.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5614	(816)	43.01	43.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5615	(3,902)	23.51	23.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5616	(3,498)	1.13	1.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5617	(1,836)	2.61	2.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5618	(1,732)	27.51	27.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5619	(3,174)	3.52	3.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5620	(2,852)	8.38	8.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5621	(4,568)	5.04	5.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5622	(1,756)	18.00	18.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5623	(3,794)	41.53	41.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5624	(1,574)	5.06	5.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5625	(3,914)	12.99	12.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5626	(3,798)	7.98	7.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5627	(1,978)	28.62	28.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5628	(1,496)	1.50	1.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5629	(16,076)	62.87	62.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5630	(3,030)	20.18	20.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5631	(2,110)	1.24	1.24	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5632	(2,984)	1.62	1.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5633	(2,810)	5.61	5.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5634	(3,386)	3.01	3.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5635	(1,530)	3.45	3.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5636	(1,588)	6.52	6.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5637	(1,916)	37.13	37.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5638	(1,774)	6.20	6.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5639	(2,832)	1.15	1.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5640	(1,792)	2.65	2.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5641	(5,638)	27.86	27.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5642	(5,254)	48.70	48.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5643	(720)	5.72	5.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5644	(914)	10.18	10.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5645	(3,866)	10.61	10.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5646	(1,840)	9.95	9.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5647	(2,172)	3.25	3.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5648	(2,786)	8.46	8.46	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5649	(4,984)	0.68	0.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5650	(220)	1.28	1.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5651	(8,960)	71.15	71.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5652	(1,468)	77.03	77.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5653	(1,570)	3.60	3.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5654	(2,428)	3.21	3.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5655	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5656	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5657	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5658	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5659	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5660	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5661	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5662	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5663	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5664	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5665	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5666	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5667	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5668	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5669	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5670	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5671	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5672	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5673	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5674	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5675	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5676	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5677	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5678	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5679	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5680	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5681	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5682	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5683	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5684	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5685	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5686	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5687	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5688	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5689	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5690	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5691	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5692	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5693	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5694	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5695	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5696	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5697	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5698	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5699	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5700	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5701	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5702	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5703	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5704	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5705	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5706	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5707	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5708	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5709	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5710	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5655	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20010A103	US20010A1034	C0148940
5656	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	228769105	US2287691057	C0120400
5657	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	229678107	US2296781071	C0026230
5658	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232674507	US2326745070	C0126930
5659	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23282W100	US23282W1009	C0164510
5660	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	243586104	US2435861040	D0057740
5661	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24823Q107	US24823Q1076	D0050620
5662	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	249908104	US2499081048	D0015900
5663	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254668106	US2546681063	D0020390
5664	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	266605104	US2666051048	D0056170
5665	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26746E103	US26746E1038	D0044170
5666	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	268158102	US2681581029	D0068850
5667	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26881Q309	US26881Q3092	E0077220
5668	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29264F205	US29264F2056	E0037700
5669	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293904108	US2939041081	E5416030
5670	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30161Q104	US30161Q1040	E0035340
5671	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	338488109	US3384881096	F0003560
5672	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36866T103	US36866T1034	G0064490
5673	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37229P507	US37229P5070	G0091180
5674	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37244C101	US37244C1018	G0081500
5675	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37246C109	US37246C1099	G0029220
5676	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	372917104	US3729171047	G2360510
5677	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374163103	US3741631036	G0004860
5678	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	375558103	US3755581036	G3040940
5679	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40052B108	US40052B1089	G0071590
5680	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40637H109	US40637H1095	H0133070
5681	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	416906105	US4169061052	H0092950
5682	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42840B101	US42840B1017	H2779610
5683	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	444903108	US4449031081	H4775300
5684	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45031X204	US45031X2045	H0117930
5685	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45166R204	US45166R2040	H0133270
5686	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452327109	US4523271090	H0106750
5687	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45245W109	US45245W1099	H4351670
5688	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45253H101	US45253H1014	H4343370
5689	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452907108	US4529071080	H4338640
5690	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45337C102	US45337C1027	H4594440
5691	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	454072109	US4540721093	H0111990
5692	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457733103	US4577331030	H0084150
5693	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45884X103	US45884X1037	H0119140
5694	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46119F107	US46119F1075	H0021670
5695	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46185R100	US46185R1005	H0075220
5696	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464330109	US4643301090	H7408990
5697	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	528872104	US5288721047	L0031490
5698	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53220K207	US53220K2078	L3038340
5699	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55027E102	US55027E1029	L0031320
5700	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55276N100	US55276N1000	M0159810
5701	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	56400P201	US56400P2011	M0113500
5702	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	57685L105	US57685L1052	M0092340
5703	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577776107	US5777761074	M0084250
5704	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	583916101	US5839161016	M1733140
5705	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	584688105	US5846881051	M0064400
5706	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58501N101	US58501N1019	M0122300
5707	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	596087106	US5960871060	M0173000
5708	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60877T100	US60877T1007	M0111940
5709	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60975U108	US60975U1088	M0123890
5710	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62855J104	US62855J1043	M0000510

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5655	COMBINATORX INC	01/01/00		TMS
5656	***CRUCELL NV SPONSORED ADR	01/01/00		TMS
5657	CUBIST PHARMACEUTICALS INC	01/01/00		TMS
5658	CYPRESS BIOSCIENCES INC COM PAR $.02	01/01/00		TMS
5659	CYTOKINETICS INC	01/01/00		TMS
5660	DECODE GENETICS INC	01/01/00		TMS
5661	DENDREON CORP	01/01/00		TMS
5662	DEPOMED INC	01/01/00		TMS
5663	DISCOVERY LABORATORIES INC NEW	01/01/00		TMS
5664	DURECT CORP	01/01/00		TMS
5665	DYAX CORP	01/01/00		TMS
5666	DYNAVAX TECHNOLOGIES CORP COM	01/01/00		TMS
5667	EPIX PHARMACEUTICALS INC	01/01/00		TMS
5668	ENDO PHARMACEUTICALS HLDGS INC	01/01/00		TMS
5669	ENZON PHARMACEUTICALS INC FORMERLY ENZON INC	01/01/00		TMS
5670	EXELIXIS INC	01/01/00		TMS
5671	***FLAMEL TECHNOLOGIES SA SPONSORED ADR	01/01/00		TMS
5672	GEN PROBE INC NEW	01/01/00		TMS
5673	GENITOPE CORPORATION	01/01/00		TMS
5674	GENOMIC HEALTH INC	01/01/00		TMS
5675	GENVEC INC	01/01/00		TMS
5676	GENZYME CORPORATION	01/01/00		TMS
5677	GERON CORP	01/01/00		TMS
5678	GILEAD SCIENCES INC	01/01/00		TMS
5679	GTX INC DEL COM	01/01/00		TMS
5680	HALOZYME THERAPEUTICS INC	01/01/00		TMS
5681	HARVARD BIOSCIENCE INC	01/01/00		TMS
5682	HI-TECH PHARMACAL CO INC	01/01/00		TMS
5683	HUMAN GENOME SCIENCES INC	01/01/00		TMS
5684	ISTA PHARMACEUTICALS INC	01/01/00		TMS
5685	IDENIX PHARMACEUTICALS INC	01/01/00		TMS
5686	ILLUMINA INC 43	01/01/00		TMS
5687	IMCLONE SYSTEMS INC	01/01/00		TMS
5688	IMMUNOGEN INC	01/01/00		TMS
5689	IMMUNOMEDICS INC	01/01/00		TMS
5690	***INCYTE CORPORATION FORMERLY INCYTE GENOMICS INC	01/01/00		TMS
5691	INDEVUS PHARMACEUTICALS INC	01/01/00		TMS
5692	INSPIRE PHARMACEUTICALS INC	01/01/00		TMS
5693	INTERMUNE INC	01/01/00		TMS
5694	INTROGEN THERAPEUTICS INC	01/01/00		TMS
5695	INVITROGEN CORP	01/01/00		TMS
5696	ISIS PHARMACEUTICALS INC	01/01/00		TMS
5697	LEXICON PHARMACEUTICALS INC	01/01/00		TMS
5698	LIGAND PHARMACEUTICALS INC CL B	01/01/00		TMS
5699	LUMINEX CORP DEL	01/01/00		TMS
5700	MDRNA INC	01/01/00		TMS
5701	MANNKIND CORP	01/01/00		TMS
5702	MATRIXX INITIATIVES INC	01/01/00		TMS
5703	MAXYGEN INC	01/01/00		TMS
5704	MEDAREX INC	01/01/00		TMS
5705	MEDICINES CO	01/01/00		TMS
5706	MEDIVATION INC	01/01/00		TMS
5707	MIDDLEBROOK PHARMACEUTICALS INC	01/01/00		TMS
5708	MOMENTA PHARMACEUTICALS INC	01/01/00		TMS
5709	MONOGRAM BIOSCIENCES INC	01/01/00		TMS
5710	MYRIAD GENETICS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5655	(1,676)	3.99	3.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5656	(604)	15.24	15.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5657	(3,110)	22.95	22.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5658	(1,980)	6.43	6.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5659	(2,342)	4.95	4.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5660	(3,426)	0.85	0.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5661	(4,386)	5.35	5.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5662	(2,236)	4.27	4.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5663	(4,690)	2.03	2.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5664	(3,542)	5.56	5.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5665	(3,260)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5666	(1,944)	1.21	1.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5667	(2,262)	1.42	1.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5668	(2,730)	21.07	21.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5669	(2,798)	8.81	8.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5670	(6,512)	6.26	6.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5671	(1,262)	7.72	7.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5672	(1,736)	57.28	57.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5673	(9,423)	0.07	0.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5674	(1,442)	22.28	22.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5675	(3,524)	1.34	1.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5676	(4,392)	79.85	79.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5677	(4,650)	3.95	3.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5678	(15,056)	48.12	48.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5679	(1,826)	17.21	17.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5680	(3,800)	7.41	7.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5681	(1,292)	4.47	4.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5682	(580)	9.70	9.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5683	(3,468)	7.02	7.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5684	(1,536)	1.38	1.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5685	(2,560)	8.05	8.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5686	(2,614)	81.49	81.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5687	(1,868)	65.80	65.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5688	(1,694)	4.98	4.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5689	(3,710)	2.12	2.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5690	(4,584)	9.17	9.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5691	(3,224)	1.88	1.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5692	(4,042)	3.53	3.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5693	(2,848)	17.92	17.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5694	(1,636)	0.44	0.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5695	(1,862)	40.48	40.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5696	(4,382)	17.46	17.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5697	(6,124)	1.97	1.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5698	(4,896)	3.36	3.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5699	(1,996)	25.03	25.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5700	(1,620)	0.55	0.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5701	(5,444)	3.23	3.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5702	(458)	17.05	17.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5703	(1,706)	4.27	4.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5704	(8,326)	6.86	6.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5705	(1,780)	27.38	27.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5706	(1,400)	32.77	32.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5707	(1,288)	1.54	1.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5708	(1,840)	14.09	14.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5709	(6,586)	0.83	0.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5710	(1,986)	65.29	65.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5711	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5712	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5713	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5714	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5715	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5716	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5717	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5718	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5719	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5720	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5721	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5722	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5723	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5724	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5725	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5726	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5727	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5728	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5729	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5730	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5731	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5732	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5733	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5734	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5735	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5736	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5737	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5738	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5739	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5740	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5741	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5742	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5743	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5744	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5745	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5746	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5747	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5748	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5749	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5750	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5751	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5752	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5753	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5754	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5755	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5756	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5757	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5758	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5759	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5760	93116036	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5761	93116393	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5762	93117075	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PIM PRE-ALLOCATED
5763	93117075	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PIM PRE-ALLOCATED
5764	93117075	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PIM PRE-ALLOCATED
5765	93117075	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PIM PRE-ALLOCATED
5766	93117075	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PIM PRE-ALLOCATED

	G	H	I	J	K
5711	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62936P103	US62936P1030	N0347500
5712	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629519109	US6295191091	N0057030
5713	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	640268108	US6402681083	N0036090
5714	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64125C109	US64125C1099	N1522480
5715	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670002104	US6700021040	N0001900
5716	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670009109	US6700091092	N6731130
5717	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67072M301	US67072M3016	N0092530
5718	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	671040103	US6710401034	P0045260
5719	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67423R108	US67423R1086	P0196650
5720	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	681989109	US6819891093	P0190730
5721	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	683399109	US6833991093	P0037350
5722	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68573C107	US68573C1071	P0198630
5723	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	686164104	US6861641040	P0199000
5724	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68827R108	US68827R1086	P0196020
5725	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69329Y104	US69329Y1047	P0188350
5726	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69562K100	US69562K1007	P0098870
5727	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	709754105	US7097541053	P0051340
5728	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	714290103	US7142901039	P4246140
5729	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71715N106	US71715N1063	P0207350
5730	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73941U102	US73941U1025	P0111080
5731	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743187106	US7431871067	P0024710
5732	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	746927102	CA7469271026	P8314520
5733	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75886F107	US75886F1075	R2188740
5734	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	766559603	US7665596034	R0045010
5735	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	795435106	US7954351067	S0130930
5736	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800677106	US8006771062	S0091450
5737	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	802817304	US8028173040	S0154560
5738	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	80517Q100	US80517Q1004	S0146220
5739	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	808627103	US8086271033	S0180520
5740	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	812578102		S0142420
5741	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	817315104	US8173151049	S2392090
5742	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	817337405	US8173374054	S0205490
5743	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82481R106	US82481R1068	S0063070
5744	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85857R105	US85857R1059	S0127240
5745	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868059106	US8680591067	S0015970
5746	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87162T206	US87162T2069	S0168480
5747	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	878377100	US8783771004	T0794080
5748	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87959M109	US87959M1099	T0042580
5749	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88078L105	US88078L1052	T0071690
5750	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	881624209	US8816242098	T2042190
5751	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88338T104	US88338T1043	T0081020
5752	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896263100	US8962631003	T0019510
5753	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91307C102	US91307C1027	U0035380
5754	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	921659108	US9216591084	V0036450
5755	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92532F100	US92532F1003	V2825530
5756	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928241108	US9282411084	V0004430
5757	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928551100	US9285511005	V4543690
5758	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98411C100	US98411C1009	Y0022350
5759	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98985T109	US98985T1097	Y0011050
5760	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	N31010106	NL0000886448	E0105480
5761	HIGH GRADE CREDIT US	HG FLOW TRADING US	247361702	US2473617023	D0107680
5762	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES			R0012900
5763	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES		FR0000130809	S0094040
5764	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES		FR0000131906	R2237510
5765	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES		GB0009223206	S0098250
5766	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES		NO0010063308	T0091980

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5711	NPS PHARMACEUTICALS INC	01/01/00		TMS
5712	NABI BIOPHARMACEUTICALS	01/01/00		TMS
5713	NEKTAR THERAPEUTICS	01/01/00		TMS
5714	NEUROCRINE BIOSCIENCES INC	01/01/00		TMS
5715	NOVAVAX INC	01/01/00		TMS
5716	NOVEN PHARMACEUTICALS INC	01/01/00		TMS
5717	NUVELO INC COM NEW	01/01/00		TMS
5718	OSI PHARMACEUTICALS INC	01/01/00		TMS
5719	OBAGI MEDICAL PRODUCTS INC	01/01/00		TMS
5720	OMRIX BIOPHARMACEUTICALS INC	01/01/00		TMS
5721	ONYX PHARMACEUTICALS INC	01/01/00		TMS
5722	ORCHID CELLMARK INC	01/01/00		TMS
5723	OREXIGEN THERAPEUTICS INC	01/01/00		TMS
5724	OSIRIS THERAPEUTICS INC	01/01/00		TMS
5725	PDL BIOPHARMA INC	01/01/00		TMS
5726	PAIN THERAPEUTICS INC	01/01/00		TMS
5727	PENWEST PHARMACEUTICALS CO	01/01/00		TMS
5728	PERRIGO CO	01/01/00		TMS
5729	PHARMASSET INC	01/01/00		TMS
5730	POZEN INC	01/01/00		TMS
5731	PROGENICS PHARMACEUTICALS INC	01/01/00		TMS
5732	***QLT INC	01/01/00		TMS
5733	REGENERON PHARMACEUTICALS INC	01/01/00		TMS
5734	RIGEL PHARMACEUTICALS INC	01/01/00		TMS
5735	SALIX PHARMACEUTICALS LTD DEL	01/01/00		TMS
5736	SANGAMO BIOSCIENCES INC	01/01/00		TMS
5737	SANTARUS INC	01/01/00		TMS
5738	SAVIENT PHARMACEUTICALS INC	01/01/00		TMS
5739	SCIELE PHARMA INC	01/01/00		TMS
5740	SEATTLE GENETICS INC	01/01/00		TMS
5741	SEPRACOR INC	01/01/00		TMS
5742	SEQUENOM INC NEW	01/01/00		TMS
5743	***SHIRE LIMITED AMERICAN DEPOSITARY SHARES	01/01/00		TMS
5744	STEMCELLS INC	01/01/00		TMS
5745	SUPERGEN INC	01/01/00		TMS
5746	SYNTA PHARMACEUTICALS CORP	01/01/00		TMS
5747	TECHNE CORP	01/01/00		TMS
5748	TELIK INC	01/01/00		TMS
5749	TERCICA INC	01/01/00		TMS
5750	***TEVA PHARMACEUTICAL INDUSTRIES LTD-ADR	01/01/00		TMS
5751	THERAVANCE INC	01/01/00		TMS
5752	TRIMERIS INC	01/01/00		TMS
5753	UNITED THERAPEUTICS CORP DEL	01/01/00		TMS
5754	VANDA PHARMACEUTICALS INC	01/01/00		TMS
5755	VERTEX PHARMACEUTICALS INC	01/01/00		TMS
5756	VIROPHARMA INC	01/01/00		TMS
5757	VIVUS INC	01/01/00		TMS
5758	XENOPORT INC	01/01/00		TMS
5759	ZYMOGENETICS INC	01/01/00		TMS
5760	***EURAND N V	01/01/00		TMS
5761	DELTA AIR LINES INC DEL COM NEW	01/01/00		TMS
5762	***REUTERS GROUP PLC ORD 25P	01/01/00		TMS
5763	***SOC GENERALE EUR1.25	01/01/00		TMS
5764	***RENAULT (REGIE NATL)-ORD EUR 3.81	01/01/00		TMS
5765	***SMITH & NEPHEW PLC	01/01/00		TMS
5766	***TELENOR ASA	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5711	(2,112)	8.58	8.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5712	(3,514)	5.35	5.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5713	(5,436)	3.74	3.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5714	(1,064)	5.49	5.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5715	(3,116)	2.91	2.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5716	(982)	12.15	12.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5717	(2,432)	0.42	0.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5718	(2,434)	48.95	48.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5719	(1,070)	9.73	9.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5720	(796)	21.53	21.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5721	(3,598)	38.62	38.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5722	(1,118)	3.06	3.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5723	(1,660)	10.25	10.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5724	(1,578)	15.98	15.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5725	(4,274)	10.84	10.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5726	(1,652)	8.56	8.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5727	(1,440)	2.85	2.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5728	(4,326)	34.44	34.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5729	(2,224)	20.81	20.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5730	(1,510)	10.58	10.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5731	(1,588)	14.11	14.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5732	(3,046)	3.93	3.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5733	(5,338)	20.71	20.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5734	(1,898)	24.71	24.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5735	(2,526)	6.47	6.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5736	(1,970)	8.07	8.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5737	(2,724)	2.76	2.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5738	(2,440)	19.15	19.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5739	(1,616)	30.84	30.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5740	(3,570)	12.16	12.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5741	(2,418)	18.25	18.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5742	(5,424)	20.59	20.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5743	(2,332)	49.21	49.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5744	(3,856)	1.11	1.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5745	(2,812)	1.45	1.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5746	(334)	8.88	8.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5747	(1,202)	75.36	75.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5748	(2,828)	0.69	0.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5749	(2,530)	8.90	8.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5750	(10,056)	46.57	46.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5751	(2,562)	14.06	14.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5752	(1,498)	3.85	3.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5753	(1,226)	113.32	113.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5754	(858)	1.04	1.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5755	(6,328)	27.00	27.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5756	(3,208)	14.33	14.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5757	(2,450)	8.24	8.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5758	(1,224)	48.80	48.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5759	(3,942)	7.24	7.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5760	(2,290)	17.32	17.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5761	(3)	8.13	8.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5762	(1)	4.81	4.81	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5763	(1)	178.84	178.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5764	0	75.32	75.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5765	0	10.80	10.80	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5766	0	13.94	13.94	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5767	93117075	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PIM PRE-ALLOCATED
5768	93117075	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PIM PRE-ALLOCATED
5769	93117075	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PIM PRE-ALLOCATED
5770	93117089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
5771	93117228	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
5772	93117279	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
5773	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5774	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5775	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5776	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5777	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5778	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5779	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5780	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5781	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5782	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5783	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5784	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5785	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5786	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5787	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5788	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5789	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5790	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5791	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5792	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5793	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5794	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5795	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5796	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5797	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5798	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5799	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5800	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5801	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5802	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5803	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5804	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5805	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5806	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5807	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5808	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5809	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5810	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5811	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5812	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5813	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5814	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5815	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5816	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5817	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5818	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5819	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5820	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5821	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5822	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5767	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	G15632105	GB0001411924	B4787080
5768	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	G3910J112	GB0009252882	G0043630
5769	PIM PRE ALLOCATED EUROPE	TOTAL IMD EUR SALES	T3643A145	IT0003132476	E0035720
5770	HIGH YIELD - AME	HY DISTRESSED US			90737400
5771	CDO PROP US	CDO PROP US	025195207	US0251952075	A0171310
5772	HIGH YIELD - AME	HY FLOW US	52729N100	US52729N1000	L0015660
5773	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		ANN6748L1027	P0981380
5774	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG0464B1072	A0211440
5775	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG0585R1060	A0159210
5776	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG195221129	C0176970
5777	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG3075P1014	E0084430
5778	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG3529T1053	F0090360
5779	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG4388N1065	H1982530
5780	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG4933P1014	H0010380
5781	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG5753U1128	M0161230
5782	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG6052F1032	M0082200
5783	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG621851069	M0096940
5784	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG657731060	N0015030
5785	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG7127P1005	P0138840
5786	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG7313F1068	P0155040
5787	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG8766E1093	T0127250
5788	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG9319H1025	V0041670
5789	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG937622048	V0035010
5790	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG9825R1079	Y0006030
5791	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BSP8744Y1024	S0034080
5792	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BSP943981071	U0042250
5793	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		KYG237731073	C0056790
5794	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		KYG367381053	F0020010
5795	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		KYG4095J1094	G0094490
5796	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		KYG822451046	S0175010
5797	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		MHY2065G1052	D0121470
5798	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		MHY2685T1073	G0080660
5799	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		MHY8565N1022	T0104240
5800	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		PAP169941328	B0519720
5801	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		PR8028091034	S0093280
5802	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		PR9292511061	W0021350
5803	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		US80000Q1040	S0122170
5804	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		US9000062060	T0083290
5805	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		VGG3396L1022	F0094650
5806	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	000360206	US0003602069	A0837960
5807	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	000361105	US0003611052	A0010360
5808	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00081T108	US00081T1088	A0178490
5809	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	000957100	US0009571003	A0840810
5810	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001031103	US0010311035	A0051210
5811	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00104Q107	US00104Q1076	A0114420
5812	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001282102	US0012821023	A0221440
5813	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00163U106	US00163U1060	A0211190
5814	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001744101	US0017441017	A0122910
5815	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00207R101	US00207R1014	A0067920
5816	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00208J108	US00208J1088	A0112950
5817	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00211W104	US00211W1045	A0227560
5818	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002474104	US0024741045	A0100980
5819	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002535201	US0025352016	A0106870
5820	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002567105	US0025671050	A0835180
5821	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00350L109	US00350L1098	A0208380
5822	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	003654100	US0036541003	A0269030

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5767	BRITISH SKY BROADCASORD GBP 50.00GBP	01/01/00		TMS
5768	***GLAXOSMITHKLINE ORD GBP0.25	01/01/00		TMS
5769	***ENI SPA ROMA EUR1	01/01/00		TMS
5770	ATKINS NUTRITIONAL HLDGS INC RESTRICTED	01/01/00		TMS
5771	AMERICAN COMMERCIAL LINES INC NEW	01/01/00		TMS
5772	LEVEL 3 COMMUNICATIONS INC	01/01/00		TMS
5773	*** ORTHOFIX INTERNATIONAL NV	01/01/00		TMS
5774	***ARGO GROUP INTERNATIONAL HOLDINGS LTD	01/01/00		TMS
5775	***ASSURED GUARANTY LTD	01/01/00		TMS
5776	CASTLEPOINT HOLDINGS LTD	01/01/00		TMS
5777	***ENSTAR GROUP LIMITED	01/01/00		TMS
5778	FLAGSTONE REINSURANCE HLDGS LTD	01/01/00		TMS
5779	***HELEN OF TROY LTD-BERMUDA	01/01/00		TMS
5780	***IPC HOLDINGS LTD	01/01/00		TMS
5781	***MAIDEN HOLDINGS LTD	01/01/00		TMS
5782	***MAX CAPITAL GROUP LTD	01/01/00		TMS
5783	***MONTPELIER RE HOLDINGS LTD	01/01/00		TMS
5784	***NORDIC AMERICAN TANKER SHIPPING LTD	01/01/00		TMS
5785	***PLATINUM UNDERWRITERS HOLDINGS LTD	01/01/00		TMS
5786	***QUANTA CAPITAL HOLDINGS LTD	01/01/00		TMS
5787	TEXTAINER GROUP HOLDINGS LIMITED	01/01/00		TMS
5788	***VALIDUS HOLDINGS LTD	01/01/00		TMS
5789	***VISTAPRINT LIMITED	01/01/00		TMS
5790	***XOMA LTD-(BERMUDA)	01/01/00		TMS
5791	***STEINER LEISURE LTD	01/01/00		TMS
5792	***ULTRAPETROL BAHAMAS LIMITED	01/01/00		TMS
5793	***CONSOLIDATED WATER CO LTD	01/01/00		TMS
5794	***FRESH DEL MONTE PRODUCE INC	01/01/00		TMS
5795	***GREENLIGHT CAPITAL RE LTD CLASS A	01/01/00		TMS
5796	***SMART MODULAR TECHNOLOGIES INC	01/01/00		TMS
5797	***DHT MARITIME INC	01/01/00		TMS
5798	***GENCO SHIPPING & TRADING LTD	01/01/00		TMS
5799	***TEEKAY TANKERS LTD	01/01/00		TMS
5800	***BANCO LATINOAMERICANO DE EXPORTACIONES SA-CL E	01/01/00		TMS
5801	***SANTANDER BANCORP	01/01/00		TMS
5802	***W HLDG CO INC COM	01/01/00		TMS
5803	SANDER MORRIS HARRIS GROUP INC	01/01/00		TMS
5804	TURBOCHEF TECHNOLOGIES INC	01/01/00		TMS
5805	***FGX INTERNATIONAL HOLDINGS LIMITED	01/01/00		TMS
5806	AAON INC NEW	01/01/00		TMS
5807	AAR CORP	01/01/00		TMS
5808	ACCO BRANDS CORP	01/01/00		TMS
5809	ABM INDUSTRIES INC	01/01/00		TMS
5810	AEP INDUSTRIES INC	01/01/00		TMS
5811	AFC ENTERPRISES INC	01/01/00		TMS
5812	A H BELO CORPORATION SERIES A	01/01/00		TMS
5813	AMAG PHARMACEUTICALS INC	01/01/00		TMS
5814	AMN HEALTHCARE SVCS INC	01/01/00		TMS
5815	ATMI INC	01/01/00		TMS
5816	ATP OIL & GAS CORPORATION	01/01/00		TMS
5817	ATC TECHNOLOGY CORP	01/01/00		TMS
5818	AZZ INC	01/01/00		TMS
5819	AARON RENTS INC NEW	01/01/00		TMS
5820	ABAXIS INC	01/01/00		TMS
5821	ABINGTON BANCORP INC PENN	01/01/00		TMS
5822	ABIOMED INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5767	(1)	10.99	10.99	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5768	0	22.49	22.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5769	0	32.20	32.20	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5770	(85,811)	0.13	0.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5771	(86,000)	9.22	9.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5772	(1,500,000)	3.44	3.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5773	(2,072)	24.43	24.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5774	(3,737)	35.97	35.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5775	(6,808)	18.37	18.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5776	(4,070)	11.32	11.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5777	(666)	106.52	106.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5778	(3,683)	12.34	12.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5779	(3,663)	22.81	22.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5780	(6,105)	31.17	31.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5781	(5,994)	6.18	6.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5782	(6,845)	25.00	25.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5783	(11,359)	16.14	16.14	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5784	(4,181)	32.87	32.87	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5785	(5,957)	35.62	35.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5786	(8,510)	2.78	2.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5787	(1,184)	17.64	17.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5788	(7,844)	23.04	23.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5789	(5,365)	32.85	32.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5790	(16,095)	2.27	2.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5791	(1,961)	38.10	38.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5792	(3,071)	9.98	9.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5793	(1,776)	21.60	21.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5794	(5,106)	22.47	22.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5795	(3,515)	20.39	20.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5796	(5,402)	2.87	2.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5797	(4,773)	8.45	8.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5798	(2,960)	47.29	47.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5799	(1,628)	18.02	18.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5800	(3,330)	18.03	18.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5801	(555)	13.41	13.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5802	(13,727)	0.67	0.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5803	(2,368)	9.98	9.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5804	(2,886)	6.20	6.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5805	(1,665)	12.69	12.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5806	(1,628)	19.76	19.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5807	(4,699)	16.21	16.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5808	(6,586)	8.87	8.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5809	(5,328)	21.75	21.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5810	(666)	20.14	20.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5811	(3,071)	9.00	9.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5812	(2,516)	5.90	5.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5813	(2,072)	43.01	43.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5814	(4,107)	19.27	19.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5815	(3,922)	19.25	19.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5816	(3,367)	22.04	22.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5817	(2,590)	24.13	24.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5818	(1,480)	37.38	37.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5819	(5,513)	29.24	29.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5820	(2,627)	19.48	19.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5821	(2,960)	10.13	10.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5822	(4,144)	17.45	17.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5823	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5824	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5825	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5826	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5827	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5828	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5829	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5830	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5831	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5832	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5833	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5834	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5835	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5836	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5837	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5838	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5839	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5840	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5841	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5842	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5843	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5844	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5845	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5846	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5847	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5848	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5849	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5850	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5851	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5852	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5853	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5854	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5855	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5856	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5857	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5858	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5859	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5860	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5861	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5862	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5863	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5864	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5865	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5866	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5867	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5868	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5869	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5870	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5871	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5872	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5873	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5874	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5875	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5876	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5877	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5878	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
5823	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	003687100	US0036871004	A1082000
5824	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	003830106	US0038301067	A0834750
5825	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004225108	US0042251084	A0157200
5826	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004239109	US0042391096	A0084960
5827	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00430U103	US00430U1034	A0156320
5828	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004397105	US0043971052	A0202430
5829	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004398103	US0043981036	A0172650
5830	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004446100	US0044461004	A0351340
5831	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004498101	US0044981019	A0211200
5832	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004764106	US0047641065	A0197400
5833	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00484M106	US00484M1062	A0154890
5834	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004934105	US0049341052	A1316720
5835	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00508B102	US00508B1026	A0083560
5836	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00508X203	US00508X2036	A0101110
5837	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00508Y102	US00508Y1029	A0125680
5838	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00509L703	US00509L7038	A0239150
5839	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	005125109	US0051251090	A0516180
5840	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00651F108	US00651F1084	A0579670
5841	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007094105	US0070941051	A0032350
5842	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00724X102	US00724X1028	A0086960
5843	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00738A106	US00738A1060	A1913490
5844	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00739W107	US00739W1071	A0165820
5845	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00752H102	US00752H1023	A0158890
5846	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00752J108	US00752J1088	A0178340
5847	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00762W107	US00762W1071	A0125710
5848	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007865108	US0078651082	A0089970
5849	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007942204	US0079422046	A1897350
5850	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007973100	US0079731008	A0014700
5851	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007974108	US0079741080	A0015900
5852	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	008073108	US0080731088	A0202180
5853	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00826A109	US00826A1097	A0199760
5854	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00826T108	US00826T1088	A0021770
5855	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00846L101	US00846L1017	A0198870
5856	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00847J105	US00847J1051	A0152230
5857	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	008492100	US0084921008	A3010790
5858	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	009128307	US0091283079	A3929250
5859	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00949P108	US00949P1084	A0071090
5860	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00950V101	US00950V1017	A0209740
5861	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	009720103	US0097201034	A0195490
5862	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	009728106	US0097281069	A1433130
5863	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	011311107	US0113111076	A5709830
5864	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	011659109	US0116591092	A1577060
5865	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01167P101	US01167P1012	A0107080
5866	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	012348108	US0123481089	A1641190
5867	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	012423109	US0124231095	A0092540
5868	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	014752109	US0147521092	A1861860
5869	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	015351109	US0153511094	A0018010
5870	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	015384100	US0153841004	A0187110
5871	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	016230104	US0162301040	A1948720
5872	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	016255101	US0162551016	A0112370
5873	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01642T108	US01642T1088	A4813110
5874	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01748X102	US01748X1028	A0199110
5875	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	018522300	US0185223007	A0160880
5876	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	018606202	US0186062024	A0121280
5877	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	018772103	US0187721032	A0174760
5878	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	019344100	US0193441005	A0206710

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5823	ABITIBIBOWATER INC	01/01/00		TMS
5824	ABRAXAS PETROLEUM CORP	01/01/00		TMS
5825	ACADIA PHARMACEUTICALS INC	01/01/00		TMS
5826	ACADIA RLTY TR	01/01/00		TMS
5827	ACCELRYS INC	01/01/00		TMS
5828	ACCURAY INC CALIF	01/01/00		TMS
5829	ACCURIDE CORP	01/01/00		TMS
5830	ACETO CORP N/C FR ACETO CHEMICAL CO INC	01/01/00		TMS
5831	ACI WORLDWIDE INC	01/01/00		TMS
5832	ACME PACKET INC	01/01/00		TMS
5833	ACORDA THERAPEUTICS INC	01/01/00		TMS
5834	ACTEL CORP	01/01/00		TMS
5835	ACTUATE CORPORATION	01/01/00		TMS
5836	ACTUANT CORPORATION CL A NEW	01/01/00		TMS
5837	ACUITY BRANDS INC	01/01/00		TMS
5838	ACURA PHARMACEUTICALS INC NEW	01/01/00		TMS
5839	ACXIOM CORP	01/01/00		TMS
5840	ADAPTEC INC	01/01/00		TMS
5841	ADMINISTAFF INC	01/01/00		TMS
5842	ADOLOR CORP	01/01/00		TMS
5843	ADTRAN INC	01/01/00		TMS
5844	ADVANCE AMER CASH ADVANCE CTRS INC	01/01/00		TMS
5845	ADVANCED BATTERY TECHNOLOGIES INC	01/01/00		TMS
5846	ADVANCED ANALOGIC TECHNOLOGIESINC	01/01/00		TMS
5847	ADVISORY BOARD CO	01/01/00		TMS
5848	AEROPOSTALE	01/01/00		TMS
5849	ADVANTA CORP-CL B NON-VTG	01/01/00		TMS
5850	ADVANCED ENERGY INDUSTRIES INC	01/01/00		TMS
5851	ADVENT SOFTWARE INC	01/01/00		TMS
5852	AEROVIRONMENT INC	01/01/00		TMS
5853	AFFYMAX INC	01/01/00		TMS
5854	AFFYMETRIX INC	01/01/00		TMS
5855	AGFEED INDUSTRIES INC	01/01/00		TMS
5856	AGILYSYS INC	01/01/00		TMS
5857	AGREE REALTY CORP	01/01/00		TMS
5858	AIR METHODS CORP NEW	01/01/00		TMS
5859	AIRTRAN HOLDINGS INC	01/01/00		TMS
5860	AIRVANA INC	01/01/00		TMS
5861	AKEENA SOLAR INC	01/01/00		TMS
5862	AKORN INC	01/01/00		TMS
5863	ALAMO GROUP INC	01/01/00		TMS
5864	ALASKA AIR GROUP INC	01/01/00		TMS
5865	ALASKA COMMUNICATIONS SYS GROUP INC	01/01/00		TMS
5866	ALBANY INTERNATIONAL CORP NEW CL A	01/01/00		TMS
5867	ALBANY MOLECULAR RESEARCH INC	01/01/00		TMS
5868	ALEXANDERS INC	01/01/00		TMS
5869	ALEXION PHARMACEUTICALS INC	01/01/00		TMS
5870	ALEXZA PHARMACEUTICALS INC	01/01/00		TMS
5871	ALICO INC	01/01/00		TMS
5872	ALIGN TECHNOLOGY INC	01/01/00		TMS
5873	ALKERMES INC	01/01/00		TMS
5874	ALLEGIANT TRAVEL CO	01/01/00		TMS
5875	ALLETE INC	01/01/00		TMS
5876	ALLIANCE IMAGING INC DEL NEW	01/01/00		TMS
5877	ALLIANCE ONE INTERNATIONAL INC	01/01/00		TMS
5878	ALLIED NEVADA GOLD CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5823	(6,475)	5.10	5.10	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
5824	(5,106)	2.52	2.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5825	(4,033)	2.61	2.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5826	(3,922)	24.75	24.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5827	(3,219)	4.90	4.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5828	(4,403)	7.76	7.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5829	(4,329)	1.39	1.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5830	(2,960)	9.24	9.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5831	(4,181)	18.97	18.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5832	(3,330)	6.24	6.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5833	(4,514)	27.51	27.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5834	(3,071)	11.96	11.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5835	(7,363)	4.01	4.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5836	(6,808)	29.21	29.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5837	(4,921)	42.46	42.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5838	(999)	7.62	7.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5839	(7,437)	14.96	14.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5840	(14,726)	3.80	3.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5841	(2,627)	29.07	29.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5842	(5,587)	3.52	3.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5843	(6,845)	20.68	20.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5844	(5,143)	4.66	4.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5845	(5,032)	3.69	3.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5846	(5,550)	4.44	4.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5847	(2,109)	31.66	31.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5848	(8,140)	34.87	34.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5849	(4,662)	8.58	8.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5850	(3,996)	14.27	14.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5851	(2,035)	42.52	42.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5852	(1,258)	34.55	34.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5853	(1,295)	19.97	19.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5854	(8,436)	8.38	8.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5855	(2,442)	9.98	9.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5856	(2,775)	11.87	11.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5857	(962)	26.12	26.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5858	(1,295)	28.10	28.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5859	(14,208)	2.69	2.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5860	(2,960)	5.29	5.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5861	(2,553)	3.55	3.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5862	(6,919)	5.04	5.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5863	(740)	18.44	18.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5864	(4,366)	23.19	23.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5865	(5,291)	11.23	11.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5866	(3,626)	31.51	31.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5867	(2,849)	18.00	18.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5868	(259)	406.50	406.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5869	(9,324)	41.53	41.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5870	(2,923)	5.06	5.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5871	(444)	39.76	39.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5872	(7,548)	13.19	13.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5873	(11,618)	12.99	12.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5874	(1,665)	30.89	30.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5875	(3,182)	44.20	44.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5876	(3,108)	11.67	11.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5877	(10,841)	3.79	3.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5878	(5,476)	4.45	4.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5879	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5880	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5881	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5882	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5883	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5884	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5885	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5886	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5887	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5888	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5889	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5890	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5891	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5892	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5893	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5894	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5895	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5896	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5897	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5898	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5899	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5900	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5901	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5902	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5903	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5904	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5905	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5906	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5907	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5908	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5909	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5910	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5911	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5912	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5913	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5914	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5915	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5916	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5917	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5918	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5919	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5920	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5921	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5922	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5923	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5924	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5925	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5926	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5927	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5928	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5929	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5930	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5931	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5932	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5933	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5934	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
5879	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	019645506	US0196455069	A0161650
5880	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	019777101	US0197771019	A0087600
5881	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01988P108	US01988P1084	A0112410
5882	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	020409108	US0204091088	A0080920
5883	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02043Q107	US02043Q1076	A0157190
5884	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	020520102	US0205201025	A0178110
5885	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	020813101	US0208131013	A0031610
5886	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02081G102	US02081G1022	A0192290
5887	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02208R106	US02208R1068	A0199690
5888	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023139108	US0231391089	A5382430
5889	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023177108	US0231771082	A0149890
5890	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02341W103	US02341W1036	A6325690
5891	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02342J101	US02342J1016	A0186560
5892	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023436108	US0234361089	A7057850
5893	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023586100	US0235861004	A6299200
5894	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023850100	US0238501003	A0218920
5895	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023912108	US0239121082	A2914190
5896	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	024061103	US0240611030	A0042950
5897	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	024835100	US0248351001	A0163970
5898	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02503X105	US02503X1054	A0224590
5899	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025195207	US0251952075	A0171310
5900	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025334103	US0253341038	A0145610
5901	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025533407	US0255334072	A0120470
5902	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025676206	US0256762065	A0150810
5903	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	026375105	US0263751051	A3864420
5904	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02744M108	US02744M1080	A0125620
5905	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	028723104	US0287231049	A0138420
5906	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	028731107	US0287311072	A0129430
5907	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	028884104	US0288841044	A0110360
5908	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02913V103	US02913V1035	A0237180
5909	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02916P103	US02916P1030	A0185290
5910	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	029263100	US0292631001	A0169400
5911	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	029429107	US0294291077	A4787990
5912	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	029683109	US0296831094	A4894020
5913	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	029899101	US0298991011	A0048910
5914	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030111108	US0301111086	A5388770
5915	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030371108	US0303711081	A5077580
5916	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030506109	US0305061097	A5123050
5917	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03062T105	US03062T1051	A0119020
5918	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03070L300	US03070L3006	A0092200
5919	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03070Q101	US03070Q1013	A6939850
5920	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030710107	US0307101073	A5182560
5921	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03071H100	US03071H1005	A0025710
5922	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03073T102	US03073T1025	A0099030
5923	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03076K108	US03076K1088	A0184440
5924	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	031001100	US0310011004	A5236320
5925	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03152W109	US03152W1099	A0206000
5926	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	031652100	US0316521006	A0077700
5927	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032015109	US0320151097	A5294950
5928	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032037103	US0320371034	A5243650
5929	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032159105	US0321591051	A5317580
5930	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03232P405	US03232P4054	A0120850
5931	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032359309	US0323593097	A0198680
5932	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032515108	US0325151084	A6956980
5933	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032657207	US0326572072	A5425130
5934	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032744104	US0327441046	A5430040

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5879	ALLIS CHALMERS ENERGY INC	01/01/00		TMS
5880	ALLOS THERAPEUTICS INC	01/01/00		TMS
5881	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	01/01/00		TMS
5882	ALMOST FAMILY INC	01/01/00		TMS
5883	ALNYLAM PHARMACEUTICALS INC	01/01/00		TMS
5884	ALON USA ENERGY INC	01/01/00		TMS
5885	ALPHARMA INC-CL A	01/01/00		TMS
5886	ALPHATEC HLDGS INC	01/01/00		TMS
5887	ALTRA HOLDINGS INC	01/01/00		TMS
5888	AMBAC FINANCIAL GROUP INC (FORMERLY AMBAC INC)	01/01/00		TMS
5889	AMBASSADORS GROUP INC	01/01/00		TMS
5890	AMCOL INTERNATIONAL CORP	01/01/00		TMS
5891	AMCOMP INC NEW	01/01/00		TMS
5892	AMEDISYS INC	01/01/00		TMS
5893	AMERCO	01/01/00		TMS
5894	AMERICAN APPAREL INC	01/01/00		TMS
5895	AMCORE FINANCIAL INC	01/01/00		TMS
5896	AMERICAN AXLE & MANUFACTURING HOLDINGS INC	01/01/00		TMS
5897	AMERICAN CAMPUS COMMUNITIES INC	01/01/00		TMS
5898	AMERICAN CAPITAL AGENCY CORP COMMON STOCK	01/01/00		TMS
5899	AMERICAN COMMERCIAL LINES INC NEW	01/01/00		TMS
5900	AMERICAN DAIRY INC	01/01/00		TMS
5901	AMERICAN ECOLOGY CORP COM NEW	01/01/00		TMS
5902	AMERICAN EQUITY INVESTMENT LIFE HOLDING CO	01/01/00		TMS
5903	AMERICAN GREETINGS CORP-CL A	01/01/00		TMS
5904	AMERICAN MED SYS HLDGS INC	01/01/00		TMS
5905	AMERICAN OIL & GAS INC	01/01/00		TMS
5906	AMERICAN ORIENTAL BIOENGINEERING INC	01/01/00		TMS
5907	AMERICAN PHYSICIANS CAPITAL INC	01/01/00		TMS
5908	AMERICAN PUBLIC EDUCATION INC	01/01/00		TMS
5909	AMERICAN RAILCAR INDUSTRIES INC	01/01/00		TMS
5910	AMERICAN REPROGRAPHICS CO	01/01/00		TMS
5911	AMERICAN SCIENCE & ENGINEERINGINC	01/01/00		TMS
5912	AMERICAN SOFTWARE INC-CL A	01/01/00		TMS
5913	AMERICAN STATES WATER COMPANY	01/01/00		TMS
5914	AMERICAN SUPERCONDUCTOR CORP	01/01/00		TMS
5915	AMERICAN VANGUARD CORP	01/01/00		TMS
5916	AMERICAN WOODMARK CORP	01/01/00		TMS
5917	AMERICAS CAR MART INC	01/01/00		TMS
5918	AMERIGON INC	01/01/00		TMS
5919	AMERISTAR CASINOS INC	01/01/00		TMS
5920	AMERON INTERNATIONAL CORP	01/01/00		TMS
5921	AMERISAFE INC-CL A	01/01/00		TMS
5922	AMERIGROUP CORP	01/01/00		TMS
5923	AMERIS BANCORP	01/01/00		TMS
5924	AMES NATIONAL CORP COM	01/01/00		TMS
5925	AMICUS THERAPEUTICS INC	01/01/00		TMS
5926	AMKOR TECHNOLOGY INC	01/01/00		TMS
5927	AMPAL AMERICAN ISRAEL CORP CL A	01/01/00		TMS
5928	AMPCO-PITTSBURGH CORP	01/01/00		TMS
5929	AMREP CORP	01/01/00		TMS
5930	AMSURG CORP	01/01/00		TMS
5931	AMTRUST FINANCIAL SERVICES INC	01/01/00		TMS
5932	ANADIGICS INC	01/01/00		TMS
5933	ANALOGIC CORP NEW	01/01/00		TMS
5934	ANAREN INC FORMERLY ANAREN MICROWAVE INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5879	(3,404)	11.61	11.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5880	(6,438)	7.98	7.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5881	(6,956)	13.39	13.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5882	(777)	41.98	41.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5883	(4,329)	28.62	28.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5884	(1,332)	13.33	13.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5885	(5,106)	37.75	37.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5886	(2,997)	4.25	4.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5887	(3,219)	16.70	16.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5888	(34,854)	7.51	7.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5889	(2,331)	16.84	16.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5890	(3,145)	32.24	32.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5891	(1,517)	11.96	11.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5892	(3,219)	48.15	48.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5893	(1,147)	44.06	44.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5894	(4,107)	9.17	9.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5895	(2,471)	9.79	9.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5896	(5,624)	7.24	7.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5897	(5,143)	30.57	30.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5898	(1,221)	19.68	19.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5899	(4,366)	9.22	9.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5900	(851)	8.00	8.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5901	(1,998)	28.53	28.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5902	(6,660)	8.88	8.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5903	(5,957)	17.25	17.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5904	(8,843)	17.34	17.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5905	(4,514)	2.36	2.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5906	(7,511)	7.03	7.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5907	(1,036)	44.83	44.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5908	(1,332)	49.00	49.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5909	(1,147)	16.46	16.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5910	(4,440)	18.54	18.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5911	(1,110)	67.06	67.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5912	(2,701)	5.57	5.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5913	(2,109)	38.10	38.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5914	(5,106)	18.75	18.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5915	(2,294)	14.80	14.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5916	(1,295)	24.25	24.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5917	(1,221)	21.84	21.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5918	(2,701)	7.99	7.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5919	(3,071)	15.98	15.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5920	(1,110)	109.33	109.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5921	(2,294)	19.97	19.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5922	(6,512)	25.61	25.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5923	(1,665)	12.86	12.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5924	(777)	22.44	22.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5925	(592)	14.22	14.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5926	(13,246)	6.94	6.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5927	(2,368)	4.84	4.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5928	(999)	33.76	33.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5929	(222)	52.30	52.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5930	(3,848)	27.33	27.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5931	(1,924)	12.98	12.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5932	(7,659)	3.30	3.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5933	(1,628)	63.26	63.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5934	(1,776)	10.76	10.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5935	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5936	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5937	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5938	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5939	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5940	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5941	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5942	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5943	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5944	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5945	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5946	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5947	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5948	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5949	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5950	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5951	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5952	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5953	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5954	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5955	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5956	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5957	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5958	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5959	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5960	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5961	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5962	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5963	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5964	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5965	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5966	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5967	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5968	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5969	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5970	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5971	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5972	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5973	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5974	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5975	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5976	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5977	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5978	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5979	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5980	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5981	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5982	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5983	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5984	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5985	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5986	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5987	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5988	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5989	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5990	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5935	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032839102	US0328391026	A5705450
5936	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	034164103	US0341641035	A0017930
5937	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03475V101	US03475V1017	A0157390
5938	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	035290105	US0352901054	A7058010
5939	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037023108	US0370231088	A0076330
5940	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037347101	US0373471012	A0052840
5941	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037489101	KY0374891014	A5954030
5942	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037598109	US0375981091	A5976060
5943	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03761U106	US03761U1060	A0153640
5944	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037933108	US0379331087	A7025000
5945	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03820C105	US03820C1053	A0029210
5946	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03822W406	US03822W4069	A0218600
5947	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	038237103	US0382371039	A6937160
5948	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03834A103	US03834A1034	A0237190
5949	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03875Q108	US03875Q1085	A0114280
5950	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	038923108	US0389231087	A0177590
5951	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03937R102	US03937R1023	A0066100
5952	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	039666102	US0396661029	A0221960
5953	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03969P107	US03969P1075	A0202270
5954	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	039762109	US0397621097	A6184510
5955	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040047102	US0400471027	A0125020
5956	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040049108	US0400491082	A0137810
5957	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04010L103	US04010L1035	A0183830
5958	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040149106	US0401491065	A0183820
5959	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04033A100	US04033A1007	A7535080
5960	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04033V203	US04033V2034	A0181160
5961	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040448201	US0404482012	A7547030
5962	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040790107	US0407901075	A7535440
5963	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04269E107	US04269E1073	A0026540
5964	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04269Q100	US04269Q1004	A0115190
5965	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04269X105	US04269X1054	A0108850
5966	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	042744102	US0427441029	A6644360
5967	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04289L107	US04289L1070	A0047880
5968	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	043136100	US0431361007	A0017620
5969	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	043176106	US0431761065	A0204950
5970	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	043353101	US0433531011	A0094790
5971	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	043436104	US0434361046	A0131520
5972	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	043635101	US0436351011	A0195350
5973	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	044103109	US0441031095	A0148470
5974	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04518A104	US04518A1043	A0083120
5975	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04543P100	US04543P1003	A0152480
5976	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04544X102	US04544X1028	A0198120
5977	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	046224101	US0462241011	A7128020
5978	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04648X107	US04648X1072	A7909870
5979	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04685W103	US04685W1036	A0214110
5980	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04743P108	US04743P1084	A0157090
5981	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	049079205	US0490792050	A0050820
5982	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	049164205	US0491642056	A0160230
5983	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	049167109	US0491671097	A0156230
5984	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	049904105	US0499041053	A0043180
5985	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	050757103	US0507571034	A7675570
5986	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	052660107	US0526601077	A0208530
5987	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05334D107	US05334D1072	A0160260
5988	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05348W307	US05348W3079	A0233850
5989	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053491205	US0534912052	A0223050
5990	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053494100	US0534941002	A8103220

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5935	ANCHOR BANCORP WISCONSIN INC	01/01/00		TMS
5936	ANDERSONS INC	01/01/00		TMS
5937	ANGIODYNAMICS INC	01/01/00		TMS
5938	ANIXTER INTERNATIONAL INC	01/01/00		TMS
5939	ANTHRACITE CAPITAL INC	01/01/00		TMS
5940	ANWORTH MORTGAGE ASSET CORP	01/01/00		TMS
5941	***APCO ARGENTINA INC (CAYMEN ISLANDS) ORD	01/01/00		TMS
5942	APOGEE ENTERPRISES INC	01/01/00		TMS
5943	APOLLO INVESTMENT CORPORATION COMMON STOCK	01/01/00		TMS
5944	APRIA HEALTHCARE GROUP INC	01/01/00		TMS
5945	APPLIED INDUSTRIAL TECHNOLOGIES INC	01/01/00		TMS
5946	APPLIED MICRO CIRCUITS CORPORATION NEW	01/01/00		TMS
5947	APPLIED SIGNAL TECHNOLOGY INC	01/01/00		TMS
5948	APPROACH RESOURCES INC	01/01/00		TMS
5949	ARBITRON INC	01/01/00		TMS
5950	ARBOR REALTY TRUST INC	01/01/00		TMS
5951	ARCH CHEMICALS INC COM	01/01/00		TMS
5952	ARCSIGHT INC	01/01/00		TMS
5953	ARDEA BIOSCIENCES INC	01/01/00		TMS
5954	ARDEN GROUP INC-CL A	01/01/00		TMS
5955	ARENA PHARMACEUTICALS INC	01/01/00		TMS
5956	ARENA RESOURCES INC	01/01/00		TMS
5957	ARES CAPITAL CORPORATION	01/01/00		TMS
5958	ARGON ST INC	01/01/00		TMS
5959	ARIAD PHARMACEUTICALS INC-DEL	01/01/00		TMS
5960	ARIBA INC NEW	01/01/00		TMS
5961	ARISTOTLE CORP NEW	01/01/00		TMS
5962	ARKANSAS BEST CORP-DEL	01/01/00		TMS
5963	ARQULE INC	01/01/00		TMS
5964	ARRIS GROUP INC	01/01/00		TMS
5965	ARRAY BIOPHARMA INC	01/01/00		TMS
5966	ARROW FINANCIAL CORP	01/01/00		TMS
5967	ART TECHNOLOGY GROUP INC	01/01/00		TMS
5968	ARTHROCARE CORP	01/01/00		TMS
5969	ARUBA NETWORKS INC	01/01/00		TMS
5970	ARVINMERITOR INC	01/01/00		TMS
5971	ASBURY AUTOMOTIVE GROUP INC	01/01/00		TMS
5972	ASCENT SOLAR TECHNOLOGIES INC	01/01/00		TMS
5973	ASHFORD HOSPITALITY TR INC COM SHS	01/01/00		TMS
5974	ASIAINFO HOLDINGS INC	01/01/00		TMS
5975	ASSET ACCEPTANCE CAPITAL CORP	01/01/00		TMS
5976	ASSISTED LIVING CONCEPTS INC NEW CL A	01/01/00		TMS
5977	ASTEC INDUSTRIES INC	01/01/00		TMS
5978	ASYST TECHNOLOGIES INC	01/01/00		TMS
5979	ATHENAHEALTH INC	01/01/00		TMS
5980	ATHEROS COMMUNICATIONS INC	01/01/00		TMS
5981	ATLANTIC TELE-NETWORK INC NEW	01/01/00		TMS
5982	ATLAS AIR WORLDWIDE HLDGS INC FORMERLY ATLAS AIR INC COM NEW	01/01/00		TMS
5983	ATLAS AMERICA INC	01/01/00		TMS
5984	ATRION CORP	01/01/00		TMS
5985	AUDIOVOX CORP CL A	01/01/00		TMS
5986	AUTHENTEC INC	01/01/00		TMS
5987	AUXILIUM PHARMACEUTICALS INC	01/01/00		TMS
5988	AVANEX CORPORATION NEW	01/01/00		TMS
5989	AVANT IMMUNOTHERAPEUTICS INC	01/01/00		TMS
5990	AVATAR HOLDINGS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5935	(2,331)	8.66	8.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5936	(2,220)	42.00	42.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5937	(2,960)	15.85	15.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5938	(3,626)	67.11	67.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5939	(7,067)	5.64	5.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5940	(10,027)	7.47	7.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5941	(505)	25.57	25.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5942	(3,515)	19.94	19.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5943	(17,279)	17.16	17.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5944	(5,328)	19.40	19.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5945	(5,143)	29.83	29.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5946	(7,881)	6.85	6.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5947	(1,517)	17.91	17.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5948	(1,110)	13.74	13.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5949	(3,330)	48.24	48.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5950	(1,739)	8.54	8.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5951	(3,034)	37.31	37.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5952	(851)	8.81	8.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5953	(1,295)	13.75	13.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5954	(148)	164.39	164.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5955	(8,991)	5.61	5.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5956	(4,625)	38.67	38.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5957	(11,803)	11.28	11.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5958	(1,591)	24.53	24.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5959	(8,436)	3.01	3.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5960	(10,397)	15.38	15.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5961	(148)	8.32	8.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5962	(2,738)	33.66	33.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5963	(4,958)	3.45	3.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5964	(14,911)	9.50	9.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5965	(5,772)	6.52	6.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5966	(1,110)	26.86	26.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5967	(15,688)	4.15	4.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5968	(3,256)	27.23	27.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5969	(6,364)	5.30	5.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5970	(8,954)	16.24	16.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5971	(3,885)	13.28	13.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5972	(925)	7.21	7.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5973	(14,578)	4.55	4.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5974	(4,218)	10.55	10.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5975	(1,813)	10.84	10.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5976	(6,697)	7.12	7.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5977	(2,183)	30.11	30.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5978	(6,031)	3.72	3.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5979	(2,516)	34.03	34.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5980	(7,215)	26.26	26.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5981	(1,147)	34.14	34.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5982	(1,628)	51.29	51.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5983	(4,181)	35.05	35.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5984	(185)	115.45	115.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5985	(2,109)	9.37	9.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5986	(3,034)	2.40	2.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5987	(4,995)	37.13	37.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5988	(1,628)	5.76	5.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5989	(1,813)	11.11	11.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5990	(740)	35.50	35.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5991	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5992	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5993	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5994	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5995	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5996	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5997	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5998	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
5999	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6000	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6001	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6002	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6003	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6004	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6005	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6006	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6007	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6008	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6009	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6010	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6011	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6012	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6013	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6014	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6015	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6016	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6017	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6018	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6019	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6020	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6021	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6022	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6023	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6024	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6025	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6026	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6027	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6028	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6029	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6030	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6031	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6032	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6033	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6034	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6035	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6036	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6037	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6038	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6039	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6040	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6041	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6042	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6043	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6044	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6045	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6046	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
5991	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05356X403	US05356X4034	A0212320
5992	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05367P100	US05367P1003	A8227010
5993	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05379B107	US05379B1070	A0064360
5994	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053893103	US0538931033	A0123260
5995	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	054540109	US0545401095	A0097750
5996	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	054615109	US0546151095	A0029110
5997	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05508R106	US05508R1068	B0086160
5998	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05541T101	US05541T1016	B0135650
5999	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	055639108	US0556391086	B0093130
6000	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05569C105	US05569C1053	B0132350
6001	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	056525108	US0565251081	B0277590
6002	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057149106	US0571491069	B0365700
6003	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057665200	US0576652004	B0398260
6004	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057741100	US0577411004	B0398710
6005	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057755209	US0577552096	B0420190
6006	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05874B107	US05874B1070	B0102870
6007	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05945F103	US05945F1030	B0196880
6008	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05978R107	US05978R1077	B0076290
6009	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	063750103	US0637501034	B0081610
6010	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	063904106	US0639041062	B0024550
6011	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06643P104	US06643P1049	B0096430
6012	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06646V108	US06646V1089	B0054460
6013	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06652V109	US06652V1098	B0085900
6014	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	067806109	US0678061096	B1319030
6015	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06846N104	US06846N1046	B0091190
6016	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06985P100	US06985P1003	B0100160
6017	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	073677106	US0736771066	B0055960
6018	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	073685109	US0736851090	B0088990
6019	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	074002106	US0740021060	B0075880
6020	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	07556Q105	US07556Q1058	B1287570
6021	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	075571109	US0755711092	B0057790
6022	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	077347300	US0773473006	B0058560
6023	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	077454106	US0774541066	B0088030
6024	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	080555105	US0805551050	B2743730
6025	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	08160H101	US08160H1014	B2791930
6026	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	08173R104	US08173R1041	B0145670
6027	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	084680107	US0846801076	B0051850
6028	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	085789105	US0857891057	B3101490
6029	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	08883T200	US08883T2006	B0105480
6030	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	08915P101	US08915P1012	B0073900
6031	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	089750509	US0897505097	B0117950
6032	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	090572207	US0905722072	B3612720
6033	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09057G602	US09057G6026	B2505790
6034	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09063H107	US09063H1077	B0088860
6035	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09064M105	US09064M1053	B0119970
6036	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09064X101	US09064X1019	B0104440
6037	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09065G107	US09065G1076	B0128720
6038	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09180C106	US09180C1062	B0088530
6039	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	091826107	US0918261076	B3332130
6040	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	091935502	US0919355026	B0087070
6041	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	092113109	US0921131092	B3800550
6042	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09227Q100	US09227Q1004	B0088610
6043	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	092533108	US0925331086	B0121980
6044	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	093679108	US0936791088	B0042540
6045	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	095180105	US0951801051	B0070880
6046	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09534T508	US09534T5083	B0075820

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5991	AVENTINE RENEWABLE ENERGY HLDGS INC	01/01/00		TMS
5992	AVID TECHNOLOGY INC	01/01/00		TMS
5993	AVISTA CORP	01/01/00		TMS
5994	AVOCENT CORP	01/01/00		TMS
5995	AXCELIS TECHNOLOGIES INC	01/01/00		TMS
5996	AXSYS TECHNOLOGIES INC	01/01/00		TMS
5997	B & G FOODS HLDGS CORP CL A	01/01/00		TMS
5998	BGC PARTNERS INC CL A	01/01/00		TMS
5999	BPZ RESOURCES INC	01/01/00		TMS
6000	BMP SUNSTONE CORPORATION	01/01/00		TMS
6001	BADGER METER INC	01/01/00		TMS
6002	BAKER MICHAEL CORP	01/01/00		TMS
6003	BALCHEM CORP	01/01/00		TMS
6004	BALDOR ELECTRIC CO	01/01/00		TMS
6005	BALDWIN & LYONS INC CL B	01/01/00		TMS
6006	BALLY TECHNOLOGIES INC	01/01/00		TMS
6007	BANCFIRST CORP-OKLA	01/01/00		TMS
6008	BANCTRUST FINANCIAL GROUP INC	01/01/00		TMS
6009	BANK MUTUAL CORPORATION	01/01/00		TMS
6010	BANK OF THE OZARKS INC	01/01/00		TMS
6011	BANKFINANCIAL CORPORATION	01/01/00		TMS
6012	BANKRATE INC	01/01/00		TMS
6013	BANNER CORP	01/01/00		TMS
6014	BARNES GROUP INC	01/01/00		TMS
6015	BILL BARRETT CORPORATION	01/01/00		TMS
6016	BASIC ENERGY SERVICES INC NEW	01/01/00		TMS
6017	BEACON POWER CORP	01/01/00		TMS
6018	BEACON ROOFING SUPPLY INC	01/01/00		TMS
6019	BEARINGPOINT INC	01/01/00		TMS
6020	BEAZER HOMES USA INC	01/01/00		TMS
6021	BEBE STORES INC	01/01/00		TMS
6022	BEL FUSE INC-CL B	01/01/00		TMS
6023	BELDEN INC	01/01/00		TMS
6024	BELO CORP SER A	01/01/00		TMS
6025	BENCHMARK ELECTRONICS INC	01/01/00		TMS
6026	BENEFICIAL MUTUAL BANCORP INC	01/01/00		TMS
6027	BERKSHIRE HILLS BANCORP INC	01/01/00		TMS
6028	BERRY PETROLEUM CO-CL A	01/01/00		TMS
6029	BIDZ COM INC	01/01/00		TMS
6030	BIG 5 SPORTING GOODS CORP	01/01/00		TMS
6031	BIGBAND NETWORKS INC	01/01/00		TMS
6032	BIO-RAD LABORATORIES INC CL A	01/01/00		TMS
6033	BIO REFERENCE LABORATORIES INCNEW	01/01/00		TMS
6034	BIOMED REALTY TRUST INC	01/01/00		TMS
6035	BIODEL INC	01/01/00		TMS
6036	BIOMIMETIC THERAPEUTICS INC	01/01/00		TMS
6037	BIOFORM MEDICAL INC	01/01/00		TMS
6038	BJS RESTAURANTS INC	01/01/00		TMS
6039	BLACK BOX CORP-DEL	01/01/00		TMS
6040	BLACKBOARD INC	01/01/00		TMS
6041	BLACK HILLS CORP	01/01/00		TMS
6042	BLACKBAUD INC	01/01/00		TMS
6043	BLACKROCK KELSO CAP CORPORATION	01/01/00		TMS
6044	BLOCKBUSTER INC CL A	01/01/00		TMS
6045	BLOUNT INTL INC-NEW	01/01/00		TMS
6046	BLUE COAT SYSTEMS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5991	(3,552)	5.66	5.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5992	(3,663)	25.31	25.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5993	(6,438)	22.55	22.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5994	(5,439)	21.20	21.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5995	(12,469)	4.24	4.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5996	(1,073)	60.81	60.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5997	(2,442)	8.03	8.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5998	(4,107)	5.18	5.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
5999	(7,289)	14.26	14.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6000	(2,849)	6.20	6.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6001	(1,776)	46.81	46.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6002	(888)	37.65	37.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6003	(2,220)	27.95	27.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6004	(5,624)	35.07	35.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6005	(1,036)	21.19	21.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6006	(6,660)	34.01	34.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6007	(888)	50.80	50.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6008	(2,109)	9.56	9.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6009	(5,883)	12.21	12.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6010	(1,517)	27.23	27.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6011	(2,405)	14.63	14.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6012	(1,554)	37.00	37.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6013	(1,739)	12.07	12.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6014	(5,809)	23.48	23.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6015	(4,440)	34.73	34.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6016	(5,032)	24.59	24.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6017	(10,841)	1.13	1.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6018	(5,402)	16.50	16.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6019	(26,566)	1.10	1.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6020	(4,773)	8.42	8.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6021	(4,662)	10.12	10.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6022	(1,443)	28.46	28.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6023	(5,328)	33.70	33.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6024	(10,841)	7.00	7.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6025	(8,214)	15.50	15.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6026	(3,996)	12.05	12.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6027	(1,295)	26.86	26.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6028	(5,180)	37.45	37.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6029	(703)	8.80	8.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6030	(2,664)	10.70	10.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6031	(3,996)	4.05	4.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6032	(2,294)	103.95	103.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6033	(1,406)	28.49	28.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6034	(8,732)	28.05	28.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6035	(1,295)	5.72	5.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6036	(1,628)	10.18	10.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6037	(2,627)	4.00	4.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6038	(2,109)	12.61	12.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6039	(2,146)	36.99	36.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6040	(3,774)	38.88	38.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6041	(4,662)	32.87	32.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6042	(5,439)	19.39	19.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6043	(1,591)	10.11	10.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6044	(21,571)	2.19	2.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6045	(4,625)	12.14	12.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6046	(4,033)	16.55	16.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
6047	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6048	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6049	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6050	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6051	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6052	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6053	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6054	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6055	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6056	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6057	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6058	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6059	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6060	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6061	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6062	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6063	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6064	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6065	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6066	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6067	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6068	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6069	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6070	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6071	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6072	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6073	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6074	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6075	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6076	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6077	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6078	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6079	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6080	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6081	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6082	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6083	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6084	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6085	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6086	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6087	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6088	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6089	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6090	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6091	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6092	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6093	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6094	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6095	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6096	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6097	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6098	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6099	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6100	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6101	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6102	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6047	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09578R103	US09578R1032	B0086740
6048	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	096231105	US0962311058	B0008860
6049	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09643P108	US09643P1084	B3331790
6050	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09656A105	US09656A1051	B0083080
6051	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	096761101	US0967611015	E6435200
6052	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09746Y105	US09746Y1055	B0132840
6053	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	097698104	US0976981045	B4346760
6054	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09856E105	US09856E1055	B0088790
6055	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	099709107	US0997091071	B4130560
6056	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	100557107	US1005571070	B0000280
6057	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	101119105	US1011191053	B4865480
6058	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	101388106	US1013881065	B0039040
6059	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	103043105	US1030431050	B5250060
6060	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	104674106	US1046741062	B5376090
6061	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	109043109	US1090431099	B5702600
6062	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	109178103	US1091781039	B0020340
6063	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	109473405	US1094734050	B0073970
6064	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	110394103	US1103941035	B0101920
6065	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	11133V108	US11133V1089	B0130470
6066	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	112211107	US1122111073	B0097490
6067	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	112723101	US1127231017	B0083940
6068	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	11373M107	US11373M1071	B0074650
6069	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	114039100	US1140391004	B0094020
6070	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	114340102	US1143401024	B0077710
6071	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	115736100	US1157361007	B0041250
6072	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	116794108	US1167941087	B0078490
6073	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	117043109	US1170431092	B6778410
6074	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	117421107	US1174211078	B6835210
6075	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	117665109	US1176651099	B6837180
6076	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	118255108	US1182551085	B0023460
6077	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	118440106	US1184401065	B5501110
6078	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	119848109	US1198481095	B0082240
6079	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	120076104	US1200761047	B0090170
6080	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12008R107	US12008R1077	B0094800
6081	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12429T104	US12429T1043	B0120950
6082	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12477X106	US12477X1063	C0179960
6083	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	124805102	US1248051021	C0153170
6084	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12489V106	US12489V1061	C0086510
6085	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125071100	US1250711009	C0003590
6086	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125137109	US1251371092	C0077940
6087	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12541M102	US12541M1027	C0103830
6088	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12561E105	US12561E1055	C0803610
6089	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12561W105	US12561W1053	C0095070
6090	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12562M106	US12562M1062	C0150040
6091	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125750307	US1257503078	C0190720
6092	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125906107	US1259061075	C0082990
6093	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12612L108	US12612L1089	C0045200
6094	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12618M100	US12618M1009	C0163640
6095	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12618T105	US12618T1051	C0175810
6096	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126349109	US1263491094	C0011580
6097	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126501105	US1265011056	C0091090
6098	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126600105	US1266001056	C0091450
6099	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12662P108	US12662P1084	C0216940
6100	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126667104	US1266671049	C0026900
6101	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126804301	US1268043015	C0142340
6102	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12709P103	US12709P1030	C0068260

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6047	BLUE NILE INC	01/01/00		TMS
6048	BLUEGREEN CORP	01/01/00		TMS
6049	BLYTH INC (FORM BLYTH INDS INC)	01/01/00		TMS
6050	BMB MUNAI INC	01/01/00		TMS
6051	BOB EVANS FARMS INC	01/01/00		TMS
6052	BOISE INC	01/01/00		TMS
6053	BOLT TECHNOLOGY CORP	01/01/00		TMS
6054	BOOKHAM INC	01/01/00		TMS
6055	BORDERS GROUP INC	01/01/00		TMS
6056	BOSTON BEER CO INC-CL A	01/01/00		TMS
6057	BOSTON PRIVATE FINANCIAL HLDGSINC (FORM BOSTON PRIVATE BANCORP INC)	01/01/00		TMS
6058	BOTTOMLINE TECHNOLOGIES (DE) INC	01/01/00		TMS
6059	BOWNE & CO INC	01/01/00		TMS
6060	BRADY CORPORATION CL A	01/01/00		TMS
6061	BRIGGS & STRATTON CORP	01/01/00		TMS
6062	BRIGHAM EXPLORATION CO	01/01/00		TMS
6063	BRIGHTPOINT INC NEW	01/01/00		TMS
6064	BRISTOW GROUP INC	01/01/00		TMS
6065	BROADPOINT SECURITIES GROUP INC	01/01/00		TMS
6066	BRONCO DRILLING CO INC	01/01/00		TMS
6067	BROOKFIELD HOMES CORP	01/01/00		TMS
6068	BROOKLINE BANCORP INC DEL	01/01/00		TMS
6069	BROOKLYN FEDERAL BANCORP INC	01/01/00		TMS
6070	BROOKS AUTOMATION INC NEW	01/01/00		TMS
6071	BROWN SHOE COMPANY	01/01/00		TMS
6072	BRUKER CORPORATION	01/01/00		TMS
6073	BRUNSWICK CORP	01/01/00		TMS
6074	BRUSH ENGINEERED MATERIALS INC(HOLDING CO)	01/01/00		TMS
6075	BRYN MAWR BANK CORP	01/01/00		TMS
6076	BUCKEYE TECHNOLOGIES INC	01/01/00		TMS
6077	BUCKLE INC	01/01/00		TMS
6078	BUFFALO WILD WINGS INC	01/01/00		TMS
6079	BUILD A BEAR WORKSHOP INC	01/01/00		TMS
6080	BUILDERS FIRSTSOURCE INC	01/01/00		TMS
6081	BWAY HOLDING CO	01/01/00		TMS
6082	CAI INTERNATIONAL INC COM	01/01/00		TMS
6083	CBIZ INC	01/01/00		TMS
6084	CBRL GROUP INC	01/01/00		TMS
6085	CDI CORP	01/01/00		TMS
6086	CEC ENTERTAINMENT INC	01/01/00		TMS
6087	CH ENERGY GROUP INC	01/01/00		TMS
6088	CKE RESTAURANTS INC	01/01/00		TMS
6089	CLECO CORP HLDGS NEW COM	01/01/00		TMS
6090	CKX INC	01/01/00		TMS
6091	CMGI INC NEW	01/01/00		TMS
6092	CSS INDUSTRIES INC	01/01/00		TMS
6093	CNA SURETY CORP	01/01/00		TMS
6094	CPI INTL INC	01/01/00		TMS
6095	CRA INTERNATIONAL INC	01/01/00		TMS
6096	CSG SYSTEMS INTERNATIONAL INC	01/01/00		TMS
6097	CTS CORP W/RTS TO PUR NOTES UNDER CERT CIRCUMSTANCE	01/01/00		TMS
6098	CVB FINANCIAL CORP	01/01/00		TMS
6099	CVR ENERGY INC	01/01/00		TMS
6100	CV THERAPEUTICS INC	01/01/00		TMS
6101	CABELAS INC	01/01/00		TMS
6102	CABOT MICROELECTRONICS CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6047	(1,628)	40.42	40.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6048	(1,591)	10.97	10.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6049	(2,960)	13.35	13.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6050	(4,662)	3.50	3.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6051	(3,774)	28.45	28.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6052	(4,366)	2.39	2.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6053	(1,036)	17.89	17.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6054	(12,321)	1.45	1.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6055	(7,363)	7.57	7.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6056	(1,036)	44.87	44.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6057	(6,660)	9.52	9.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6058	(2,664)	11.16	11.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6059	(3,293)	12.23	12.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6060	(6,105)	34.54	34.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6061	(6,031)	17.73	17.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6062	(5,624)	13.34	13.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6063	(6,068)	7.84	7.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6064	(2,960)	39.05	39.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6065	(2,923)	3.23	3.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6066	(3,219)	13.48	13.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6067	(1,147)	14.00	14.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6068	(7,104)	11.30	11.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6069	(407)	14.79	14.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6070	(7,733)	9.10	9.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6071	(5,143)	15.79	15.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6072	(6,142)	15.27	15.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6073	(10,656)	13.62	13.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6074	(2,479)	23.62	23.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6075	(814)	23.18	23.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6076	(4,773)	9.17	9.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6077	(1,887)	56.51	56.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6078	(2,183)	36.18	36.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6079	(2,035)	7.86	7.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6080	(1,924)	5.55	5.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6081	(925)	11.45	11.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6082	(888)	14.15	14.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6083	(5,439)	8.43	8.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6084	(2,701)	27.45	27.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6085	(1,628)	26.22	26.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6086	(2,479)	35.29	35.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6087	(1,924)	41.41	41.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6088	(6,364)	13.54	13.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6089	(7,326)	25.29	25.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6090	(6,401)	7.49	7.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6091	(5,957)	11.19	11.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6092	(962)	26.32	26.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6093	(2,035)	19.73	19.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6094	(1,147)	14.09	14.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6095	(1,332)	39.63	39.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6096	(4,255)	18.31	18.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6097	(4,107)	12.93	12.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6098	(8,066)	12.11	12.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6099	(2,812)	12.91	12.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6100	(7,400)	10.61	10.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6101	(4,773)	12.28	12.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6102	(2,849)	35.07	35.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6103	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6104	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6105	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6106	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6107	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6108	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6109	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6110	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6111	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6112	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6113	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6114	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6115	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6116	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6117	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6118	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6119	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6120	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6121	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6122	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6123	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6124	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6125	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6126	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6127	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6128	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6129	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6130	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6131	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6132	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6133	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6134	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6135	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6136	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6137	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6138	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6139	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6140	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6141	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6142	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6143	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6144	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6145	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6146	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6147	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6148	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6149	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6150	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6151	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6152	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6153	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6154	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6155	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6156	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6157	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6158	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
6103	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127150308	US1271503088	C0588590
6104	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127190304	US1271903049	C0150210
6105	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12738T100	US12738T1007	C0170060
6106	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127537207	US1275372076	C0137440
6107	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12802T101	US12802T1016	C0172150
6108	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	128030202	US1280302027	C0242620
6109	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12811R104	US12811R1041	C0145200
6110	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	128246105	US1282461052	C0115800
6111	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	129603106	US1296031065	C0312180
6112	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	13054D109	US13054D1090	C0081480
6113	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	130788102	US1307881029	C0047230
6114	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	130872104	US1308721042	C0138090
6115	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	131193104	US1311931042	C0374360
6116	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	13123E500	US13123E5006	C0136290
6117	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	13123X102	US13123X1028	C0809770
6118	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	132011107	US1320111073	C0717450
6119	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	133034108	US1330341082	C0766880
6120	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	137801106	US1378011068	C0141200
6121	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	138098108	US1380981084	C1795400
6122	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	139594105	US1395941057	C0166260
6123	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	139674105	US1396741050	C1860060
6124	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140288101	US1402881015	C0140250
6125	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140475104	US1404751042	C0045360
6126	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140501107	US1405011073	C1936770
6127	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14052H506	US14052H5063	C0124180
6128	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14056D105	US14056D1054	C1854720
6129	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14067D102	US14067D1028	C0077500
6130	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14067E506	US14067E5069	C0133100
6131	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14075T107	US14075T1079	C0600430
6132	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140781105	US1407811058	C0015860
6133	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14141A108	US14141A1088	C0179410
6134	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14149F109	US14149F1093	C0052400
6135	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14159L103	US14159L1035	C0189520
6136	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14161H108	US14161H1086	C0219500
6137	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	141657106	US1416571065	C0182400
6138	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	144577103	US1445771033	C0038920
6139	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	146229109	US1462291097	C0136050
6140	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	147154108	US1471541086	C0597230
6141	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	147195101	US1471951012	C2403040
6142	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	147448104	US1474481041	C0045400
6143	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	147528103	US1475281036	C2456390
6144	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14754D100	US14754D1000	C2457280
6145	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14808P109	US14808P1093	C0097750
6146	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	148411101	US1484111018	C2465300
6147	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	148711104	US1487111049	C0119850
6148	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149150104	US1491501045	C2515410
6149	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149205106	US1492051065	C2517650
6150	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149568107	US1495681074	C0129840
6151	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14965A101	US14965A1016	C0178170
6152	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149847105	US1498471051	C0182720
6153	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	150602209	US1506022094	C0135890
6154	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	150838100	US1508381001	C1263670
6155	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	150921104	US1509211041	C1252880
6156	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15100E106	US15100E1064	C0205150
6157	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15133V208	US15133V2088	C0057380
6158	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15135B101	US15135B1017	C0113220

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6103	CACHE INC NEW	01/01/00		TMS
6104	CACI INTERNATIONAL INC-CL A	01/01/00		TMS
6105	CADENCE PHARMACEUTICALS INC	01/01/00		TMS
6106	CADIZ INC NEW	01/01/00		TMS
6107	CAL DIVE INTL INC	01/01/00		TMS
6108	CAL-MAINE FOODS INC NEW	01/01/00		TMS
6109	CALAMOS ASSET MGMT INC CL A	01/01/00		TMS
6110	CALAVO GROWERS INC	01/01/00		TMS
6111	CALGON CARBON CORP	01/01/00		TMS
6112	CALIFORNIA PIZZA KITCHEN INC	01/01/00		TMS
6113	CALIFORNIA WATER SERVICE GROUP	01/01/00		TMS
6114	CALIPER LIFE SCIENCES INC	01/01/00		TMS
6115	CALLAWAY GOLF CO	01/01/00		TMS
6116	CALLIDUS SOFTWARE INC	01/01/00		TMS
6117	CALLON PETROLEUM CO-DEL	01/01/00		TMS
6118	CAMBREX CORP	01/01/00		TMS
6119	CAMDEN NATIONAL CORPORATION	01/01/00		TMS
6120	CANO PETROLEUM INC	01/01/00		TMS
6121	CANTEL MEDICAL CORPORATION	01/01/00		TMS
6122	CAPELLA EDUCATION COMPANY	01/01/00		TMS
6123	CAPITAL CITY BANK GROUP INC	01/01/00		TMS
6124	CAPLEASE INC	01/01/00		TMS
6125	CAPITAL SENIOR LIVING CORP	01/01/00		TMS
6126	CAPITAL SOUTHWEST CORP	01/01/00		TMS
6127	CAPITAL TRUST INC MD CL A NEW	01/01/00		TMS
6128	CAPITOL BANCORP LTD	01/01/00		TMS
6129	CAPSTONE TURBINE CORP	01/01/00		TMS
6130	CAPSTEAD MTG CORP COM NO PAR	01/01/00	0.00%	TMS
6131	CARACO PHARMACEUTICAL LABORATORIES LTD	01/01/00		TMS
6132	CARBO CERAMICS INC	01/01/00		TMS
6133	CARDIAC SCIENCE CORPORATION	01/01/00		TMS
6134	CARDINAL FINANCIAL CORP	01/01/00		TMS
6135	CARDIONET INC	01/01/00		TMS
6136	CARDTRONICS INC	01/01/00		TMS
6137	CARE INVT TR INC	01/01/00		TMS
6138	CARRIZO OIL & GAS INC	01/01/00		TMS
6139	CARTER'S INC	01/01/00		TMS
6140	CASCADE BANCORP-ORE	01/01/00		TMS
6141	CASCADE CORP	01/01/00		TMS
6142	CASELLA WASTE SYSTEMS INC-CL A	01/01/00		TMS
6143	CASEYS GENERAL STORES INC	01/01/00		TMS
6144	CASH AMERICA INTERNATIONAL INC	01/01/00		TMS
6145	CASS INFORMATION SYSTEMS INC	01/01/00		TMS
6146	A M CASTLE & CO (MARYLAND)	01/01/00		TMS
6147	CASUAL MALE RETAIL GROUP INC	01/01/00		TMS
6148	CATHAY GENERAL BANCORP	01/01/00		TMS
6149	CATO CORP CL A	01/01/00		TMS
6150	CAVCO INDS INC DEL	01/01/00		TMS
6151	CAVIUM NETWORKS INC	01/01/00		TMS
6152	CBEYOND INC	01/01/00		TMS
6153	CEDAR SHOPPING CENTERS INC NEW	01/01/00		TMS
6154	CELADON GROUP INC	01/01/00		TMS
6155	CELL GENESYS INC	01/01/00		TMS
6156	CELERA CORPORATION	01/01/00		TMS
6157	CENTENNIAL COMMUNICATIONS CORPCL A	01/01/00		TMS
6158	CENTENE CORP DEL	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6103	(1,369)	12.65	12.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6104	(3,663)	48.85	48.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6105	(2,479)	9.95	9.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6106	(1,443)	17.75	17.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6107	(5,365)	9.96	9.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6108	(1,591)	34.65	34.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6109	(2,442)	17.17	17.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6110	(1,258)	12.96	12.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6111	(4,995)	18.65	18.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6112	(2,553)	14.19	14.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6113	(2,405)	38.29	38.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6114	(5,809)	3.25	3.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6115	(8,066)	14.06	14.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6116	(3,663)	4.88	4.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6117	(2,553)	21.12	21.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6118	(3,552)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6119	(925)	31.76	31.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6120	(5,809)	2.80	2.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6121	(1,517)	9.81	9.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6122	(1,739)	47.57	47.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6123	(1,443)	26.47	26.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6124	(5,476)	8.43	8.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6125	(2,701)	7.91	7.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6126	(370)	133.78	133.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6127	(2,035)	11.83	11.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6128	(1,739)	16.05	16.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6129	(17,686)	1.88	1.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6130	(6,845)	13.16	13.16	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
6131	(1,332)	14.77	14.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6132	(2,479)	50.85	50.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6133	(2,368)	10.70	10.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6134	(2,960)	8.37	8.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6135	(555)	29.58	29.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6136	(1,480)	6.74	6.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6137	(1,591)	11.02	11.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6138	(3,330)	37.50	37.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6139	(6,882)	19.51	19.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6140	(2,701)	8.34	8.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6141	(1,110)	40.61	40.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6142	(2,738)	13.28	13.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6143	(6,179)	29.44	29.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6144	(3,552)	43.23	43.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6145	(814)	36.72	36.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6146	(1,998)	19.06	19.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6147	(4,551)	4.46	4.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6148	(6,031)	23.90	23.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6149	(3,367)	17.97	17.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6150	(777)	33.64	33.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6151	(3,700)	12.63	12.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6152	(2,923)	15.54	15.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6153	(4,662)	13.40	13.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6154	(2,664)	13.27	13.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6155	(10,434)	0.68	0.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6156	(9,731)	14.89	14.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6157	(8,214)	7.60	7.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6158	(5,291)	24.29	24.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
6159	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6160	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6161	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6162	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6163	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6164	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6165	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6166	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6167	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6168	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6169	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6170	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6171	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6172	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6173	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6174	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6175	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6176	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6177	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6178	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6179	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6180	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6181	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6182	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6183	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6184	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6185	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6186	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6187	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6188	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6189	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6190	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6191	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6192	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6193	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6194	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6195	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6196	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6197	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6198	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6199	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6200	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6201	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6202	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6203	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6204	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6205	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6206	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6207	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6208	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6209	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6210	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6211	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6212	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6213	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6214	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
6159	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15201P109	US15201P1093	C0078460
6160	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	153527205	US1535272058	C0174530
6161	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	154760102	US1547601021	C0124580
6162	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	155771108	US1557711082	C2994110
6163	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15670R107	US15670R1077	C0074610
6164	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15670S105	US15670S1050	C0140590
6165	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	156710105	US1567101050	C3129040
6166	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	157210105	US1572101053	C0160610
6167	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	158496109	US1584961098	C3321890
6168	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	161048103	US1610481038	C0099960
6169	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	161133103	US1611331034	C3395010
6170	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16115Q308	US16115Q3083	C0195190
6171	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16117M107	US16117M1071	C0063930
6172	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	162456107	US1624561072	C3497050
6173	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	162825103	US1628251035	C3505780
6174	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	163072101	US1630721017	C2282570
6175	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16359R103	US16359R1032	C0140650
6176	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	163731102	US1637311028	C3571520
6177	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16411R208	US16411R2085	C0119870
6178	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16444H102	US16444H1023	C3455210
6179	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	165303108	US1653031088	C3720000
6180	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	168615102	US1686151028	C2287100
6181	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	168905107	US1689051076	C0040900
6182	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16934Q109	US16934Q1094	C0190430
6183	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16936Y100	US16936Y1001	C0148540
6184	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16937S102	US16937S1024	C0184000
6185	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	169384104	US1693841041	C0168740
6186	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16938R103	US16938R1032	C0175220
6187	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16941J106	US16941J1060	C0201120
6188	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16941P102	US16941P1021	C0167430
6189	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16942J105	US16942J1051	C0171360
6190	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16944F101	US16944F1012	C0197580
6191	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	169467107	US1694671074	C0119470
6192	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	170032809	US1700328099	C0116460
6193	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	170404305	US1704043058	C0175530
6194	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171046105	US1710461054	C0080220
6195	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171484108	US1714841087	C4112540
6196	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17163B102	US17163B1026	C3284520
6197	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171871106	US1718711062	C0125740
6198	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17243V102	US17243V1026	C0177810
6199	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	172737108	US1727371080	C4210010
6200	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17273K109	US17273K1097	C0099220
6201	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	172755100	US1727551004	C4216440
6202	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17285T106	US17285T1060	C0154350
6203	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	172922106	US1729221069	C4234920
6204	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17306X102	US17306X1028	C0151150
6205	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	174420109	US1744201096	C4244190
6206	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	174740100	US1747401008	C4253650
6207	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17770A109	US17770A1097	C0000330
6208	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	177835105	US1778351056	C4300000
6209	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	179895107	US1798951075	C4374960
6210	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	184496107	US1844961078	C4538780
6211	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	184499101	US1844991018	C0180550
6212	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	18712Q103	US18712Q1031	C0162920
6213	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	18725U109	US18725U1097	C0135320
6214	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	190897108	US1908971088	C0126940

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6159	CENTERSTATE BANKS FL INC	01/01/00		TMS
6160	CENTRAL GARDEN & PET CO CL A NON-VTG	01/01/00		TMS
6161	CENTRAL PACIFIC FINANCIAL CORP	01/01/00		TMS
6162	CENTRAL VERMONT PUB SVC CORP	01/01/00		TMS
6163	CEPHEID	01/01/00		TMS
6164	CENVEO INC	01/01/00		TMS
6165	CERADYNE INC-CALIF	01/01/00		TMS
6166	CEVA INC	01/01/00		TMS
6167	CHAMPION ENTERPRISES INC	01/01/00		TMS
6168	CHARLOTTE RUSSE HLDG INC	01/01/00		TMS
6169	CHARMING SHOPPES INC	01/01/00		TMS
6170	CHART INDUSTRIES INC COM PAR $0.01	01/01/00		TMS
6171	CHARTER COMMUNICATIONS INC DELCL A	01/01/00		TMS
6172	CHATTEM INC	01/01/00		TMS
6173	CHECKPOINT SYSTEMS INC	01/01/00		TMS
6174	CHEESECAKE FACTORY INC	01/01/00		TMS
6175	CHEMED CORPORATION	01/01/00		TMS
6176	CHEMICAL FINANCIAL CORP	01/01/00		TMS
6177	CHENIERE ENERGY INC COM	01/01/00		TMS
6178	CHEROKEE INC-DEL NEW	01/01/00		TMS
6179	CHESAPEAKE UTILITIES CORP	01/01/00		TMS
6180	CHICOS FAS INC	01/01/00		TMS
6181	CHILDRENS PLACE RETAIL STORES INC	01/01/00		TMS
6182	CHIMERA INVESTMENT CORPORATION	01/01/00		TMS
6183	***CHINA BAK BATTERY INC	01/01/00		TMS
6184	CHINA ARCHITECTURAL ENGINEERING INC	01/01/00		TMS
6185	CHINA DIRECT INC	01/01/00		TMS
6186	CHINA FIRE & SEC GROUP INC	01/01/00		TMS
6187	CHINA PRECISION STEEL INC	01/01/00		TMS
6188	***CHINA SKY ONE MEDICAL INC	01/01/00		TMS
6189	CHINA SECURITY & SURVEILLANCE TECHNOLOGY INC	01/01/00		TMS
6190	CHINA INFORMATION SECURITY TECHNOLOGY INC	01/01/00		TMS
6191	CHINDEX INTERNATIONAL INC	01/01/00		TMS
6192	CHIQUITA BRANDS INTL INC NEW	01/01/00		TMS
6193	CHORDIANT SOFTWARE INC	01/01/00		TMS
6194	CHRISTOPHER & BANKS CORP	01/01/00		TMS
6195	CHURCHILL DOWNS INC	01/01/00		TMS
6196	CIBER INC	01/01/00		TMS
6197	CINCINNATI BELL INC NEW COM	01/01/00		TMS
6198	CINEMARK HLDGS INC	01/01/00		TMS
6199	CIRCUIT CITY STORES INC CIRCUIT CITY GROUP	01/01/00		TMS
6200	CIRCOR INTL INC	01/01/00		TMS
6201	CIRRUS LOGIC INC	01/01/00		TMS
6202	CITADEL BROADCASTING CORP	01/01/00		TMS
6203	CITIZENS & NORTHERN CORP	01/01/00		TMS
6204	CITI TRENDS INC	01/01/00		TMS
6205	CITIZENS REPUBLIC BANCORP INC	01/01/00		TMS
6206	CITIZENS INC-CL A	01/01/00		TMS
6207	CITY BANK-LYNNWOOD WASH	01/01/00		TMS
6208	CITY HOLDING CO	01/01/00		TMS
6209	CLARCOR INC	01/01/00		TMS
6210	CLEAN HARBORS INC	01/01/00		TMS
6211	CLEAN ENERGY FUELS CORP	01/01/00		TMS
6212	CLIFTON SAVINGS BANK SLA	01/01/00		TMS
6213	CLINICAL DATA INC NEW	01/01/00		TMS
6214	COBIZ FINANCIAL INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6159	(1,110)	15.95	15.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6160	(7,844)	6.14	6.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6161	(3,515)	13.82	13.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6162	(1,258)	22.60	22.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6163	(6,919)	15.67	15.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6164	(5,846)	9.49	9.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6165	(3,219)	34.90	34.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6166	(2,442)	8.97	8.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6167	(9,435)	5.51	5.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6168	(2,553)	12.52	12.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6169	(13,801)	5.31	5.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6170	(3,441)	37.21	37.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6171	(49,728)	1.02	1.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6172	(2,072)	73.39	73.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6173	(4,810)	20.01	20.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6174	(8,177)	14.55	14.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6175	(2,886)	44.97	44.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6176	(2,886)	29.29	29.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6177	(5,920)	2.87	2.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6178	(925)	23.45	23.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6179	(851)	29.97	29.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6180	(21,460)	7.11	7.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6181	(2,849)	40.00	40.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6182	(4,107)	6.23	6.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6183	(3,700)	3.82	3.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6184	(2,294)	5.83	5.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6185	(851)	4.88	4.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6186	(1,702)	10.00	10.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6187	(2,109)	4.96	4.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6188	(925)	12.45	12.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6189	(3,441)	13.93	13.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6190	(2,812)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6191	(1,332)	11.20	11.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6192	(5,291)	15.77	15.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6193	(3,663)	5.94	5.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6194	(4,292)	10.46	10.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6195	(1,184)	46.45	46.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6196	(6,549)	8.47	8.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6197	(29,563)	3.53	3.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6198	(3,626)	14.13	14.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6199	(20,498)	1.67	1.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6200	(2,035)	51.60	51.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6201	(7,881)	5.46	5.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6202	(22,052)	0.87	0.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6203	(1,073)	21.92	21.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6204	(1,739)	21.96	21.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6205	(11,692)	4.77	4.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6206	(4,551)	7.27	7.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6207	(1,665)	12.52	12.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6208	(1,961)	43.28	43.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6209	(6,142)	39.92	39.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6210	(2,405)	72.68	72.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6211	(2,664)	18.14	18.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6212	(1,258)	11.30	11.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6213	(1,258)	14.91	14.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6214	(2,294)	10.86	10.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6215	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6216	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6217	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6218	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6219	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6220	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6221	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6222	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6223	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6224	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6225	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6226	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6227	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6228	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6229	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6230	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6231	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6232	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6233	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6234	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6235	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6236	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6237	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6238	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6239	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6240	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6241	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6242	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6243	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6244	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6245	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6246	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6247	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6248	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6249	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6250	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6251	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6252	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6253	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6254	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6255	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6256	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6257	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6258	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6259	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6260	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6261	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6262	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6263	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6264	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6265	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6266	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6267	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6268	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6269	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6270	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6215	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	191098102	US1910981026	C4769510
6216	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192108108	US1921081089	C4847460
6217	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19238U107	US19238U1079	C0182960
6218	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19239V302	US19239V3024	C0174230
6219	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19239Y108	US19239Y1082	C0144030
6220	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192422103	US1924221039	C4864500
6221	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192448108	US1924481088	C0201240
6222	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192479103	US1924791031	C4871550
6223	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19247A100	US19247A1007	C0144050
6224	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192576106	US1925761066	C4873510
6225	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19259P300	US19259P3001	C0037220
6226	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	193068103	US1930681036	C0030060
6227	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	193294105	US1932941057	C3741970
6228	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	193459302	US1934593021	C0176370
6229	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	194014106	US1940141062	C0198520
6230	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19421W100	US19421W1009	C0186500
6231	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	195493309	US1954933099	C7105910
6232	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	195872106	US1958721060	C5633210
6233	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	197236102	US1972361026	C5598080
6234	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	197779101	US1977791011	C5238920
6235	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	198516106	US1985161066	C0072840
6236	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	199333105	US1993331057	C0011370
6237	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	199908104	US1999081045	C0038480
6238	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	202608105	US2026081057	C0144170
6239	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	203607106	US2036071064	C5675220
6240	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	204149108	US2041491083	C0029880
6241	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	204166102	US2041661024	C0165720
6242	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20451N101	US20451N1019	C0160880
6243	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20451Q104	US20451Q1040	C0192520
6244	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20452A108	US20452A1088	C0188250
6245	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20453E109	US20453E1091	C0163740
6246	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20478N100	US20478N1000	C0059260
6247	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205306103	US2053061030	C0143440
6248	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20564W105	US20564W1053	C0181840
6249	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205768203	US2057682039	C5876350
6250	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20581E104	US20581E1047	C0144700
6251	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205826209	US2058262096	C5887230
6252	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205859101	US2058591015	C0205750
6253	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	206016107	US2060161070	C0011470
6254	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20605P101	US20605P1012	C0183660
6255	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	206708109	US2067081099	C0085520
6256	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	207410101	US2074101013	C5938150
6257	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	207797101	US2077971016	C5989360
6258	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	208242107	US2082421072	C0136630
6259	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	209034107	US2090341072	C0178090
6260	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	209341106	US2093411062	C3742130
6261	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	210226106	US2102261060	C6365010
6262	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	210313102	US2103131023	C0215720
6263	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	21075N204	US21075N2045	C0091340
6264	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	216831107	US2168311072	C6841380
6265	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	218681104	US2186811046	C0148180
6266	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	218868107	US2188681074	C0087590
6267	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	219141108	US2191411089	C0023560
6268	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22002T108	US22002T1088	C0049590
6269	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	220873103	US2208731032	C0014890
6270	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	221006109	US2210061097	C5600840

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6215	COCA COLA BOTTLING CO CONS	01/01/00		TMS
6216	COEUR D ALENE MINES CORP	01/01/00		TMS
6217	COGDELL SPENCER INC	01/01/00		TMS
6218	COGENT COMMUNICATIONS GROUP INC NEW	01/01/00		TMS
6219	COGENT INC	01/01/00		TMS
6220	COGNEX CORP	01/01/00		TMS
6221	***COGO GROUP INC	01/01/00		TMS
6222	COHERENT INC	01/01/00		TMS
6223	COHEN & STEERS INC	01/01/00		TMS
6224	COHU INC	01/01/00		TMS
6225	COINSTAR INC	01/01/00		TMS
6226	COLDWATER CREEK INC	01/01/00		TMS
6227	KENNETH COLE PRODUCTIONS INC CL A	01/01/00		TMS
6228	COLEMAN CABLE INC	01/01/00		TMS
6229	COLFAX CORPORATION	01/01/00		TMS
6230	COLLECTIVE BRANDS INC	01/01/00		TMS
6231	COLONIAL BANCGROUP INC	01/01/00		TMS
6232	COLONIAL PROPERTIES TRUST	01/01/00		TMS
6233	COLUMBIA BANKING SYSTEMS INC	01/01/00		TMS
6234	COLUMBIA LABORATORIES INC	01/01/00		TMS
6235	COLUMBIA SPORTSWEAR CO	01/01/00		TMS
6236	COLUMBUS MCKINNON CORP-N.Y.	01/01/00		TMS
6237	COMFORT SYSTEMS USA INC	01/01/00		TMS
6238	COMMERCIAL VEHICLE GROUP INC	01/01/00		TMS
6239	COMMUNITY BANK SYSTEMS INC	01/01/00		TMS
6240	COMMUNITY TRUST BANCORP INC	01/01/00		TMS
6241	COMMVAULT SYSTEMS INC	01/01/00		TMS
6242	COMPASS MINERALS INTL INC	01/01/00		TMS
6243	COMPASS DIVERSIFIED HOLDINGS SHARES OF BENEFICIAL INTEREST	01/01/00		TMS
6244	COMPELLENT TECHNOLOGIES INC	01/01/00		TMS
6245	COMPLETE PRODUCTION SERVICES INC COMMON STOCK	01/01/00		TMS
6246	COMPUCREDIT CORP	01/01/00		TMS
6247	COMPUTER PROGRAMS & SYSTEMS INC	01/01/00		TMS
6248	COMSCORE INC	01/01/00		TMS
6249	COMSTOCK RESOURCES INC NEW	01/01/00		TMS
6250	COMSYS IT PARTNERS INC	01/01/00		TMS
6251	COMTECH TELECOMMUNICATIONS CORP NEW	01/01/00		TMS
6252	COMVERGE INC	01/01/00		TMS
6253	CONCEPTUS INC	01/01/00		TMS
6254	CONCHO RESOURCES INC	01/01/00		TMS
6255	CONCUR TECHNOLOGIES INC	01/01/00		TMS
6256	CONMED CORP	01/01/00		TMS
6257	CONNECTICUT WATER SERVICE INC	01/01/00		TMS
6258	CONNS INC	01/01/00		TMS
6259	CONSOLIDATED COMMUNICATIONS HLDGS INC	01/01/00		TMS
6260	CONSOLIDATED GRAPHICS INC-TEX	01/01/00		TMS
6261	CONSOLIDATED-TOMOKA LAND CO	01/01/00		TMS
6262	CONSTANT CONTACT INC	01/01/00		TMS
6263	CONTANGO OIL & GAS CO	01/01/00		TMS
6264	COOPER TIRE & RUBBER CO	01/01/00		TMS
6265	CORE MARK HOLDING CO INC	01/01/00		TMS
6266	CORINTHIAN COLLEGES INC	01/01/00		TMS
6267	CORNELL COMPANIES INC	01/01/00		TMS
6268	CORPORATE OFFICE PROPERTIES TRUST-SBI	01/01/00		TMS
6269	CORUS BANKSHARES INC	01/01/00		TMS
6270	CORVEL CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6215	(481)	38.12	38.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6216	(67,007)	1.57	1.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6217	(1,295)	18.22	18.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6218	(5,772)	7.17	7.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6219	(4,995)	11.68	11.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6220	(5,106)	20.00	20.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6221	(3,145)	5.74	5.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6222	(2,886)	36.65	36.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6223	(2,035)	28.02	28.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6224	(2,812)	15.02	15.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6225	(3,404)	34.15	34.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6226	(6,956)	7.71	7.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6227	(1,110)	16.86	16.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6228	(962)	12.19	12.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6229	(2,627)	18.52	18.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6230	(7,770)	17.05	17.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6231	(24,531)	7.95	7.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6232	(5,735)	18.98	18.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6233	(2,220)	14.60	14.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6234	(5,698)	3.21	3.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6235	(1,517)	41.88	41.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6236	(2,331)	24.18	24.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6237	(4,884)	14.85	14.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6238	(2,627)	10.08	10.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6239	(3,626)	23.00	23.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6240	(1,813)	35.31	35.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6241	(5,180)	15.28	15.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6242	(3,922)	61.78	61.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6243	(2,923)	14.56	14.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6244	(1,702)	12.61	12.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6245	(5,846)	22.40	22.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6246	(1,961)	4.77	4.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6247	(1,110)	27.52	27.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6248	(2,183)	19.43	19.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6249	(5,550)	53.40	53.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6250	(1,776)	12.29	12.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6251	(2,960)	42.70	42.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6252	(2,664)	4.93	4.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6253	(3,663)	16.01	16.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6254	(6,734)	27.46	27.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6255	(5,254)	45.96	45.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6256	(3,478)	31.70	31.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6257	(1,036)	26.24	26.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6258	(1,184)	21.78	21.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6259	(2,812)	15.43	15.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6260	(1,221)	37.62	37.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6261	(666)	45.86	45.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6262	(2,479)	18.08	18.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6263	(1,591)	55.76	55.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6264	(7,178)	11.14	11.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6265	(1,147)	26.87	26.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6266	(10,360)	16.28	16.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6267	(1,369)	26.96	26.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6268	(4,736)	39.38	39.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6269	(4,551)	5.05	5.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6270	(962)	26.78	26.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6271	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6272	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6273	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6274	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6275	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6276	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6277	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6278	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6279	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6280	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6281	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6282	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6283	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6284	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6285	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6286	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6287	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6288	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6289	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6290	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6291	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6292	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6293	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6294	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6295	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6296	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6297	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6298	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6299	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6300	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6301	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6302	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6303	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6304	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6305	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6306	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6307	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6308	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6309	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6310	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6311	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6312	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6313	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6314	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6315	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6316	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6317	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6318	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6319	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6320	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6321	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6322	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6323	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6324	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6325	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6326	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6271	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22160N109	US22160N1090	C0096630
6272	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	222083107	US2220831075	C0201520
6273	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	222660102	US2226601027	C7192080
6274	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	224051102	US2240511020	C0024030
6275	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	224633107	US2246331076	C7332730
6276	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	225223304	US2252233042	C0166140
6277	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	225310101	US2253101016	C6210090
6278	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	227046109	US2270461096	C0160090
6279	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	227483104	US2274831047	C0128010
6280	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22765Y104	US22765Y1047	C0138860
6281	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	228411104	US2284111042	C0069970
6282	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	228903100	US2289031005	C6213030
6283	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	229669106	US2296691064	C7794010
6284	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	229678107	US2296781071	C0026230
6285	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	231082108	US2310821085	C0077020
6286	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	231561101	US2315611010	C7942060
6287	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23251J106	US23251J1060	C0094610
6288	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23251P102	US23251P1021	C7915930
6289	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232572107	US2325721072	C0023890
6290	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232577205	US2325772059	C0183900
6291	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232674507	US2326745070	C0126930
6292	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23282W100	US23282W1009	C0164510
6293	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23283K105	US23283K1051	C0196630
6294	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	233153105	US2331531051	D0101380
6295	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23326R109	US23326R1095	D0099610
6296	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23332B106	US23332B1061	D3876910
6297	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23334L102	US23334L1026	D0087410
6298	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23335C101	US23335C1018	D0087260
6299	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	233377407	US2333774071	D0044330
6300	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	234264109	US2342641097	D0196060
6301	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	235825205	US2358252052	D0116010
6302	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	236442109	US2364421097	D0114620
6303	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	237266101	US2372661015	D0197040
6304	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	237502109	US2375021092	D0097130
6305	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23767P109	US23767P1093	D0107100
6306	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	238113104	US2381131042	D0749020
6307	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	239359102	US2393591027	D0948640
6308	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	242309102	US2423091022	D0089550
6309	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	243537107	US2435371073	D1183120
6310	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	246647101	US2466471016	D0096310
6311	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	247131105	US2471311058	D1760350
6312	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24784L105	US24784L1052	D0112350
6313	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	247850100	US2478501008	D0008740
6314	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	247907207	US2479072074	D1177690
6315	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	248019101	US2480191012	D1950050
6316	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24802R506	US24802R5063	D0109260
6317	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24823Q107	US24823Q1076	D0050620
6318	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24869P104	US24869P1049	D0074860
6319	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	249908104	US2499081048	D0015900
6320	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	252131107	US2521311074	D0089730
6321	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	252603105	US2526031057	D0090430
6322	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25264R207	US25264R2076	D0070730
6323	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	252784301	US2527843013	D0086620
6324	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	253017107	US2530171071	D0110310
6325	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	253798102	US2537981027	D3156250
6326	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25388B104	US25388B1044	D0038040

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6271	COSTAR GROUP INC	01/01/00		TMS
6272	COUGAR BIOTECHNOLOGY INC	01/01/00		TMS
6273	COURIER CORP	01/01/00		TMS
6274	COX RADIO INC-CL A	01/01/00		TMS
6275	CRAWFORD & CO-CL B	01/01/00		TMS
6276	CRAY INC	01/01/00		TMS
6277	CREDIT ACCEPTANCE CORP-MICH	01/01/00		TMS
6278	CROCS INC	01/01/00		TMS
6279	CROSS COUNTRY HEALTHCARE INC	01/01/00		TMS
6280	CROSSTEX ENERGY INC	01/01/00		TMS
6281	CROWN MEDIA HLDGS INC CL A	01/01/00		TMS
6282	CRYOLIFE INC	01/01/00		TMS
6283	CUBIC CORPORATION	01/01/00		TMS
6284	CUBIST PHARMACEUTICALS INC	01/01/00		TMS
6285	CUMULUS MEDIA INC-CL A	01/01/00		TMS
6286	CURTISS WRIGHT CORP	01/01/00		TMS
6287	CYBERSOURCE CORP DEL	01/01/00		TMS
6288	CYBERONICS INC	01/01/00		TMS
6289	CYMER INC	01/01/00		TMS
6290	CYNOSURE INC CL A	01/01/00		TMS
6291	CYPRESS BIOSCIENCES INC COM PAR $.02	01/01/00		TMS
6292	CYTOKINETICS INC	01/01/00		TMS
6293	CYTORI THERAPEUTICS INC	01/01/00		TMS
6294	DCT INDUSTRIAL TRUST INC	01/01/00		TMS
6295	DG FASTCHANNEL INC	01/01/00		TMS
6296	DSP GROUP INC	01/01/00		TMS
6297	DSW INC CL A	01/01/00		TMS
6298	DTS INC	01/01/00		TMS
6299	DXP ENTERPRISES INC-NEW	01/01/00		TMS
6300	DAKTRONICS INC	01/01/00		TMS
6301	DANA HOLDING CORP	01/01/00		TMS
6302	DANVERS BANCORP INC COM	01/01/00		TMS
6303	DARLING INTERNATIONAL INC	01/01/00		TMS
6304	DARWIN PROFESSIONAL UNDERWRITERS INC	01/01/00		TMS
6305	DATA DOMAIN INC	01/01/00		TMS
6306	DATASCOPE CORP	01/01/00		TMS
6307	DAWSON GEOPHYSICAL CO	01/01/00		TMS
6308	DEALERTRACK HLDGS INC	01/01/00		TMS
6309	DECKERS OUTDOOR CORP	01/01/00		TMS
6310	DELEK US HLDGS INC	01/01/00		TMS
6311	DELPHI FINANCIAL GROUP INC CL A	01/01/00		TMS
6312	DELTEK INC	01/01/00		TMS
6313	DELTIC TIMBER CORP	01/01/00		TMS
6314	DELTA PETROLEUM CORP NEW	01/01/00		TMS
6315	DELUXE CORP	01/01/00		TMS
6316	DEMANDTEC INC	01/01/00		TMS
6317	DENDREON CORP	01/01/00		TMS
6318	DENNYS CORPORATION	01/01/00		TMS
6319	DEPOMED INC	01/01/00		TMS
6320	DEXCOM INC	01/01/00		TMS
6321	DIAMOND FOODS INC	01/01/00		TMS
6322	DIAMOND HILL INVESTMENT GROUP INC NEW	01/01/00		TMS
6323	DIAMONDROCK HOSPITALITY COMPANY	01/01/00		TMS
6324	DICE HLDGS INC	01/01/00		TMS
6325	DIGI INTERNATIONAL INC	01/01/00		TMS
6326	DIGITAL RIVER INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6271	(2,368)	52.04	52.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6272	(1,813)	34.02	34.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6273	(1,258)	20.98	20.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6274	(3,145)	10.97	10.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6275	(2,923)	15.64	15.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6276	(4,033)	4.93	4.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6277	(740)	18.36	18.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6278	(10,138)	4.50	4.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6279	(3,737)	16.73	16.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6280	(4,884)	29.95	29.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6281	(1,295)	4.53	4.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6282	(3,404)	15.51	15.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6283	(1,887)	27.80	27.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6284	(6,845)	22.95	22.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6285	(3,219)	4.57	4.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6286	(5,439)	50.92	50.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6287	(8,399)	16.86	16.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6288	(2,886)	18.90	18.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6289	(3,700)	26.80	26.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6290	(1,147)	21.87	21.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6291	(4,551)	6.43	6.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6292	(4,292)	4.95	4.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6293	(2,442)	5.99	5.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6294	(20,868)	7.42	7.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6295	(1,850)	20.40	20.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6296	(2,960)	7.78	7.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6297	(1,628)	14.76	14.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6298	(2,183)	29.64	29.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6299	(444)	63.47	63.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6300	(3,996)	16.48	16.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6301	(12,025)	6.65	6.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6302	(2,183)	12.76	12.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6303	(9,916)	12.36	12.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6304	(925)	31.70	31.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6305	(4,033)	21.01	21.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6306	(1,591)	50.45	50.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6307	(925)	48.78	48.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6308	(5,180)	18.05	18.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6309	(1,591)	112.87	112.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6310	(1,628)	9.60	9.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6311	(5,032)	28.08	28.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6312	(1,517)	7.41	7.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6313	(1,295)	62.23	62.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6314	(7,548)	14.60	14.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6315	(6,253)	15.93	15.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6316	(2,405)	9.36	9.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6317	(11,359)	5.35	5.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6318	(11,544)	2.65	2.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6319	(5,846)	4.27	4.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6320	(3,182)	6.42	6.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6321	(1,961)	26.52	26.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6322	(259)	94.24	94.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6323	(11,544)	9.68	9.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6324	(1,924)	6.96	6.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6325	(3,145)	11.81	11.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6326	(4,514)	40.40	40.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6327	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6328	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6329	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6330	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6331	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6332	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6333	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6334	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6335	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6336	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6337	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6338	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6339	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6340	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6341	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6342	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6343	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6344	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6345	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6346	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6347	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6348	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6349	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6350	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6351	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6352	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6353	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6354	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6355	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6356	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6357	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6358	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6359	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6360	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6361	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6362	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6363	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6364	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6365	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6366	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6367	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6368	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6369	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6370	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6371	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6372	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6373	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6374	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6375	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6376	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6377	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6378	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6379	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6380	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6381	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6382	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6327	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	253922108	US2539221083	D0005240
6328	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254067101	US2540671011	D0015240
6329	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254423106	US2544231069	D0020690
6330	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254543101	US2545431015	D3277010
6331	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254546104	US2545461046	D3279520
6332	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254668106	US2546681063	D0020390
6333	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	255413106	US2554131068	D0099890
6334	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25659P402	US25659P4028	D0108600
6335	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	256664103	US2566641039	D0081000
6336	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	256743105	US2567431059	D0034750
6337	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25754A201	US25754A2015	D0081460
6338	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	257701201	US2577012014	D0063600
6339	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25811P886	PR25811P8869	D0112320
6340	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	258278100	US2582781009	D0097340
6341	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	258570209	US2585702093	D4630000
6342	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	258598101	US2585981010	D0101310
6343	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	260095104	US2600951048	D0072720
6344	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	260174107	US2601741075	D0072870
6345	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	261018105	US2610181057	D3113170
6346	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	261570105	US2615701057	D4890820
6347	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26168L205	US26168L2051	D4919160
6348	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	262037104	US2620371045	D0019230
6349	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	262241102	US2622411021	D0051730
6350	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	264147109	US2641471097	D5155070
6351	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26433B107	US26433B1070	D0109770
6352	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26613Q106	US26613Q1067	D0111740
6353	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	266605104	US2666051048	D0056170
6354	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26746E103	US26746E1038	D0044170
6355	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	267475101	US2674751019	D5873050
6356	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26784F103	US26784F1030	D0007930
6357	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	267888105	US2678881051	D4852370
6358	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26817C101	US26817C1018	D0099380
6359	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	268664109	US2686641091	E0038370
6360	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26873N108	US26873N1081	E0027350
6361	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26882D109	US26882D1090	E0063380
6362	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	269279402	US2692794025	E0070780
6363	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26928A200	US26928A2006	E0069420
6364	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	270006109	US2700061094	E0074380
6365	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	270321102	US2703211027	E0059540
6366	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	27579R104	US27579R1041	E0021870
6367	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	277276101	US2772761019	E0011500
6368	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	278715206	US2787152063	E0052520
6369	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	27874N105	US27874N1054	E0046280
6370	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	278856109	US2788561098	E0046620
6371	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28140H104	US28140H1041	E0067310
6372	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28238P109	US28238P1093	E0074680
6373	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28257U104	US28257U1043	E0079140
6374	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	283677854	US2836778546	E0004930
6375	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	285218103	US2852181039	E2700030
6376	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	285229100	US2852291002	E2740090
6377	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	286082102	US2860821022	E3498850
6378	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28660G106	US28660G1067	E0042120
6379	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28661G105	US28661G1058	E0084680
6380	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	288853104	US2888531041	E0024010
6381	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	290846104	US2908461047	E0001710
6382	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29084Q100	US29084Q1004	E4294230

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6327	DIME COMMUNITY BANCSHARES	01/01/00		TMS
6328	DILLARDS INC-CL A	01/01/00		TMS
6329	DINEEQUITY INC	01/01/00		TMS
6330	DIODES INC	01/01/00		TMS
6331	DIONEX CORP	01/01/00		TMS
6332	DISCOVERY LABORATORIES INC NEW	01/01/00		TMS
6333	DIVX INC	01/01/00		TMS
6334	DOLAN MEDIA COMPANY	01/01/00		TMS
6335	DOLLAR FINANCIAL CORP	01/01/00		TMS
6336	DOLLAR THRIFTY AUTOMOTIVE GROUP INC	01/01/00		TMS
6337	DOMINOS PIZZA INC	01/01/00		TMS
6338	DONEGAL GROUP INC CL A	01/01/00		TMS
6339	DORAL FINL CORP COM NEW	01/01/00		TMS
6340	DORMAN PRODUCTS INC	01/01/00		TMS
6341	DOUBLE EAGLE PETROLEUM AND MINING CO	01/01/00		TMS
6342	DOUBLE-TAKE SOFTWARE INC	01/01/00		TMS
6343	DOVER DOWNS GAMING & ENTMT INC	01/01/00		TMS
6344	DOVER MOTORSPORTS INC	01/01/00		TMS
6345	DOWNEY FINANCIAL CORP	01/01/00		TMS
6346	DRESS BARN INC	01/01/00		TMS
6347	DREW INDUSTRIES INC NEW	01/01/00		TMS
6348	DRIL-QUIP INC	01/01/00		TMS
6349	DRUGSTORE.COM INC	01/01/00		TMS
6350	DUCOMMUN INC	01/01/00		TMS
6351	DUFF & PHELPS CORP NEW CL A	01/01/00		TMS
6352	DUPONT FABROS TECHNOLOGY INC COMMON STOCK	01/01/00		TMS
6353	DURECT CORP	01/01/00		TMS
6354	DYAX CORP	01/01/00		TMS
6355	DYCOM INDUSTRIES INC	01/01/00		TMS
6356	DYNAMEX INC	01/01/00		TMS
6357	DYNAMIC MATERIALS CORP	01/01/00		TMS
6358	DYNCORP INTERNATIONAL INC CL A	01/01/00		TMS
6359	EMC INSURANCE GROUP INC	01/01/00		TMS
6360	EMS TECHNOLGIES INC	01/01/00		TMS
6361	EPIQ SYSTEMS INC	01/01/00		TMS
6362	EXCO RESOURCES INC	01/01/00		TMS
6363	EV3 INC	01/01/00		TMS
6364	EAGLE TEST SYSTEMS INC	01/01/00		TMS
6365	EARTHLINK INC	01/01/00		TMS
6366	EAST WEST BANCORP INC	01/01/00		TMS
6367	EASTGROUP PROPERTIES INC	01/01/00		TMS
6368	EBIX INC FORMERLY EBIX.COM INC NEW	01/01/00		TMS
6369	ECHELON CORP	01/01/00		TMS
6370	ECLIPSYS CORP	01/01/00		TMS
6371	EDUCATION REALTY TRUST INC	01/01/00		TMS
6372	EHEALTH INC	01/01/00		TMS
6373	EINSTEIN NOAH RESTAURANT GROUP INC	01/01/00		TMS
6374	EL PASO ELECTRIC CO NEW	01/01/00		TMS
6375	ELECTRO RENT CORP	01/01/00		TMS
6376	ELECTRO SCIENTIFIC INDUSTRIES INC	01/01/00		TMS
6377	ELECTRONICS FOR IMAGING INC	01/01/00		TMS
6378	ELIZABETH ARDEN INC	01/01/00		TMS
6379	ELIXIR GAMING TECHNOLOGIES INC	01/01/00		TMS
6380	ELLIS PERRY INTERNATIONAL INC	01/01/00		TMS
6381	EMCORE CORP	01/01/00		TMS
6382	EMCOR GROUP INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6327	(2,886)	17.29	17.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6328	(6,956)	12.44	12.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6329	(2,109)	17.53	17.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6330	(3,515)	18.39	18.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6331	(2,220)	61.51	61.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6332	(11,803)	2.03	2.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6333	(3,293)	7.41	7.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6334	(3,108)	14.06	14.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6335	(2,960)	18.85	18.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6336	(2,627)	5.82	5.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6337	(4,773)	13.14	13.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6338	(1,443)	18.44	18.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6339	(666)	14.41	14.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6340	(1,332)	13.22	13.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6341	(999)	15.24	15.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6342	(2,109)	11.04	11.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6343	(1,702)	8.35	8.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6344	(1,813)	5.74	5.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6345	(2,553)	1.47	1.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6346	(5,476)	17.05	17.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6347	(2,405)	18.10	18.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6348	(3,774)	48.23	48.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6349	(10,064)	2.43	2.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6350	(1,295)	23.87	23.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6351	(1,295)	18.72	18.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6352	(1,443)	16.18	16.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6353	(9,953)	5.56	5.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6354	(6,771)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6355	(4,884)	14.50	14.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6356	(1,110)	29.93	29.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6357	(1,517)	26.72	26.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6358	(2,997)	16.36	16.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6359	(703)	22.34	22.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6360	(1,887)	22.00	22.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6361	(4,329)	10.66	10.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6362	(18,167)	21.79	21.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6363	(8,547)	11.21	11.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6364	(1,702)	15.35	15.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6365	(13,357)	8.92	8.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6366	(7,733)	13.72	13.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6367	(3,034)	47.94	47.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6368	(259)	108.44	108.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6369	(3,626)	12.73	12.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6370	(6,623)	22.75	22.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6371	(3,478)	11.08	11.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6372	(3,034)	14.64	14.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6373	(555)	14.15	14.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6374	(5,439)	21.80	21.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6375	(2,627)	13.76	13.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6376	(3,293)	14.59	14.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6377	(6,475)	15.32	15.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6378	(2,960)	21.12	21.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6379	(8,140)	0.36	0.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6380	(1,480)	18.02	18.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6381	(8,917)	4.84	4.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6382	(8,251)	29.97	29.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6383	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6384	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6385	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6386	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6387	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6388	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6389	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6390	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6391	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6392	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6393	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6394	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6395	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6396	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6397	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6398	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6399	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6400	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6401	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6402	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6403	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6404	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6405	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6406	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6407	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6408	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6409	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6410	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6411	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6412	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6413	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6414	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6415	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6416	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6417	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6418	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6419	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6420	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6421	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6422	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6423	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6424	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6425	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6426	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6427	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6428	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6429	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6430	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6431	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6432	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6433	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6434	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6435	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6436	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6437	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6438	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6383	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29089Q105	US29089Q1058	E0075890
6384	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	291005106	US2910051067	E0000400
6385	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29100P102	US29100P1021	E0072900
6386	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	291641108	US2916411083	E4772550
6387	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292218104	US2922181043	E0102940
6388	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292475209	US2924752098	E4290850
6389	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292554102	US2925541029	E0050290
6390	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29255V201	US29255V2016	E0084310
6391	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292562105	US2925621052	E4609220
6392	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29259G101	US29259G1013	E0062070
6393	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292659109	US2926591098	E5170060
6394	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29267A203	US29267A2033	E0092650
6395	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29270U105	US29270U1051	E0067780
6396	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292756202	US2927562023	E0110860
6397	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29275Y102	US29275Y1029	E0064560
6398	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292764107	US2927641074	E0082910
6399	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292970100	US2929701009	E0016700
6400	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293306106	US2933061069	E0051200
6401	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293389102	US2933891028	E5343270
6402	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29355X107	US29355X1072	E0050900
6403	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29358P101	US29358P1012	E0110490
6404	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29362U104	US29362U1043	E0037150
6405	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293639100	US2936391000	E0021490
6406	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293712105	US2937121059	E0050860
6407	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29380T105	US29380T1051	E0040080
6408	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29382R107	US29382R1077	E0065030
6409	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293848107	US2938481072	E0017880
6410	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29384R105	US29384R1059	E0084060
6411	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293904108	US2939041081	E5416030
6412	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	294100102	US2941001024	E5415500
6413	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29426L108	US29426L1089	E0028110
6414	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29428R103	US29428R1032	E0066590
6415	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29472R108	US29472R1086	E0066370
6416	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	294752100	US2947521009	E0020150
6417	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29481V108	US29481V1089	E0044480
6418	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	296315104	US2963151046	E0037450
6419	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29667D104	US29667D1046	E0081180
6420	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	297425100	US2974251009	E6300080
6421	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	297602104	US2976021046	E5914430
6422	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	298736109	US2987361092	E0010750
6423	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29977A105	US29977A1051	E0077140
6424	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30024B104	US30024B1044	E0077660
6425	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30033R108	US30033R1086	E0040920
6426	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	300645108	US3006451088	E6640980
6427	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30064E109	US30064E1091	E0026850
6428	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30161Q104	US30161Q1040	E0035340
6429	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302051206	US3020512063	E0063020
6430	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302081104	US3020811044	E0075590
6431	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30214U102	US30214U1025	E0043320
6432	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30225T102	US30225T1025	E0064950
6433	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30226D106	US30226D1063	E0022370
6434	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302301106	US3023011063	E7004320
6435	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30239F106	US30239F1066	F0004370
6436	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30241L109	US30241L1098	F0330380
6437	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30247C301	US30247C3016	F0081470
6438	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302520101	US3025201019	F0081550

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6383	EMERGENT BIOSOLUTIONS INC	01/01/00		TMS
6384	EMERITUS CORP	01/01/00		TMS
6385	EMERGENCY MED SVCS CORP CL A	01/01/00		TMS
6386	EMPIRE DISTRICT ELECTRIC CO	01/01/00		TMS
6387	EMPLOYERS HLDGS INC	01/01/00		TMS
6388	EMULEX CORP NEW	01/01/00		TMS
6389	ENCORE CAPITAL GROUP INC	01/01/00		TMS
6390	ENCORE BANCSHARES INC	01/01/00		TMS
6391	ENCORE WIRE CORP	01/01/00		TMS
6392	ENDEAVOUR INTL CORP COM	01/01/00		TMS
6393	ENERGY CONVERSION DEVICES INC	01/01/00		TMS
6394	ENER1 INC NEW	01/01/00		TMS
6395	ENERGY PARTNERS LTD	01/01/00		TMS
6396	ENERGYSOLUTIONS INC DEPOSITARY SHS REPSTG COM	01/01/00		TMS
6397	ENERSYS COM	01/01/00		TMS
6398	ENERNOC INC	01/01/00		TMS
6399	ENERGYSOUTH INC	01/01/00		TMS
6400	ENGLOBAL CORPORATION	01/01/00		TMS
6401	ENNIS INC FORMERLY ENNIS BUSINESS FORMS INC	01/01/00		TMS
6402	ENPRO INDUSTRIES INC	01/01/00		TMS
6403	ENSIGN GROUP INC COM USD0.001	01/01/00		TMS
6404	ENTEGRIS INC	01/01/00		TMS
6405	ENTERCOM COMMUNICATIONS CORP	01/01/00		TMS
6406	ENTERPRISE FINANCIAL SERVICES CORP	01/01/00		TMS
6407	ENTERTAINMENT PROPERTIES TRUSTSBI	01/01/00		TMS
6408	ENTRAVISION COMMUNICATIONS CORP CLASS A	01/01/00		TMS
6409	ENTRUST INC	01/01/00		TMS
6410	ENTROPIC COMMUNICATIONS INC	01/01/00		TMS
6411	ENZON PHARMACEUTICALS INC FORMERLY ENZON INC	01/01/00		TMS
6412	ENZO BIOCHEM INC	01/01/00		TMS
6413	EPICOR SOFTWARE CORP	01/01/00		TMS
6414	EPOCH HOLDING CORPORATION	01/01/00		TMS
6415	EQUITY LIFESTYLE PROPERTIES INC	01/01/00		TMS
6416	EQUITY ONE INC	01/01/00		TMS
6417	ERESEARCH TECHNOLOGY INC	01/01/00		TMS
6418	ESCO TECHNOLOGIES INC	01/01/00		TMS
6419	ESSA BANCORP INC	01/01/00		TMS
6420	ESTERLINE TECHNOLOGIES CORP	01/01/00		TMS
6421	ETHAN ALLEN INTERIORS INC	01/01/00		TMS
6422	EURONET WORLDWIDE INC	01/01/00		TMS
6423	EVERCORE PARTNERS INC CL A	01/01/00		TMS
6424	EVERGREEN ENERGY INC	01/01/00		TMS
6425	EVERGREEN SOLAR INC	01/01/00		TMS
6426	EXAR CORPORATION	01/01/00		TMS
6427	EXACTECH INC	01/01/00		TMS
6428	EXELIXIS INC	01/01/00		TMS
6429	EXIDE TECHNOLOGIES NEW	01/01/00		TMS
6430	EXLSERVICE HOLDINGS INC	01/01/00		TMS
6431	EXPONENT INC	01/01/00		TMS
6432	EXTRA SPACE STORAGE INC	01/01/00		TMS
6433	EXTREME NETWORKS INC	01/01/00		TMS
6434	EZCORP INC-CL A	01/01/00		TMS
6435	FBL FINANCIAL GROUP INC-CL A	01/01/00		TMS
6436	FEI CO	01/01/00		TMS
6437	FBR CAP MKTS CORP COM	01/01/00		TMS
6438	F N B CORP-PA	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6383	(1,665)	13.75	13.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6384	(2,405)	23.12	23.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6385	(1,147)	34.00	34.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6386	(4,107)	21.50	21.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6387	(6,031)	18.00	18.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6388	(10,249)	12.68	12.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6389	(1,665)	13.96	13.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6390	(777)	15.61	15.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6391	(2,220)	19.21	19.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6392	(13,838)	1.48	1.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6393	(5,476)	63.09	63.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6394	(4,366)	6.37	6.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6395	(3,885)	10.06	10.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6396	(4,033)	15.59	15.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6397	(3,330)	22.78	22.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6398	(1,184)	11.28	11.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6399	(888)	61.24	61.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6400	(3,293)	13.70	13.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6401	(3,145)	16.92	16.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6402	(2,442)	42.77	42.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6403	(999)	16.93	16.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6404	(13,912)	5.52	5.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6405	(3,145)	5.75	5.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6406	(1,332)	19.59	19.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6407	(3,737)	56.28	56.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6408	(7,252)	3.13	3.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6409	(7,474)	2.28	2.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6410	(1,110)	1.92	1.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6411	(5,439)	8.81	8.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6412	(3,922)	11.07	11.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6413	(7,215)	8.22	8.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6414	(1,221)	10.95	10.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6415	(2,479)	49.53	49.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6416	(3,922)	20.49	20.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6417	(5,254)	12.16	12.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6418	(3,145)	47.94	47.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6419	(2,072)	13.35	13.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6420	(3,589)	48.31	48.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6421	(2,997)	27.15	27.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6422	(5,735)	17.15	17.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6423	(1,184)	13.22	13.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6424	(10,323)	1.05	1.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6425	(17,427)	6.30	6.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6426	(4,551)	6.80	6.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6427	(888)	24.94	24.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6428	(12,765)	6.26	6.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6429	(9,139)	9.98	9.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6430	(1,739)	11.36	11.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6431	(1,776)	32.74	32.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6432	(9,657)	15.84	15.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6433	(14,134)	3.24	3.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6434	(4,699)	16.39	16.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6435	(1,554)	24.30	24.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6436	(4,440)	24.84	24.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6437	(3,404)	4.76	4.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6438	(10,471)	14.30	14.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6439	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6440	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6441	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6442	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6443	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6444	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6445	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6446	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6447	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6448	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6449	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6450	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6451	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6452	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6453	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6454	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6455	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6456	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6457	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6458	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6459	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6460	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6461	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6462	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6463	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6464	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6465	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6466	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6467	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6468	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6469	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6470	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6471	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6472	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6473	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6474	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6475	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6476	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6477	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6478	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6479	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6480	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6481	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6482	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6483	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6484	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6485	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6486	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6487	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6488	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6489	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6490	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6491	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6492	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6493	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6494	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6439	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302563101	US3025631017	F0005240
6440	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302695101	US3026951018	F0005220
6441	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302709100	US3027091004	F0097490
6442	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	303250104	US3032501047	F0343130
6443	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	305560104		F0075791
6444	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	305560104	US3055601047	F0075790
6445	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	306137100	US3061371007	F0052280
6446	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	307675108	US3076751086	F0880050
6447	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	309562106	US3095621062	F0890680
6448	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	311642102	US3116421021	F0021310
6449	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31308T100	US31308T1007	F0089020
6450	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	313148306	US3131483063	F1154150
6451	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	313855108	US3138551086	F1498320
6452	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31430F101	US31430F1012	F0027890
6453	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	315405100	US3154051003	F1800660
6454	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31567R100	US31567R1005	F0083340
6455	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	317492106	US3174921060	F2274360
6456	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	317585404	US3175854047	F0036040
6457	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31787A101	US31787A1016	F0038670
6458	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	317923100	US3179231002	F2279990
6459	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	318457108	US3184571087	F0071520
6460	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31845F100	US31845F1003	F0088520
6461	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31866P102	US31866P1021	F0101200
6462	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	318672102	PR3186721027	F0029250
6463	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	318910106	US3189101062	F2694540
6464	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	319383105	US3193831050	F2738760
6465	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31942D107	US31942D1072	F2253300
6466	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	319829107	US3198291078	F2772200
6467	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31983A103	US31983A1034	F0020490
6468	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320209109	US3202091092	F2087970
6469	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	32020R109	US32020R1095	F3016120
6470	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320218100	US3202181000	F2808220
6471	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	32022K102	US32022K1025	F0095830
6472	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320239106	US3202391062	F2796560
6473	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	32054K103	US32054K1034	F3166510
6474	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320771108	US3207711082	F0091290
6475	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320817109	US3208171096	F2942290
6476	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320841109	US3208411096	F0084940
6477	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320867104	US3208671046	F2943900
6478	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33582V108	US33582V1089	F0059710
6479	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33610F109	US33610F1093	F0091310
6480	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33610T109	US33610T1097	F0051920
6481	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33646W100	US33646W1009	F0041180
6482	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	336901103	US3369011032	F3716170
6483	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337756209	US3377562091	F3992050
6484	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337907109	US3379071091	F3912140
6485	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337915102	US3379151026	F3193910
6486	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337930101	US3379301019	F0017060
6487	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33832D106	US33832D1063	F0079030
6488	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	338494107	US3384941072	F0007370
6489	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	339099103	US3390991038	F4165070
6490	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343389102	US3433891021	F0077650
6491	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343468104	US3434681041	F4687110
6492	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343498101	US3434981011	F0049780
6493	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343873105	US3438731057	F0000300
6494	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	345203202	US3452032028	F0075480

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6439	FPIC INSURANCE GROUP INC	01/01/00		TMS
6440	FX ENERGY INC	01/01/00		TMS
6441	FX REAL ESTATE AND ENTERTAINMENT INC	01/01/00		TMS
6442	FAIR ISAAC INC FORMERLY FAIR ISAAC & CO INC	01/01/00		TMS
6443	FAIRPOINT COMMUNICATIONS INC	01/01/00		TMS
6444	FAIRPOINT COMMUNICATIONS INC	01/01/00		TMS
6445	FALCONSTOR SOFTWARE INC	01/01/00		TMS
6446	FARMER BROS CO	01/01/00		TMS
6447	FARMERS CAPITAL BANK CORP	01/01/00		TMS
6448	FARO TECHNOLOGIES INC	01/01/00		TMS
6449	FCSTONE GROUP INC	01/01/00		TMS
6450	FEDERAL AGRICULTURAL MORTGAGE CORP-CL C	01/01/00		TMS
6451	FEDERAL SIGNAL CORP	01/01/00		TMS
6452	FELCOR LODGING TRUST INC	01/01/00		TMS
6453	FERRO CORP	01/01/00		TMS
6454	FIBERTOWER CORPORATION	01/01/00		TMS
6455	FINANCIAL FEDERAL CORP	01/01/00		TMS
6456	FINANCIAL INSTITUTIONS INC COM	01/01/00		TMS
6457	FINISAR CORP	01/01/00		TMS
6458	FINISH LINE INC-CL A	01/01/00		TMS
6459	FIRST ACCEPTANCE CORP	01/01/00		TMS
6460	FIRST ADVANTAGE CORPORATION CL A	01/01/00		TMS
6461	FIRST BANCORP INC (ME)	01/01/00		TMS
6462	FIRST BANCORP P R (HOLDING COMPANY)	01/01/00		TMS
6463	FIRST BANCORP-TROY N.C.	01/01/00		TMS
6464	FIRST BUSEY CORP	01/01/00		TMS
6465	FIRST CASH FINANCIAL SERVICES INC	01/01/00		TMS
6466	FIRST COMMONWEALTH FINANCIAL CORP-PA	01/01/00		TMS
6467	FIRST COMMUNITY BANCSHARES INCNEV	01/01/00		TMS
6468	FIRST FINANCIAL BANCORP-OHIO	01/01/00		TMS
6469	FIRST FINANCIAL BANKSHARES INC	01/01/00		TMS
6470	FIRST FINANCIAL CORP-IND	01/01/00		TMS
6471	FIRST FINANCIAL NORTHWEST INC	01/01/00		TMS
6472	FIRST FINANCIAL HOLDINGS INC	01/01/00		TMS
6473	FIRST INDUSTRIAL REALTY TRUST INC	01/01/00		TMS
6474	FIRST MARBLEHEAD CORP	01/01/00		TMS
6475	FIRST MERCHANTS CORP	01/01/00		TMS
6476	FIRST MERCURY FINL CORP	01/01/00		TMS
6477	FIRST MIDWEST BANCORP INC-DEL	01/01/00		TMS
6478	FIRST NIAGARA FINANCIAL GROUP INC	01/01/00		TMS
6479	FIRST POTOMAC REALTY TRUST	01/01/00		TMS
6480	FIRST PLACE FINANCIAL CORP-DEL	01/01/00		TMS
6481	FIRST SOUTH BANCORP INC VA	01/01/00		TMS
6482	1ST SOURCE CORP COM	01/01/00		TMS
6483	FISHER COMMUNICATIONS INC (FRM FISHER COMPANIES INC)	01/01/00		TMS
6484	FIRSTFED FINANCIAL CORP DEL	01/01/00		TMS
6485	FIRSTMERIT CORP	01/01/00		TMS
6486	FLAGSTAR BANCORP INC	01/01/00		TMS
6487	FIVE STAR QUALITY CARE INC	01/01/00		TMS
6488	FLANDERS CORP	01/01/00		TMS
6489	FLEETWOOD ENTERPRISES INC	01/01/00		TMS
6490	FLOTEK INDUSTRIES INC	01/01/00		TMS
6491	FLOW INTERNATIONAL CORP	01/01/00		TMS
6492	FLOWERS FOODS INC	01/01/00		TMS
6493	FLUSHING FINANCIAL CORP	01/01/00		TMS
6494	FORCE PROTECTION INC NEW	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6439	(999)	50.11	50.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6440	(4,921)	7.65	7.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6441	(1,258)	1.35	1.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6442	(5,920)	25.18	25.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6443	0	8.67	8.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6444	(10,841)	8.73	8.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6445	(4,662)	7.40	7.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6446	(814)	25.26	25.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6447	(777)	23.82	23.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6448	(2,035)	22.85	22.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6449	(2,775)	18.97	18.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6450	(1,147)	16.56	16.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6451	(5,846)	15.71	15.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6452	(7,622)	8.81	8.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6453	(5,328)	23.75	23.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6454	(14,652)	1.19	1.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6455	(3,108)	24.79	24.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6456	(1,332)	16.20	16.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6457	(48,211)	1.26	1.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6458	(5,180)	11.85	11.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6459	(2,072)	3.10	3.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6460	(1,258)	16.05	16.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6461	(1,036)	16.94	16.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6462	(8,658)	9.70	9.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6463	(1,739)	17.41	17.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6464	(3,108)	15.04	15.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6465	(2,405)	18.01	18.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6466	(8,917)	12.61	12.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6467	(1,110)	32.65	32.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6468	(4,551)	13.25	13.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6469	(2,516)	51.04	51.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6470	(1,369)	46.44	46.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6471	(2,775)	10.72	10.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6472	(1,406)	24.95	24.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6473	(5,402)	25.49	25.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6474	(8,436)	3.11	3.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6475	(2,220)	20.96	20.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6476	(1,776)	14.25	14.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6477	(5,883)	25.81	25.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6478	(13,320)	15.80	15.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6479	(2,960)	18.35	18.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6480	(2,072)	9.62	9.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6481	(962)	17.91	17.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6482	(1,813)	25.14	25.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6483	(814)	35.41	35.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6484	(1,665)	12.40	12.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6485	(9,805)	22.98	22.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6486	(6,364)	4.15	4.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6487	(3,885)	3.85	3.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6488	(1,924)	6.55	6.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6489	(9,324)	1.71	1.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6490	(2,775)	12.25	12.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6491	(4,588)	5.81	5.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6492	(9,398)	28.63	28.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6493	(2,590)	17.12	17.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6494	(8,325)	3.69	3.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
6495	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6496	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6497	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6498	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6499	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6500	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6501	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6502	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6503	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6504	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6505	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6506	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6507	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6508	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6509	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6510	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6511	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6512	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6513	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6514	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6515	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6516	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6517	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6518	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6519	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6520	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6521	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6522	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6523	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6524	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6525	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6526	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6527	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6528	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6529	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6530	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6531	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6532	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6533	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6534	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6535	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6536	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6537	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6538	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6539	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6540	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6541	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6542	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6543	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6544	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6545	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6546	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6547	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6548	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6549	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6550	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
6495	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	346233109	US3462331097	F0096440
6496	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	346375108	US3463751087	F0056790
6497	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	346563109	US3465631097	F0013010
6498	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	349853101	US3498531017	F0028250
6499	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	349882100	US3498821004	F3779790
6500	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	350060109	US3500601097	F5422010
6501	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35063R100	US35063R1005	F0037970
6502	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35137P106	US35137P1066	F0086730
6503	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	353514102	US3535141028	F5872520
6504	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35471R106	US35471R1068	F0077690
6505	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	356108100	US3561081007	F4405700
6506	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	357023100	US3570231007	F0076650
6507	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	358434108	US3584341081	F0060420
6508	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35907K105	US35907K1051	F4428540
6509	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	359523107	US3595231073	F6325780
6510	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35952H106	US35952H1068	F0023850
6511	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35952W103	US35952W1036	F0083290
6512	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	359694106	US3596941068	F6400240
6513	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	360921100	US3609211004	F0007990
6514	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36102A207	US36102A2078	F0094880
6515	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	361086101	US3610861011	F0115010
6516	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36113E107	US36113E1073	F0097740
6517	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	361268105	US3612681052	G0017590
6518	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	361438104	US3614381040	G0081240
6519	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36159R103	US36159R1032	G0070890
6520	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	361652209	US3616522096	G0077340
6521	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36237H101	US36237H1014	G0042200
6522	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36238G102	US36238G1022	G0084270
6523	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36268Q103	US36268Q1031	G0061850
6524	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	366651107	US3666511072	G0341080
6525	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	367220100	US3672201007	G0051640
6526	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	367348109	US3673481095	G0089680
6527	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	367905106	US3679051066	G0021090
6528	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	368483103	US3684831031	G0592150
6529	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	368682100	US3686821006	G0716560
6530	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	369385109	US3693851095	G1152440
6531	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	370373102	US3703731022	G0097320
6532	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	370853103	US3708531039	G0099010
6533	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	371532102	US3715321028	G2279990
6534	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	371559105	US3715591059	G0005660
6535	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37243V100	US37243V1008	G0098010
6536	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37244C101	US37244C1018	G0081500
6537	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37245X203	US37245X2036	G0073010
6538	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	372476101	US3724761016	G2390030
6539	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37247A102	US37247A1025	G0064180
6540	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37249T109	US37249T1097	G0092270
6541	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37250U201	US37250U2015	G0087870
6542	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37250W108	US37250W1080	G0083280
6543	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	372910307	US3729103073	G0083610
6544	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	373730100	US3737301008	G2569020
6545	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374163103	US3741631036	G0004860
6546	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374297109	US3742971092	G0025330
6547	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374393106	US3743931061	G0062660
6548	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374689107	US3746891072	G0075970
6549	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37637Q105	US37637Q1058	G0029660
6550	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	376535100	US3765351008	G0055240

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6495	FORESTAR REAL ESTATE GROUP INC	01/01/00		TMS
6496	FORMFACTOR INC	01/01/00		TMS
6497	FORRESTER RESEARCH INC	01/01/00		TMS
6498	FORWARD AIR CORPORATION	01/01/00		TMS
6499	FOSSIL INC	01/01/00		TMS
6500	L B FOSTER CO CL A	01/01/00		TMS
6501	FOUNDRY NETWORKS INC	01/01/00		TMS
6502	FOX CHASE BANCORP INC	01/01/00		TMS
6503	FRANKLIN ELECTRIC CO INC	01/01/00		TMS
6504	FRANKLIN STREET PROPERTIES CORP	01/01/00		TMS
6505	FREDS INC-TENN CL A	01/01/00		TMS
6506	FREIGHTCAR AMERICA INC	01/01/00		TMS
6507	FRIEDMAN BILLINGS RAMSEY GROUPINC NEW CL A	01/01/00		TMS
6508	FRONTIER FINANCIAL CORP-WASH	01/01/00		TMS
6509	FUEL TECH INC	01/01/00		TMS
6510	FUELCELL ENERGY INC	01/01/00		TMS
6511	FUEL SYSTEMS SOLUTIONS INC	01/01/00		TMS
6512	H B FULLER & CO	01/01/00		TMS
6513	FURNITURE BRANDS INTERNATIONALINC	01/01/00		TMS
6514	FUQI INTERNATIONAL INC COM NEW	01/01/00		TMS
6515	FURMANITE CORPORATION	01/01/00		TMS
6516	***FUSHI COPPERWELD INC	01/01/00		TMS
6517	G & K SERVICES INC CL A	01/01/00		TMS
6518	GAMCO INVESTORS INC	01/01/00		TMS
6519	GEO GROUP INC	01/01/00		TMS
6520	GFI GROUP INC	01/01/00		TMS
6521	G-III APPAREL GROUP LTD	01/01/00		TMS
6522	GSI COMMERCE INC	01/01/00		TMS
6523	GAIAM INC CL A	01/01/00		TMS
6524	GARTNER INC	01/01/00		TMS
6525	GASCO ENERGY INC	01/01/00		TMS
6526	GATEHOUSE MEDIA INC	01/01/00		TMS
6527	GAYLORD ENTERTAINMENT CO NEW	01/01/00		TMS
6528	GEHL CO	01/01/00		TMS
6529	GENCORP INC	01/01/00		TMS
6530	GENERAL COMMUNICATION INC-CL A	01/01/00		TMS
6531	GENERAL MOLY INC	01/01/00		TMS
6532	***GENERAL STEEL HOLDINGS INC	01/01/00		TMS
6533	GENESCO INC	01/01/00		TMS
6534	GENESEE & WYOMING INC-CL A	01/01/00		TMS
6535	GENOPTIX INC	01/01/00		TMS
6536	GENOMIC HEALTH INC	01/01/00		TMS
6537	GENTEK INC COM NEW	01/01/00		TMS
6538	GEORESOURCES INC	01/01/00		TMS
6539	GENTIVA HEALTH SERVICES INC	01/01/00		TMS
6540	GEOGLOBAL RESOURCES INC	01/01/00		TMS
6541	GEOMET INC DEL COM	01/01/00		TMS
6542	GEOEYE INC	01/01/00		TMS
6543	GEOKINETICS INC NEW	01/01/00		TMS
6544	GERBER SCIENTIFIC INC	01/01/00		TMS
6545	GERON CORP	01/01/00		TMS
6546	GETTY REALTY CORP NEW	01/01/00		TMS
6547	GEVITY HR INC	01/01/00		TMS
6548	GIBRALTAR INDUSTRIES INC	01/01/00		TMS
6549	GLACIER BANCORP INC-NEW	01/01/00		TMS
6550	GLADSTONE CAPITAL CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6495	(4,329)	18.35	18.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6496	(5,957)	18.27	18.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6497	(1,887)	31.96	31.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6498	(3,515)	32.87	32.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6499	(5,513)	29.07	29.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6500	(1,332)	34.66	34.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6501	(17,723)	18.05	18.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6502	(740)	11.88	11.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6503	(2,775)	43.70	43.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6504	(7,178)	13.10	13.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6505	(4,847)	15.04	15.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6506	(1,443)	35.80	35.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6507	(17,982)	1.72	1.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6508	(5,735)	11.75	11.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6509	(2,294)	18.44	18.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6510	(8,325)	6.37	6.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6511	(1,480)	53.78	53.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6512	(5,883)	22.04	22.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6513	(5,069)	11.29	11.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6514	(1,184)	9.34	9.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6515	(4,440)	11.56	11.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6516	(1,776)	10.00	10.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6517	(2,405)	35.09	35.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6518	(925)	47.15	47.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6519	(6,216)	24.25	24.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6520	(8,029)	7.21	7.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6521	(1,628)	19.06	19.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6522	(2,849)	16.51	16.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6523	(2,183)	12.74	12.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6524	(7,178)	23.78	23.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6525	(11,396)	1.97	1.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6526	(3,959)	0.58	0.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6527	(4,958)	32.01	32.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6528	(1,258)	29.75	29.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6529	(6,956)	8.67	8.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6530	(5,513)	10.25	10.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6531	(7,622)	5.66	5.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6532	(1,295)	8.48	8.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6533	(2,331)	36.81	36.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6534	(3,737)	40.65	40.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6535	(999)	32.85	32.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6536	(1,702)	22.28	22.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6537	(1,110)	28.91	28.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6538	(740)	12.34	12.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6539	(3,108)	28.57	28.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6540	(4,625)	2.57	2.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6541	(2,257)	6.13	6.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6542	(2,183)	26.91	26.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6543	(592)	18.86	18.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6544	(2,886)	8.61	8.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6545	(9,472)	3.95	3.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6546	(2,109)	20.87	20.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6547	(2,849)	7.87	7.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6548	(3,293)	23.38	23.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6549	(6,549)	22.04	22.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6550	(2,553)	16.94	16.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6551	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6552	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6553	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6554	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6555	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6556	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6557	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6558	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6559	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6560	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6561	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6562	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6563	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6564	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6565	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6566	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6567	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6568	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6569	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6570	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6571	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6572	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6573	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6574	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6575	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6576	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6577	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6578	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6579	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6580	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6581	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6582	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6583	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6584	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6585	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6586	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6587	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6588	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6589	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6590	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6591	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6592	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6593	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6594	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6595	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6596	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6597	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6598	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6599	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6600	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6601	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6602	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6603	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6604	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6605	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6606	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6551	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	376546107	US3765461070	G0080290
6552	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	377316104	US3773161043	G3460940
6553	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	378967103	US3789671035	G0081310
6554	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	378973408	US3789734080	G0083490
6555	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	379302102	US3793021029	G3401070
6556	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37947B103	US37947B1035	G0085740
6557	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37956X103	US37956X1037	G0018610
6558	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38011M108	US38011M1080	G0051170
6559	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	382410405	US3824104059	G0026440
6560	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	383082104	US3830821043	G4467250
6561	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38388F108	US38388F1084	G0027330
6562	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	384313102	US3843131026	G0062150
6563	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	384556106	US3845561063	G4638760
6564	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	384871109	US3848711095	G0095640
6565	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38500T101	US38500T1016	G0067530
6566	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	387328107	US3873281071	G4878320
6567	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	388689101	US3886891015	G0102490
6568	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	389375106	US3893751061	G0086020
6569	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	390064103	US3900641032	G5152220
6570	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	390607109	US3906071093	G0091310
6571	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	391523107	US3915231076	G0076690
6572	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	39153L106	US39153L1061	G0080400
6573	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	393122106	US3931221069	G5324090
6574	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	393657101	US3936571013	G5346570
6575	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	394361208	US3943612081	G0062680
6576	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	395150105	US3951501051	G0074520
6577	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	395259104	US3952591044	G0073130
6578	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	39530A104	US39530A1043	G0102140
6579	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	397888108	US3978881080	G0020850
6580	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	398231100	US3982311009	G0016350
6581	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	398433102	US3984331021	G5357180
6582	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	398433110	US3984331104	G0128980
6583	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	398905109	US3989051095	G0019230
6584	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	400095204	US4000952048	G5316230
6585	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40052B108	US40052B1089	G0071590
6586	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40075T102	US40075T1025	G0104550
6587	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40108N106	US40108N1063	G0099620
6588	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	401692108	US4016921086	G0084830
6589	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	402307102	US4023071024	G0014720
6590	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	402629109	US4026291090	G0016060
6591	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	402635304	US4026353049	G0033350
6592	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	403777105	US4037771056	G6903360
6593	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	404030108	US4040301081	H0149630
6594	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	404251100	US4042511000	H0131380
6595	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40425J101	US40425J1016	H0118700
6596	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40426A208	US40426A2087	H0166980
6597	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40431N104	US40431N1046	H0176300
6598	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	404609109	US4046091090	H0181040
6599	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	405024100	US4050241003	H0285160
6600	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	405217100	US4052171000	H0069970
6601	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40624Q203	US40624Q2030	H0158960
6602	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40637H109	US40637H1095	H0133070
6603	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	410120109	US4101201097	H0399510
6604	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	41043F208	US41043F2083	H0462390
6605	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	410495105	US4104951052	H0080040
6606	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	411307101	US4113071017	H0158980

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6551	GLADSTONE INVESTMENT CORP	01/01/00		TMS
6552	GLATFELTER	01/01/00		TMS
6553	GLOBAL CASH ACCESS HLDGS INC	01/01/00		TMS
6554	GLOBALSTAR INC	01/01/00		TMS
6555	GLIMCHER REALTY TRUST-SBI	01/01/00		TMS
6556	GLOBAL TRAFFIC NETWORK INC COM	01/01/00		TMS
6557	GLOBECOMM SYSTEMS INC	01/01/00		TMS
6558	GMX RESOURCES INC	01/01/00		TMS
6559	GOODRICH PETROLEUM CORP NEW	01/01/00		TMS
6560	GORMAN RUPP CO	01/01/00		TMS
6561	W R GRACE & CO-DEL NEW	01/01/00		TMS
6562	GRAFTECH INTERNATIONAL LTD COM	01/01/00		TMS
6563	GRAHAM CORP	01/01/00		TMS
6564	GRAMERCY CAPITAL CORP	01/01/00		TMS
6565	***GRAN TIERRA ENERGY INC	01/01/00		TMS
6566	GRANITE CONSTRUCTION INC	01/01/00		TMS
6567	GRAPHIC PACKAGING HOLDING COMPANY	01/01/00		TMS
6568	GRAY TELEVISION INC	01/01/00		TMS
6569	GREAT ATLANTIC & PACIFIC TEA CO INC	01/01/00		TMS
6570	GREAT LAKES DREDGE & DOCK CORPORATION	01/01/00		TMS
6571	GREAT WOLF RESORTS INC	01/01/00		TMS
6572	GREATBATCH INC	01/01/00		TMS
6573	GREEN MOUNTAIN COFFEE ROASTERSINC (FORMERLY GREEN MOUNTAIN COFFEE INC)	01/01/00		TMS
6574	GREENBRIER COMPANIES INC	01/01/00		TMS
6575	GREEN BANKSHARES INC	01/01/00		TMS
6576	GREENFIELD ONLINE INC	01/01/00		TMS
6577	GREENHILL & CO INC	01/01/00		TMS
6578	GREENHUNTER ENERGY INC	01/01/00		TMS
6579	GREY WOLF INC	01/01/00		TMS
6580	GRIFFIN LAND & NURSERIES INC	01/01/00		TMS
6581	GRIFFON CORP	01/01/00		TMS
6582	RTS GRIFFON CORPORATION	01/01/00		TMS
6583	GROUP 1 AUTOMOTIVE INC	01/01/00		TMS
6584	GRUBB & ELLIS CO NEW	01/01/00		TMS
6585	GTX INC DEL COM	01/01/00		TMS
6586	GUARANTY BANCORP	01/01/00		TMS
6587	GUARANTY FINANCIAL GROUP INC	01/01/00		TMS
6588	GUIDANCE SOFTWARE INSHR USD 0.00EUR	01/01/00		TMS
6589	GULF ISLAND FABRICATION INC	01/01/00		TMS
6590	GULFMARK OFFSHORE INC	01/01/00		TMS
6591	GULFPORT ENERGY CORP COM NEW	01/01/00		TMS
6592	GYMBOREE CORP	01/01/00		TMS
6593	H&E EQUIPMENT SERVICES INC	01/01/00		TMS
6594	HNI CORPORATION	01/01/00		TMS
6595	HMS HOLDINGS CORP	01/01/00		TMS
6596	HQ SUSTAINABLE MARITIME INDS INC NEW	01/01/00		TMS
6597	HSW INTERNATIONAL INC	01/01/00		TMS
6598	HACKETT GROUP INC (THE)	01/01/00		TMS
6599	HAEMONETICS CORP-MASS	01/01/00		TMS
6600	HAIN CELESTIAL GROUP INC	01/01/00		TMS
6601	HALLMARK FINL SVCS INC NEW	01/01/00		TMS
6602	HALOZYME THERAPEUTICS INC	01/01/00		TMS
6603	HANCOCK HOLDING CO	01/01/00		TMS
6604	HANGER ORTHOPEDIC GROUP INC NEW	01/01/00		TMS
6605	HANMI FINL CORP COM	01/01/00		TMS
6606	HANSEN MEDICAL INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6551	(2,701)	7.14	7.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6552	(5,513)	14.98	14.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6553	(4,884)	5.43	5.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6554	(5,106)	2.85	2.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6555	(4,588)	10.71	10.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6556	(1,443)	9.30	9.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6557	(2,442)	8.52	8.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6558	(2,035)	49.45	49.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6559	(2,738)	42.41	42.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6560	(1,739)	37.39	37.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6561	(8,769)	20.22	20.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6562	(14,541)	17.86	17.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6563	(592)	69.13	69.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6564	(5,069)	6.58	6.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6565	(12,617)	4.11	4.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6566	(4,033)	37.57	37.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6567	(17,612)	2.89	2.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6568	(5,217)	1.85	1.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6569	(4,292)	11.28	11.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6570	(4,847)	6.93	6.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6571	(3,293)	5.97	5.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6572	(2,775)	25.10	25.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6573	(2,109)	32.47	32.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6574	(1,998)	18.70	18.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6575	(1,591)	18.60	18.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6576	(3,219)	17.35	17.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6577	(2,109)	64.03	64.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6578	(518)	13.00	13.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6579	(21,756)	8.11	8.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6580	(407)	37.17	37.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6581	(5,291)	9.15	9.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6582	(2,376)	0.43	0.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6583	(2,812)	24.79	24.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6584	(4,255)	3.64	3.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6585	(2,257)	17.21	17.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6586	(6,401)	5.88	5.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6587	(4,551)	5.00	5.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6588	(1,147)	6.27	6.27	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
6589	(1,480)	34.80	34.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6590	(2,728)	47.08	47.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6591	(3,182)	11.36	11.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6592	(3,478)	41.32	41.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6593	(1,998)	14.81	14.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6594	(5,402)	23.93	23.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6595	(3,034)	24.46	24.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6596	(814)	5.35	5.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6597	(3,367)	2.30	2.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6598	(4,995)	5.80	5.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6599	(3,145)	64.59	64.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6600	(4,921)	25.82	25.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6601	(703)	9.14	9.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6602	(7,400)	7.41	7.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6603	(3,145)	51.63	51.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6604	(2,775)	19.21	19.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6605	(4,551)	5.41	5.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6606	(2,072)	13.11	13.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6607	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6608	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6609	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6610	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6611	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6612	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6613	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6614	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6615	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6616	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6617	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6618	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6619	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6620	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6621	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6622	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6623	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6624	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6625	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6626	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6627	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6628	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6629	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6630	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6631	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6632	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6633	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6634	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6635	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6636	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6637	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6638	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6639	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6640	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6641	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6642	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6643	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6644	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6645	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6646	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6647	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6648	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6649	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6650	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6651	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6652	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6653	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6654	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6655	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6656	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6657	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6658	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6659	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6660	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6661	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6662	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6607	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	41145W109	US41145W1099	H0138140
6608	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	412824104	US4128241043	H0657520
6609	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	412850109	US4128501099	H0661180
6610	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	413160102	US4131601027	H0819300
6611	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	413833104	US4138331040	H0763490
6612	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	41457P106	US41457P1066	H0166390
6613	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	416196103	US4161961036	H0311100
6614	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	41754V103	US41754V1035	H0119670
6615	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	41902R103	US41902R1032	H0185560
6616	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	419596101	US4195961010	H1344010
6617	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	419879101	US4198791018	H0119420
6618	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	420781304	US4207813043	H0122100
6619	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	420877201	US4208772016	H0134400
6620	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	421906108	US4219061086	H1559130
6621	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	421924309	US4219243098	H0158890
6622	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	421946104	US4219461047	H1977530
6623	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42210P102	US42210P1021	H0075780
6624	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422211102	US4222111027	H0092520
6625	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422245100	US4222451001	H0150030
6626	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42224N101	US42224N1019	H0150000
6627	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422347104	US4223471040	H1623170
6628	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42234Q102	US42234Q1022	H1985290
6629	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42235N108	US42235N1081	H0141110
6630	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422704106	US4227041062	H1673580
6631	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422806109	US4228061093	H1976820
6632	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422819102	US4228191023	H0053830
6633	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	426281101	US4262811015	H1924460
6634	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	426927109	US4269271098	H0039410
6635	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427056106	US4270561065	H1945050
6636	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427096508	US4270965084	H0144000
6637	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427398102	US4273981021	H2048070
6638	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427825104	US4278251040	H0051260
6639	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	428291108	US4282911084	H1990010
6640	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42833L108	US42833L1089	H0170400
6641	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	428567101	US4285671016	H0163820
6642	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	431284108	US4312841087	H2788530
6643	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	431294107	US4312941077	H2495280
6644	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	431466101	US4314661012	H0158130
6645	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	432748101	US4327481010	H0173880
6646	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	43365Y104	US43365Y1047	H0144880
6647	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	436893200	US4368932004	H0154400
6648	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	43710G105	US43710G1058	H0180740
6649	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	437306103	US4373061039	H4004990
6650	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	439038100	US4390381006	H3006590
6651	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	440327104	US4403271046	H3942730
6652	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44044K101	US44044K1016	H0145830
6653	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	440543106	US4405431069	H0130700
6654	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	440694305	US4406943054	H0174230
6655	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	441339108	US4413391081	H0018420
6656	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44183U100	US44183U1007	H0127360
6657	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44244K109	US44244K1097	H0153850
6658	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	442487203	US4424872038	H3947180
6659	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	443320106	US4433201062	H0009150
6660	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	443792106	US4437921061	H0119930
6661	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	444398101	US4443981018	H0150470
6662	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	444903108	US4449031081	H4775300

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6607	HARBIN ELECTRIC INC	01/01/00		TMS
6608	HARLEYSVILLE GROUP INC	01/01/00		TMS
6609	HARLEYSVILLE NATIONAL CORP-PA	01/01/00		TMS
6610	HARMONIC INC	01/01/00		TMS
6611	HARRIS & HARRIS GROUP INC	01/01/00		TMS
6612	HARRIS STRATEX NETWORKS INC CLASS A	01/01/00		TMS
6613	HARTE-HANKS INC	01/01/00		TMS
6614	HARVEST NATURAL RESOURCES INC	01/01/00		TMS
6615	HATTERAS FINANCIAL CORP	01/01/00		TMS
6616	HAVERTY FURNITURE COMPANIES INC	01/01/00		TMS
6617	HAWAIIAN HOLDINGS INC	01/01/00		TMS
6618	HAYES LEMMERZ INTERNATIONAL INC NEW	01/01/00		TMS
6619	HAYNES INTERNATIONAL INC NEW	01/01/00		TMS
6620	HEALTHCARE SERVICES GROUP INC	01/01/00		TMS
6621	HEALTHSOUTH CORP COM NEW	01/01/00		TMS
6622	HEALTHCARE REALTY TRUST	01/01/00		TMS
6623	HEADWATERS INC	01/01/00		TMS
6624	HEALTHEXTRAS INC	01/01/00		TMS
6625	HEALTHWAYS INC	01/01/00		TMS
6626	HEALTHSPRING INC	01/01/00		TMS
6627	HEARTLAND EXPRESS INC	01/01/00		TMS
6628	HEARTLAND FINANCIAL USA INC	01/01/00		TMS
6629	HEARTLAND PMT SYS INC	01/01/00		TMS
6630	HECLA MINING CO	01/01/00		TMS
6631	HEICO CORP NEW	01/01/00		TMS
6632	HEIDRICK & STRUGGLES INTL INC	01/01/00		TMS
6633	HENRY JACK & ASSOCIATES INC	01/01/00		TMS
6634	HERITAGE COMMERCE CORP	01/01/00		TMS
6635	HERCULES INC	01/01/00		TMS
6636	HERCULES TECHNOLOGY GROWTH CAPITAL INC	01/01/00		TMS
6637	HERLEY INDUSTRIES INC	01/01/00		TMS
6638	HERSHA HOSPITALITY TRUST PRIORITY CL A SHS BEN INT	01/01/00		TMS
6639	HEXCEL CORP NEW	01/01/00		TMS
6640	HHGREGG INC	01/01/00		TMS
6641	HIBBETT SPORTS INC	01/01/00		TMS
6642	HIGHWOODS PROPERTIES INC	01/01/00		TMS
6643	HILB ROGAL & HOBBS CO	01/01/00		TMS
6644	HILL INTERNATIONAL INC	01/01/00		TMS
6645	HILLTOP HLDGS INC	01/01/00		TMS
6646	HITTITE MICROWAVE CORP	01/01/00		TMS
6647	HOME BANCSHARES INC	01/01/00		TMS
6648	HOME FEDERAL BANCORP INC NEW	01/01/00		TMS
6649	HOME PROPERTIES INC FORMERLY HOME PROPERTIES OF NEW YORK INC	01/01/00		TMS
6650	HOOKER FURNITURE CORP	01/01/00		TMS
6651	HORACE MANN EDUCATORS CORP NEW	01/01/00		TMS
6652	HORIZON LINES INC CL A	01/01/00		TMS
6653	HORNBECK OFFSHORE SERVICES INC	01/01/00		TMS
6654	HORSEHEAD HOLDING CORP	01/01/00		TMS
6655	HOT TOPIC INC	01/01/00		TMS
6656	HOUSTON AMERICAN ENERGY CORP	01/01/00		TMS
6657	HOUSTON WIRE & CABLE CO	01/01/00		TMS
6658	HOVNANIAN ENTERPRISES INC-CL A	01/01/00		TMS
6659	HUB GROUP INC-CL A	01/01/00		TMS
6660	HUDSON HIGHLAND GROUP INC	01/01/00		TMS
6661	HUGHES COMMUNICATIONS INC	01/01/00		TMS
6662	HUMAN GENOME SCIENCES INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6607	(777)	13.06	13.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6608	(1,591)	35.25	35.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6609	(3,811)	15.42	15.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6610	(11,470)	8.84	8.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6611	(2,923)	7.63	7.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6612	(3,108)	8.28	8.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6613	(4,477)	12.03	12.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6614	(4,292)	10.50	10.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6615	(1,406)	24.15	24.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6616	(2,146)	11.76	11.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6617	(4,847)	10.89	10.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6618	(12,284)	2.97	2.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6619	(1,443)	54.46	54.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6620	(5,254)	19.41	19.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6621	(10,693)	18.98	18.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6622	(6,179)	29.07	29.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6623	(5,106)	14.97	14.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6624	(3,996)	31.77	31.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6625	(4,292)	18.96	18.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6626	(5,994)	21.05	21.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6627	(6,808)	16.92	16.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6628	(1,591)	20.61	20.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6629	(2,960)	26.11	26.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6630	(15,503)	4.78	4.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6631	(2,701)	35.93	35.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6632	(2,109)	32.56	32.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6633	(9,102)	20.25	20.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6634	(1,258)	12.83	12.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6635	(13,764)	21.60	21.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6636	(3,996)	10.02	10.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6637	(1,628)	19.91	19.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6638	(5,846)	7.88	7.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6639	(11,655)	18.82	18.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6640	(1,517)	9.89	9.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6641	(3,441)	23.58	23.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6642	(6,845)	35.90	35.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6643	(4,440)	45.17	45.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6644	(2,849)	15.81	15.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6645	(5,476)	10.28	10.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6646	(2,368)	30.42	30.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6647	(1,628)	27.45	27.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6648	(814)	11.46	11.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6649	(3,848)	54.87	54.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6650	(1,184)	16.65	16.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6651	(4,958)	15.37	15.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6652	(3,663)	12.38	12.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6653	(2,812)	38.27	38.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6654	(4,255)	8.11	8.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6655	(5,328)	7.22	7.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6656	(1,813)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6657	(2,183)	17.62	17.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6658	(5,624)	7.57	7.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6659	(4,477)	39.86	39.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6660	(3,034)	9.64	9.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6661	(888)	39.14	39.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6662	(16,465)	7.02	7.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6663	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6664	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6665	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6666	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6667	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6668	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6669	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6670	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6671	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6672	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6673	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6674	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6675	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6676	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6677	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6678	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6679	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6680	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6681	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6682	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6683	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6684	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6685	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6686	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6687	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6688	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6689	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6690	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6691	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6692	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6693	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6694	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6695	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6696	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6697	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6698	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6699	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6700	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6701	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6702	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6703	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6704	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6705	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6706	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6707	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6708	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6709	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6710	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6711	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6712	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6713	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6714	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6715	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6716	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6717	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6718	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6663	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	445542103	US4455421036	H4771930
6664	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	447324104	US4473241044	H3797530
6665	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	447462102	US4474621020	H0135290
6666	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	448407106	US4484071067	H3845050
6667	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	448947309	US4489473094	H0099870
6668	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44913M105	US44913M1053	H0036270
6669	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44925C103	US44925C1036	H0157360
6670	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	449293109	US4492931096	H0043320
6671	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44929Y101	US44929Y1010	H0003850
6672	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44930G107	US44930G1076	H4111470
6673	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44930K108	US44930K1088	H0108180
6674	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44934T105	US44934T1051	H0178790
6675	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	449520303	US4495203030	H4140460
6676	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44980X109	US44980X1090	H0160600
6677	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44980Y305	US44980Y3053	H0133360
6678	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44984A105	US44984A1051	H0181570
6679	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45071R109	US45071R1095	H0078300
6680	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	450732201	US4507322018	H0156170
6681	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	450828108	US4508281080	H0077790
6682	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	451055107	US4510551074	H0147180
6683	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	451107106	US4511071064	H0070190
6684	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	451663108	US4516631086	H0159110
6685	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45166R204	US45166R2040	H0133270
6686	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45168K306	US45168K3068	H0158020
6687	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45169U105	US45169U1051	H0068440
6688	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	451713101	US4517131011	H0023340
6689	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45245A107	US45245A1079	H0009670
6690	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452521107	US4525211078	H0064210
6691	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452526106	US4525261065	H4339620
6692	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45253H101	US45253H1014	H4343370
6693	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452907108	US4529071080	H4338640
6694	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	453096208	US4530962087	H0098950
6695	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45337C102	US45337C1027	H4594440
6696	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	453440307	US4534403070	H0009940
6697	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	453836108	US4538361084	H4611460
6698	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	454072109	US4540721093	H0111990
6699	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45665Q103	US45665Q1031	H0118060
6700	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45666Q102	US45666Q1022	H0079210
6701	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45667G103	US45667G1031	H0167130
6702	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45670G108	US45670G1085	H0187310
6703	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45678T201	US45678T2015	H0119050
6704	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457030104	US4570301048	H5040470
6705	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457461200	US4574612002	H0135940
6706	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45765U103	US45765U1034	H5289400
6707	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457667103	US4576671030	H5321410
6708	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45768S105	US45768S1050	H0150040
6709	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457733103	US4577331030	H0084150
6710	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45773Y105	US45773Y1055	H0159330
6711	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45774N108	US45774N1081	H0159000
6712	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45774W108	US45774W1080	H5360940
6713	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45784P101	US45784P1012	H0166650
6714	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457985208	US4579852082	H0044710
6715	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45810H107	US45810H1077	H5564280
6716	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45811E301	US45811E3018	H0156420
6717	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45814P105	US45814P1057	H0076530
6718	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	458334109	US4583341098	H0057760

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6663	HUNGARIAN TELEPHONE & CABLE CORP	01/01/00		TMS
6664	HURCO COMPANIES INC	01/01/00		TMS
6665	HURON CONSULTING GROUP INC	01/01/00		TMS
6666	HUTCHINSON TECHNOLOGY INC	01/01/00		TMS
6667	IDT CORPORATION CL B	01/01/00		TMS
6668	HYPERCOM CORP	01/01/00		TMS
6669	ICF INTL INC	01/01/00		TMS
6670	ICO INC NEW	01/01/00		TMS
6671	ICT GROUP INC	01/01/00		TMS
6672	ICU MEDICAL INC	01/01/00		TMS
6673	ICO GLOBAL COMMUNICATIONS HLDGS LTD DEL CL A	01/01/00		TMS
6674	ICX TECHNOLOGIES INC	01/01/00		TMS
6675	I-FLOW CORP NEW	01/01/00		TMS
6676	IPG PHOTONICS CORP	01/01/00		TMS
6677	IPCS INC	01/01/00		TMS
6678	IPC THE HOSPITALIST CO INC	01/01/00		TMS
6679	IXIA	01/01/00		TMS
6680	IBASIS INC NEW	01/01/00		TMS
6681	IBERIABANK CORP	01/01/00		TMS
6682	ICONIX BRAND GROUP INC	01/01/00		TMS
6683	IDACORP INC	01/01/00		TMS
6684	IDEARC INC	01/01/00		TMS
6685	IDENIX PHARMACEUTICALS INC	01/01/00		TMS
6686	IDERA PHARMACEUTICALS INC	01/01/00		TMS
6687	IGATE CORP	01/01/00		TMS
6688	IKON OFFICE SOLUTIONS INC	01/01/00		TMS
6689	IMATION CORP	01/01/00		TMS
6690	IMMERSION CORP	01/01/00		TMS
6691	IMMUCOR INC	01/01/00		TMS
6692	IMMUNOGEN INC	01/01/00		TMS
6693	IMMUNOMEDICS INC	01/01/00		TMS
6694	IMPERIAL SUGAR CO COM	01/01/00		TMS
6695	***INCYTE CORPORATION FORMERLY INCYTE GENOMICS INC	01/01/00		TMS
6696	INDEPENDENCE HOLDING CO NEW	01/01/00		TMS
6697	INDEPENDENT BANK CORP-MASS	01/01/00		TMS
6698	INDEVUS PHARMACEUTICALS INC	01/01/00		TMS
6699	INFINITY PROPERTY & CASUALTY CORP	01/01/00		TMS
6700	INFORMATICA CORPORATION	01/01/00		TMS
6701	INFINERA CORP	01/01/00		TMS
6702	INFOGROUP INC	01/01/00		TMS
6703	INFOSPACE INC	01/01/00		TMS
6704	INGLES MARKETS INC-CL A	01/01/00		TMS
6705	INLAND REAL ESTATE CORP NEW	01/01/00		TMS
6706	INSIGHT ENTERPRISES INC	01/01/00		TMS
6707	INSITUFORM TECHNOLOGIES INC CL A	01/01/00		TMS
6708	INNOSPEC INC	01/01/00		TMS
6709	INSPIRE PHARMACEUTICALS INC	01/01/00		TMS
6710	INNERWORKINGS INC	01/01/00		TMS
6711	INNOPHOS HOLDINGS INC	01/01/00		TMS
6712	INSTEEL INDUSTRIES INC	01/01/00		TMS
6713	INSULET CORPORATION	01/01/00		TMS
6714	INTEGRA LIFESCIENCES HOLDINGS CORP	01/01/00		TMS
6715	INTEGRAL SYSTEMS INC-MD	01/01/00		TMS
6716	INTEGRATED ELECTRICAL SERVICES INC	01/01/00		TMS
6717	INTEGRA BANK CORPORATION	01/01/00		TMS
6718	INTER PARFUMS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6663	(592)	20.00	20.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6664	(777)	31.01	31.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6665	(2,516)	58.66	58.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6666	(2,886)	13.05	13.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6667	(6,586)	1.09	1.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6668	(6,512)	4.01	4.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6669	(814)	19.04	19.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6670	(3,367)	6.38	6.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6671	(1,073)	8.07	8.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6672	(1,332)	32.00	32.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6673	(12,580)	2.43	2.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6674	(1,665)	8.01	8.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6675	(2,627)	9.36	9.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6676	(2,331)	19.85	19.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6677	(2,072)	17.52	17.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6678	(740)	24.04	24.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6679	(5,217)	8.72	8.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6680	(3,774)	3.59	3.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6681	(1,554)	57.71	57.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6682	(7,030)	12.15	12.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6683	(5,513)	30.61	30.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6684	(17,908)	1.27	1.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6685	(3,034)	8.05	8.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6686	(2,516)	13.68	13.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6687	(2,664)	9.96	9.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6688	(9,842)	17.46	17.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6689	(3,626)	22.02	22.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6690	(3,737)	6.12	6.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6691	(8,510)	31.99	31.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6692	(6,179)	4.98	4.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6693	(7,992)	2.12	2.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6694	(2,651)	13.01	13.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6695	(9,250)	9.17	9.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6696	(777)	12.84	12.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6697	(1,998)	29.78	29.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6698	(9,472)	1.88	1.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6699	(1,887)	44.39	44.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6700	(10,767)	16.59	16.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6701	(11,285)	8.56	8.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6702	(4,033)	7.17	7.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6703	(4,181)	11.30	11.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6704	(1,517)	25.50	25.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6705	(6,993)	15.50	15.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6706	(5,698)	16.21	16.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6707	(3,367)	17.71	17.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6708	(2,849)	13.99	13.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6709	(5,143)	3.53	3.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6710	(3,848)	10.75	10.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6711	(1,258)	33.47	33.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6712	(2,146)	15.60	15.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6713	(2,257)	16.00	16.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6714	(2,183)	44.20	44.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6715	(2,072)	19.89	19.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6716	(962)	18.29	18.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6717	(2,516)	7.49	7.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6718	(1,702)	13.16	13.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6719	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6720	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6721	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6722	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6723	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6724	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6725	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6726	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6727	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6728	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6729	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6730	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6731	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6732	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6733	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6734	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6735	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6736	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6737	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6738	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6739	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6740	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6741	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6742	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6743	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6744	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6745	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6746	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6747	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6748	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6749	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6750	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6751	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6752	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6753	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6754	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6755	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6756	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6757	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6758	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6759	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6760	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6761	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6762	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6763	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6764	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6765	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6766	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6767	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6768	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6769	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6770	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6771	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6772	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6773	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6774	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
6719	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45839M103	US45839M1036	H0061910
6720	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45840J107	US45840J1079	H0092550
6721	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45841N107	US45841N1072	H0165540
6722	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	458665106	US4586651063	H5512360
6723	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45867G101	US45867G1013	H0170390
6724	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	458743101	US4587431010	H0137080
6725	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	458786100	US4587861000	H0149030
6726	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45884X103	US45884X1037	H0119140
6727	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45885A300	US45885A3005	H0155320
6728	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	459028106	US4590281063	H5690940
6729	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	459044103	US4590441030	H5702880
6730	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45928H106	US45928H1068	H0147780
6731	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	460321201	US4603212014	H6279220
6732	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46059C205	US46059C2052	H0134190
6733	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	460608102	US4606081028	H0178900
6734	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	461148108	US4611481080	H0000980
6735	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46114T508	US46114T5083	H0127950
6736	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	461203101	US4612031017	H6651680
6737	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46122E105	US46122E1055	H0154430
6738	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46146P102	US46146P1021	H0146570
6739	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	461730103	US4617301035	H0036840
6740	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	462044108	US4620441083	H0175880
6741	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	462594201	US4625942010	H0136510
6742	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46270W105	US46270W1053	H0149660
6743	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	462726100	US4627261005	H0146940
6744	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46432L104	US46432L1044	H0160840
6745	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464330109	US4643301090	H7408990
6746	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464592104	US4645921044	H0051590
6747	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	465685105	US4656851056	H0144870
6748	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	465754208	US4657542084	H0138630
6749	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46600W106	US46600W1062	H0069910
6750	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	466032109	US4660321096	J0107030
6751	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46612H402	US46612H4020	J0027880
6752	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46612K108	US46612K1088	J0003570
6753	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46614H301	US46614H3012	J0025090
6754	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46626E205	US46626E2054	J0014640
6755	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	466367109	US4663671091	J0010400
6756	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	468202106	US4682021062	J0020510
6757	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	47012E106	US47012E1064	J0004820
6758	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	470355207	US4703552079	J0020860
6759	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	471894105	US4718941051	J0026280
6760	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	472147107	US4721471070	J0030710
6761	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	477143101	US4771431016	J0016570
6762	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	47758P307	US47758P3073	J0019180
6763	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	480838101	US4808381010	B0881580
6764	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	481130102	US4811301021	J0019000
6765	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	482423100	US4824231009	K0018420
6766	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	482686102	US4826861027	K0010180
6767	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	482730108	US4827301080	K0140040
6768	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48273U102	US48273U1025	K0043190
6769	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	482740206	US4827402060	K0145120
6770	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48282T104	US48282T1043	K0027870
6771	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	483007704	US4830077040	K0034100
6772	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	483548103	US4835481031	K0486560
6773	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	484836101	US4848361014	K0686880
6774	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48562P103		K0062380

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6719	INTERACTIVE INTELLIGENCE INC	01/01/00		TMS
6720	INTERACTIVE DATA CORP	01/01/00		TMS
6721	INTERACTIVE BROKERS GROUP INC	01/01/00		TMS
6722	INTERFACE INC-CL A	01/01/00		TMS
6723	INTERDIGITAL INC	01/01/00		TMS
6724	INTERLINE BRANDS INC	01/01/00		TMS
6725	INTERMEC INC	01/01/00		TMS
6726	INTERMUNE INC	01/01/00		TMS
6727	INTERNAP NETWORK SERVICES CORPORATION	01/01/00		TMS
6728	INTL ASSETS HOLDING CORP	01/01/00		TMS
6729	INTERNATIONAL BANCSHARES CORP TEX	01/01/00		TMS
6730	INTERNATIONAL COAL GROUP INC NEW	01/01/00		TMS
6731	INTL SHIPHOLDING CORP NEW	01/01/00		TMS
6732	INTERNET CAPITAL GROUP INC COM NEW	01/01/00		TMS
6733	INTERNET BRANDS INC CLASS A	01/01/00		TMS
6734	INTEVAC INC	01/01/00		TMS
6735	INTERWOVEN INC NEW	01/01/00		TMS
6736	INVACARE CORP	01/01/00		TMS
6737	INVENTIV HEALTH INC	01/01/00		TMS
6738	INVESTORS BANCORP INC	01/01/00		TMS
6739	INVESTORS REAL ESTATE TRUST SBI	01/01/00		TMS
6740	ION GEOPHYSICAL CORPORATION	01/01/00		TMS
6741	IOWA TELECOMMUNICATIONS SERVICES INC	01/01/00		TMS
6742	IRIS INTERNATIONAL INC	01/01/00		TMS
6743	IROBOT CORP	01/01/00		TMS
6744	ISILON SYSTEMS INC	01/01/00		TMS
6745	ISIS PHARMACEUTICALS INC	01/01/00		TMS
6746	ISLE CAPRI CASINOS INC	01/01/00		TMS
6747	ITC HOLDINGS CORP	01/01/00		TMS
6748	I2 TECHNOLOGIES INC NEW	01/01/00		TMS
6749	IXYS CORP DEL	01/01/00		TMS
6750	J & J SNACK FOOD CORP	01/01/00		TMS
6751	J CREW GROUP INC COMMON STOCK	01/01/00		TMS
6752	JDA SOFTWARE GROUP INC	01/01/00		TMS
6753	JER INVESTORS TRUST INC	01/01/00		TMS
6754	J2 GLOBAL COMMUNICATIONS INC COM NEW	01/01/00		TMS
6755	JACK IN THE BOX INC	01/01/00		TMS
6756	JACKSON HEWITT TAX SERVICE INC	01/01/00		TMS
6757	JAKKS PACIFIC INC	01/01/00		TMS
6758	JAMES RIVER COAL CO NEW	01/01/00		TMS
6759	JAVELIN PHARMACEUTICALS INC	01/01/00		TMS
6760	JAZZ PHARMACEUTICALS INC	01/01/00		TMS
6761	JETBLUE AIRWAYS CORP	01/01/00		TMS
6762	JO ANN STORES INC	01/01/00		TMS
6763	JOSEPH A BANK CLOTHIERS INC	01/01/00		TMS
6764	JOURNAL COMPANY (THE) FORMERLY JOURNAL COMMUNICATIONINC	01/01/00		TMS
6765	KBW INC	01/01/00		TMS
6766	K-SWISS INC-CL A	01/01/00		TMS
6767	K-TRON INTERNATIONAL INC	01/01/00		TMS
6768	K12 INC	01/01/00		TMS
6769	K V PHARMACEUTICAL CO-CL A	01/01/00		TMS
6770	KADANT INC	01/01/00		TMS
6771	KAISER ALUMINUM CORPORATION NEW	01/01/00		TMS
6772	KAMAN CORP	01/01/00		TMS
6773	KANSAS CITY LIFE INSURANCE CO	01/01/00		TMS
6774	KAPSTONE PAPER AND PACKAGING CORPORATION	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6719	(1,702)	10.18	10.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6720	(4,440)	28.26	28.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6721	(4,921)	24.88	24.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6722	(6,475)	12.17	12.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6723	(5,513)	23.62	23.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6724	(3,922)	16.67	16.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6725	(7,474)	18.58	18.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6726	(3,848)	17.92	17.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6727	(6,142)	3.39	3.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6728	(518)	23.47	23.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6729	(6,216)	27.88	27.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6730	(15,466)	7.68	7.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6731	(740)	23.91	23.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6732	(4,736)	8.64	8.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6733	(2,701)	6.67	6.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6734	(2,627)	11.39	11.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6735	(5,550)	14.03	14.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6736	(3,885)	25.07	25.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6737	(4,033)	20.35	20.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6738	(5,365)	15.03	15.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6739	(6,993)	10.69	10.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6740	(10,286)	14.17	14.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6741	(3,885)	18.47	18.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6742	(2,257)	17.65	17.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6743	(2,183)	13.83	13.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6744	(2,997)	4.97	4.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6745	(10,952)	17.46	17.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6746	(1,924)	8.65	8.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6747	(5,994)	58.59	58.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6748	(1,924)	14.40	14.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6749	(2,960)	10.54	10.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6750	(1,739)	33.40	33.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6751	(5,143)	30.53	30.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6752	(3,145)	17.40	17.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6753	(2,775)	5.40	5.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6754	(5,402)	24.10	24.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6755	(7,141)	24.74	24.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6756	(3,478)	16.73	16.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6757	(3,330)	25.14	25.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6758	(3,071)	28.01	28.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6759	(6,031)	2.55	2.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6760	(733)	6.29	6.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6761	(21,053)	6.00	6.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6762	(3,071)	25.62	25.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6763	(2,220)	29.86	29.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6764	(5,143)	5.14	5.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6765	(3,182)	27.25	27.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6766	(3,145)	18.81	18.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6767	(296)	150.99	150.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6768	(777)	28.58	28.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6769	(3,996)	22.69	22.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6770	(1,702)	24.67	24.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6771	(1,924)	50.64	50.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6772	(3,071)	29.52	29.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6773	(555)	46.95	46.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6774	(2,183)	7.22	7.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
6775	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6776	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6777	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6778	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6779	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6780	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6781	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6782	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6783	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6784	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6785	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6786	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6787	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6788	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6789	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6790	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6791	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6792	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6793	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6794	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6795	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6796	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6797	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6798	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6799	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6800	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6801	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6802	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6803	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6804	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6805	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6806	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6807	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6808	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6809	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6810	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6811	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6812	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6813	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6814	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6815	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6816	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6817	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6818	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6819	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6820	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6821	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6822	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6823	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6824	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6825	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6826	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6827	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6828	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6829	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6830	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6775	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	486587108	US4865871085	K1382010
6776	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48660Q102	US48660Q1022	K0034820
6777	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	487169104	US4871691048	K0035240
6778	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	488152208	US4881522084	K1737420
6779	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	488360108	US4883601084	K2107920
6780	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48880L107	US48880L1070	K0012750
6781	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	488879107	US4888791070	K0036030
6782	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	490057106	US4900571062	K0000290
6783	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493143101	US4931431013	K2116930
6784	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493308100	US4933081006	K0019910
6785	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493732101	US4937321010	K0022800
6786	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	494274103	US4942741038	K3080090
6787	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	494580103	US4945801037	K0026790
6788	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	49803T102	US49803T1025	K0033200
6789	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	498904200	US4989042001	K0034920
6790	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	499005106	US4990051066	K0058270
6791	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	499064103	US4990641031	K4147230
6792	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	499183804	US4991838040	K0032170
6793	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	499184109	US4991841093	K0042630
6794	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500233101	US5002331016	K0061530
6795	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500600101	US5006001011	K4262750
6796	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50060P106	US50060P1066	K0037190
6797	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500643200	US5006432000	K0017900
6798	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	501014104	US5010141043	K0022460
6799	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	501242101	US5012421013	K5970090
6800	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50187A107	US50187A1079	L0058090
6801	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502079106	US5020791068	L0019360
6802	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50212A106	US50212A1060	L0069230
6803	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502160104	US5021601043	L0053540
6804	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50216C108	US50216C1080	L0055590
6805	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502175102	US5021751020	L0131120
6806	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502403108	US5024031081	L0089190
6807	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502470107	US5024701071	L0225850
6808	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	505336107	US5053361078	L1800020
6809	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	505447102	US5054471025	L0026240
6810	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	505597104	US5055971049	L0042670
6811	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	505754200	US5057542004	L0017200
6812	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50575Q102	US50575Q1022	L0039930
6813	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	511637100	US5116371007	L0715120
6814	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	511656100	US5116561003	L0716830
6815	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	513847103	US5138471033	L0992530
6816	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	514606102	US5146061024	L1009640
6817	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	514766104	US5147661046	L0003100
6818	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	51476K103	US51476K1034	L0119260
6819	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	514936103	US5149361033	L0014990
6820	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	51508L103	US51508L1035	L0143440
6821	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	517942108	US5179421087	L0017410
6822	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	518415104	US5184151042	L1663590
6823	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	520776105	US5207761058	L1706650
6824	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	52078P102	US52078P1021	L0066690
6825	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	521050104	US5210501046	L0130320
6826	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	521865105	US5218651058	L0007100
6827	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	52186N106	US52186N1063	L0046670
6828	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	522015106	US5220151063	L0001130
6829	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	523234102	US5232341025	L0052950
6830	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	523768109	US5237681094	L2250180

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6775	KAYDON CORP	01/01/00		TMS
6776	KAYNE ANDERSON ENERGY DEV CO	01/01/00		TMS
6777	KEARNY FINANCIAL	01/01/00		TMS
6778	KELLY SERVICES INC-CL A	01/01/00		TMS
6779	KEMET CORP	01/01/00		TMS
6780	KENDLE INTERNATIONAL INC	01/01/00		TMS
6781	KENEXA CORPORATION	01/01/00		TMS
6782	KENSEY NASH CORP	01/01/00		TMS
6783	KEY TECHNOLOGY INC	01/01/00		TMS
6784	KEYNOTE SYS INC	01/01/00		TMS
6785	KFORCE INC	01/01/00		TMS
6786	KIMBALL INTERNATIONAL INC-CL B	01/01/00		TMS
6787	KINDRED HEALTHCARE INC	01/01/00		TMS
6788	KITE RLTY GROUP TRUST	01/01/00		TMS
6789	KNOLL INC	01/01/00		TMS
6790	KNIGHT CAPITAL GROUP INC	01/01/00		TMS
6791	KNIGHT TRANSPORTATION INC	01/01/00		TMS
6792	KNOLOGY INC	01/01/00		TMS
6793	KNOT INC (THE)	01/01/00		TMS
6794	KOHLBERG CAPITAL CORP	01/01/00		TMS
6795	KOPIN CORP	01/01/00		TMS
6796	KOPPERS HLDGS INC	01/01/00		TMS
6797	KORN FERRY INTL	01/01/00		TMS
6798	KRISPY KREME DOUGHNUTS INC	01/01/00		TMS
6799	KULICKE & SOFFA INDUSTRIES INC	01/01/00		TMS
6800	LHC GROUP INC	01/01/00		TMS
6801	LMI AEROSPACE INC	01/01/00		TMS
6802	L 1 IDENTITY SOLUTIONS INC HOLDING COMPANY	01/01/00		TMS
6803	LSB INDUSTRIES INC	01/01/00		TMS
6804	LSI INDUSTRIES INC	01/01/00		TMS
6805	LTC PROPERTIES INC	01/01/00		TMS
6806	LTX CREDENCE CORPORATION	01/01/00		TMS
6807	LA BARGE INC	01/01/00		TMS
6808	LA Z BOY INC COM	01/01/00		TMS
6809	LABRANCHE & CO INC	01/01/00		TMS
6810	LACLEDE GROUP INC	01/01/00		TMS
6811	LADISH CO INC NEW	01/01/00		TMS
6812	LADENBURG THALMANN FINL SVCS	01/01/00		TMS
6813	LAKELAND BANCORP INC	01/01/00		TMS
6814	LAKELAND FINANCIAL CORP	01/01/00		TMS
6815	LANCASTER COLONY CORP	01/01/00		TMS
6816	LANCE INC	01/01/00		TMS
6817	LANDEC CORP	01/01/00		TMS
6818	LANDAUER INC	01/01/00		TMS
6819	LANDAMERICA FINANCIAL GROUP INC	01/01/00		TMS
6820	LANDRYS RESTAURANTS INC (FR LANDRYS SEAFOOD REST)	01/01/00		TMS
6821	LASALLE HOTEL PROPERTIES SBI	01/01/00		TMS
6822	LATTICE SEMICONDUCTOR CORP 4	01/01/00		TMS
6823	LAWSON PRODUCTS INC	01/01/00		TMS
6824	LAWSON SOFTWARE INC	01/01/00		TMS
6825	LAYNE CHRISTENSEN CO	01/01/00		TMS
6826	LEAR CORP	01/01/00		TMS
6827	LEAPFROG ENTERPRISES INC	01/01/00		TMS
6828	LEARNING TREE INTERNATIONAL INC	01/01/00		TMS
6829	LECG CORP	01/01/00		TMS
6830	LEE ENTERPRISES INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6775	(3,367)	52.53	52.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6776	(1,221)	18.96	18.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6777	(2,146)	13.56	13.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6778	(3,182)	18.31	18.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6779	(10,212)	1.10	1.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6780	(1,591)	47.43	47.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6781	(2,738)	16.34	16.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6782	(888)	34.21	34.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6783	(703)	26.69	26.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6784	(1,665)	13.00	13.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6785	(3,737)	10.91	10.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6786	(3,885)	11.63	11.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6787	(3,404)	30.95	30.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6788	(2,479)	12.11	12.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6789	(5,883)	17.73	17.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6790	(11,433)	16.45	16.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6791	(6,956)	18.53	18.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6792	(3,478)	9.36	9.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6793	(3,441)	9.18	9.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6794	(2,109)	10.33	10.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6795	(8,399)	2.90	2.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6796	(2,553)	45.71	45.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6797	(5,624)	17.74	17.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6798	(6,845)	3.76	3.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6799	(6,512)	4.93	4.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6800	(1,776)	29.93	29.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6801	(1,073)	22.82	22.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6802	(7,918)	16.27	16.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6803	(2,109)	17.00	17.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6804	(2,294)	9.27	9.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6805	(2,812)	29.27	29.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6806	(15,244)	1.80	1.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6807	(1,480)	14.78	14.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6808	(6,253)	9.54	9.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6809	(6,216)	5.55	5.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6810	(2,664)	45.53	45.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6811	(1,776)	24.08	24.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6812	(12,284)	1.91	1.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6813	(2,442)	10.03	10.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6814	(1,480)	22.11	22.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6815	(2,442)	36.17	36.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6816	(3,293)	22.04	22.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6817	(2,812)	9.13	9.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6818	(1,147)	66.54	66.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6819	(1,887)	19.13	19.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6820	(1,406)	16.45	16.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6821	(4,884)	27.38	27.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6822	(13,986)	2.39	2.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6823	(518)	33.57	33.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6824	(15,355)	7.26	7.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6825	(2,331)	40.80	40.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6826	(7,807)	14.55	14.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6827	(3,996)	9.33	9.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6828	(1,073)	14.35	14.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6829	(3,108)	7.84	7.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6830	(5,476)	2.68	2.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6831	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6832	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6833	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6834	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6835	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6836	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6837	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6838	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6839	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6840	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6841	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6842	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6843	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6844	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6845	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6846	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6847	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6848	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6849	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6850	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6851	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6852	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6853	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6854	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6855	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6856	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6857	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6858	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6859	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6860	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6861	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6862	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6863	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6864	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6865	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6866	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6867	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6868	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6869	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6870	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6871	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6872	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6873	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6874	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6875	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6876	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6877	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6878	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6879	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6880	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6881	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6882	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6883	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6884	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6885	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6886	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6831	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	528872104	US5288721047	L0031490
6832	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	529043101	US5290431015	L0016720
6833	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	529898108	US5298981086	L3034330
6834	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	531914109	US5319141090	L4090430
6835	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53215T106	US53215T1060	L0023510
6836	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	532169109	US5321691090	L0042830
6837	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53217R207	US53217R2076	L0055910
6838	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53220K207	US53220K2078	L3038340
6839	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53261M104	US53261M1045	L0077430
6840	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	532774106	US5327741063	L0046100
6841	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	533535100	US5335351004	L0059700
6842	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	535555106	US5355551061	L4391810
6843	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53635B107	US53635B1070	L0062820
6844	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	537008104	US5370081045	L3025040
6845	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	538034109	US5380341090	L0062240
6846	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	54021P403	US54021P4037	L0055150
6847	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	543162101	US5431621011	L5969470
6848	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	543524300	US5435243002	L0066940
6849	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	543881106		L0048040
6850	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	546347105	US5463471053	L6237660
6851	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	549282101	US5492821013	L6514040
6852	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	549764108	US5497641085	L6684500
6853	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	550021109	US5500211090	L1010700
6854	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55003Q103	US55003Q1031	L0082420
6855	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55027E102	US55027E1029	L0031320
6856	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	550819106	US5508191062	L6965080
6857	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	552541104	US5525411048	M0023010
6858	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55264U108	US55264U1088	M0056910
6859	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55272X102	US55272X1028	M0094380
6860	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55277P104	US55277P1049	M0090850
6861	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55305B101	US55305B1017	M1115960
6862	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55306N104	US55306N1046	M0073620
6863	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553409103	US5534091039	M0087410
6864	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553477100	US5534771002	M0360350
6865	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553531104	US5535311048	M0077380
6866	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553777103	US5537771033	M0069050
6867	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553829102	US5538291023	M0113040
6868	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55402X105	US55402X1054	M0096310
6869	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55611C108	US55611C1080	M0188670
6870	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	556269108	US5562691080	M1119340
6871	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	559079207	US5590792074	M0107880
6872	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	559181102	US5591811022	M0086590
6873	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	559775101	US5597751016	M0103070
6874	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	560305104	US5603051047	M0122540
6875	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	56062Y102	US56062Y1029	M0091030
6876	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	562750109	US5627501092	M0036650
6877	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	563771104	US5637711046	M0038490
6878	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	56400P201	US56400P2011	M0113500
6879	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	564563104	US5645631046	M0088430
6880	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	56509R108	US56509R1086	M0178010
6881	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	56624R108	US56624R1086	M0132740
6882	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	566330106	US5663301068	M1340810
6883	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	567908108	US5679081084	M0058970
6884	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	568427108	US5684271084	M0074210
6885	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	57060D108	US57060D1081	M0115670
6886	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	572322303	US5723223039	M0107420

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6831	LEXICON PHARMACEUTICALS INC	01/01/00		TMS
6832	LEXINGTON REALTY TRUST	01/01/00		TMS
6833	LIBBEY INC	01/01/00		TMS
6834	LIFEWAY FOODS INC	01/01/00		TMS
6835	LIFE PARTNERS HLDGS INC COM	01/01/00		TMS
6836	LIFE SCIENCES RESEARCH INC	01/01/00		TMS
6837	LIFE TIME FITNESS INC	01/01/00		TMS
6838	LIGAND PHARMACEUTICALS INC CL B	01/01/00		TMS
6839	LIMELIGHT NETWORKS INC	01/01/00		TMS
6840	LIN TV CORP CL A	01/01/00		TMS
6841	LINCOLN EDUCATIONAL SERVICES CORPORATION	01/01/00		TMS
6842	LINDSAY CORPORATION	01/01/00		TMS
6843	LIQUIDITY SERVICES INC	01/01/00		TMS
6844	LITTELFUSE INC	01/01/00		TMS
6845	LIVE NATION INC	01/01/00		TMS
6846	LODGIAN INC NEW	01/01/00		TMS
6847	LONGS DRUG STORES CORP	01/01/00		TMS
6848	LOOPNET INC	01/01/00		TMS
6849	LORAL SPACE AND COMMUNICATIONSINC	01/01/00		TMS
6850	LOUISIANA PACIFIC CORP	01/01/00		TMS
6851	LUBY'S INC FORMERLY LUBYS CAFETERIAS INC	01/01/00		TMS
6852	LUFKIN INDUSTRIES INC	01/01/00		TMS
6853	LULULEMON ATHLETICA INC	01/01/00		TMS
6854	LUMBER LIQUIDATORS INC	01/01/00		TMS
6855	LUMINEX CORP DEL	01/01/00		TMS
6856	LYDALL INC	01/01/00		TMS
6857	M & F WORLDWIDE CORP	01/01/00		TMS
6858	MB FINANCIAL INC NEW	01/01/00		TMS
6859	MFA MORTGAGE INVESTMENTS INC	01/01/00		TMS
6860	MGE ENERGY INC	01/01/00		TMS
6861	MI HOMES INC FORMERLY M I SCHOTTENSTEIN HOMES INC NEW	01/01/00		TMS
6862	MKS INSTRUMENTS INC	01/01/00		TMS
6863	MPS GROUP INC	01/01/00		TMS
6864	MRV COMMUNICATIONS INC	01/01/00		TMS
6865	MSC SOFTWARE CORP	01/01/00		TMS
6866	MTS SYSTEMS CORP	01/01/00		TMS
6867	MVC CAPITAL INC	01/01/00		TMS
6868	MWI VETERINARY SUPPLY INC	01/01/00		TMS
6869	MACROVISION SOLUTIONS CORPORATION	01/01/00		TMS
6870	STEVEN MADDEN LTD	01/01/00		TMS
6871	MAGELLAN HEALTH SERVICES INC	01/01/00		TMS
6872	MAGMA DESIGN AUTOMATION INC	01/01/00		TMS
6873	MAGUIRE PROPERTIES INC	01/01/00		TMS
6874	MAIDENFORM BRANDS INC	01/01/00		TMS
6875	MAINSOURCE FINANCIAL GROUP INC	01/01/00		TMS
6876	MANHATTAN ASSOCIATES INC	01/01/00		TMS
6877	MANNATECH INC	01/01/00		TMS
6878	MANNKIND CORP	01/01/00		TMS
6879	MANTECH INTERNATIONAL CORP CL A	01/01/00		TMS
6880	MAP PHARMACEUTICALS INC	01/01/00		TMS
6881	MARCHEX INC	01/01/00		TMS
6882	MARCUS CORP	01/01/00		TMS
6883	MARINEMAX INC	01/01/00		TMS
6884	MARINE PRODUCTS CORP	01/01/00		TMS
6885	MARKETAXESS HOLDINGS INC	01/01/00		TMS
6886	MARSHALL EDWARDS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6831	(9,768)	1.97	1.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6832	(6,290)	15.09	15.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6833	(1,776)	9.82	9.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6834	(592)	12.16	12.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6835	(740)	30.77	30.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6836	(1,073)	33.94	33.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6837	(4,218)	34.16	34.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6838	(10,286)	3.36	3.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6839	(3,515)	3.32	3.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6840	(3,256)	5.67	5.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6841	(518)	14.18	14.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6842	(1,443)	71.83	71.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6843	(1,776)	10.00	10.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6844	(2,627)	33.55	33.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6845	(9,213)	16.42	16.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6846	(1,998)	8.34	8.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6847	(3,774)	71.66	71.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6848	(3,589)	10.33	10.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6849	(1,406)	15.70	15.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6850	(12,543)	11.33	11.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6851	(2,627)	7.43	7.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6852	(1,813)	78.80	78.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6853	(2,183)	22.18	22.18	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
6854	(1,147)	14.36	14.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6855	(5,032)	25.03	25.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6856	(2,035)	10.94	10.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6857	(1,406)	48.29	48.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6858	(4,218)	30.95	30.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6859	(24,050)	6.74	6.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6860	(2,701)	33.99	33.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6861	(1,702)	20.28	20.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6862	(6,068)	21.57	21.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6863	(11,470)	11.80	11.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6864	(19,166)	1.19	1.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6865	(5,476)	12.63	12.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6866	(2,146)	41.23	41.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6867	(2,960)	14.93	14.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6868	(1,258)	39.17	39.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6869	(10,027)	17.08	17.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6870	(2,146)	28.07	28.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6871	(4,921)	43.61	43.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6872	(5,365)	4.41	4.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6873	(4,662)	10.14	10.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6874	(2,738)	15.00	15.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6875	(2,257)	18.90	18.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6876	(2,997)	23.36	23.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6877	(1,924)	3.77	3.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6878	(6,290)	3.23	3.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6879	(2,479)	56.24	56.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6880	(925)	8.07	8.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6881	(2,923)	11.00	11.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6882	(2,479)	18.11	18.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6883	(1,998)	8.84	8.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6884	(1,221)	8.56	8.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6885	(3,774)	9.53	9.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6886	(2,331)	2.36	2.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6887	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6888	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6889	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6890	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6891	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6892	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6893	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6894	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6895	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6896	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6897	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6898	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6899	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6900	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6901	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6902	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6903	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6904	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6905	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6906	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6907	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6908	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6909	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6910	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6911	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6912	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6913	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6914	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6915	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6916	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6917	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6918	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6919	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6920	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6921	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6922	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6923	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6924	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6925	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6926	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6927	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6928	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6929	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6930	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6931	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6932	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6933	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6934	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6935	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6936	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6937	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6938	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6939	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6940	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6941	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6942	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6887	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	572901106	US5729011065	M1117650
6888	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	573075108	US5730751089	M1689360
6889	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	573083102	US5730831022	M0080930
6890	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	57383T103	US57383T1034	M0112580
6891	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	574795100	US5747951003	M0011820
6892	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	576323109	US5763231090	M1358100
6893	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	576853105	US5768531056	M2018460
6894	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577128101	US5771281012	M1368190
6895	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577223100	US5772231008	M2678470
6896	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577345101	US5773451019	M2059040
6897	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577767106	US5777671067	M0013600
6898	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577776107	US5777761074	M0084250
6899	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577933104	US5779331041	M0023960
6900	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	579489105	US5794891052	M2287830
6901	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58047P107	US58047P1075	M0078500
6902	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	580589109	US5805891091	M2425070
6903	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	582411104	US5824111042	M0043690
6904	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58319P108	US58319P1084	M0000330
6905	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	583421102	US5834211022	M2719210
6906	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	583916101	US5839161016	M1733140
6907	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	583928106	US5839281061	M0010770
6908	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	584045108	US5840451083	M0151280
6909	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58404W109	US58404W1099	M0107690
6910	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	584404107	US5844041070	M2831420
6911	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58446K105	US58446K1051	M0056580
6912	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58449L100	US58449L1008	M2834820
6913	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58463J304	US58463J3041	M0122220
6914	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	584688105	US5846881051	M0064400
6915	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	584690309	US5846903095	M0001190
6916	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58500P107	US58500P1075	M0061620
6917	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58501N101	US58501N1019	M0122300
6918	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	587118100	US5871181005	M1748030
6919	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	587188103	US5871881034	M3034510
6920	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	587200106	US5872001061	M3039500
6921	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58733R102	US58733R1023	M0138210
6922	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	588056101	US5880561015	M1742880
6923	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	589378108	US5893781089	M0033880
6924	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	589584101	US5895841014	M0100930
6925	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58964Q104	US58964Q1040	M0182940
6926	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58977Q109	US58977Q1094	M0047870
6927	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	589889104	US5898891040	M3325530
6928	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59001A102	US59001A1025	M0064450
6929	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	590473104	US5904731040	M0135570
6930	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	590876306	US5908763064	M3448620
6931	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	591018809	US5910188094	M0139370
6932	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	591176102	US5911761022	M0117530
6933	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	591520200	US5915202007	M3606740
6934	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	594793101	US5947931011	M3867360
6935	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	594901100	US5949011002	M4153030
6936	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	594960106	US5949601067	M0016670
6937	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	594972408	US5949724083	M0083480
6938	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	595137100	US5951371005	M4153210
6939	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59514P109	US59514P1093	M0063500
6940	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59518V102	US59518V1026	M0144230
6941	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59522J103	US59522J1034	M3473880
6942	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	595626102	US5956261029	M0029150

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6887	MARTEK BIOSCIENCES CORP	01/01/00		TMS
6888	MARTEN TRANSPORT LTD	01/01/00		TMS
6889	MARTHA STEWART LIVING OMNIMEDIA INC CL A	01/01/00		TMS
6890	MARVEL ENTERTAINMENT INC	01/01/00		TMS
6891	MASIMO CORP	01/01/00		TMS
6892	MASTEC INC	01/01/00		TMS
6893	MATRIX SERVICE CO	01/01/00		TMS
6894	MATTHEWS INTERNATIONAL CORP CL A	01/01/00		TMS
6895	MATTSON TECHNOLOGY INC	01/01/00		TMS
6896	MAUI LAND & PINEAPPLE COMPANY INC	01/01/00		TMS
6897	MAXWELL TECHNOLOGIES INC	01/01/00		TMS
6898	MAXYGEN INC	01/01/00		TMS
6899	MAXIMUS INC	01/01/00		TMS
6900	MCCLATCHY CO-CL A (FORM MCCLATCHY NEWSPAPERS INCCL A)	01/01/00		TMS
6901	MCG CAPITAL CORP	01/01/00		TMS
6902	MCGRATH RENTCORP	01/01/00		TMS
6903	MCMORAN EXPLORATION COMPANY COM	01/01/00		TMS
6904	MEADOWBROOK INSURANCE GROUP INC	01/01/00		TMS
6905	MEASUREMENT SPECIALTIES INC	01/01/00		TMS
6906	MEDAREX INC	01/01/00		TMS
6907	MEDALLION FINANCIAL CORP	01/01/00		TMS
6908	MEDASSETS INC	01/01/00		TMS
6909	MEDCATH CORP	01/01/00		TMS
6910	MEDIA GENERAL INC-CL A	01/01/00		TMS
6911	MEDIACOM COMMUNICATIONS CORP CL A	01/01/00		TMS
6912	MEDICAL ACTION INDUSTRIES INC	01/01/00		TMS
6913	MEDICAL PROPERTIES TRUST INC	01/01/00		TMS
6914	MEDICINES CO	01/01/00		TMS
6915	MEDICIS PHARMACEUTICAL CORP CL A NEW	01/01/00		TMS
6916	MEDIS TECHNOLOGIES LTD	01/01/00		TMS
6917	MEDIVATION INC	01/01/00		TMS
6918	MENS WEARHOUSE INC (THE)	01/01/00		TMS
6919	MENTOR CORP-MINN	01/01/00		TMS
6920	MENTOR GRAPHICS CORP	01/01/00		TMS
6921	MERCADOLIBRE INC	01/01/00		TMS
6922	MERCER INTERNATIONAL INC	01/01/00		TMS
6923	MERCURY COMPUTER SYSTEMS INC	01/01/00		TMS
6924	MERIDIAN BIOSCIENCE INC	01/01/00		TMS
6925	MERIDIAN INTERSTATE BANCORP INC	01/01/00		TMS
6926	MERIDIAN RESOURCE CORP (THE)	01/01/00		TMS
6927	MERIT MEDICAL SYSTEMS INC	01/01/00		TMS
6928	MERITAGE HOMES CORPORATION	01/01/00		TMS
6929	MERUELO MADDUX PROPERTIES INC	01/01/00		TMS
6930	MET-PRO CORP	01/01/00		TMS
6931	METABOLIX INC	01/01/00		TMS
6932	METALICO INC	01/01/00		TMS
6933	METHODE ELECTRONICS INC	01/01/00		TMS
6934	MICREL INC	01/01/00		TMS
6935	MICROS SYSTEMS INC	01/01/00		TMS
6936	MICROVISION INC-WASH	01/01/00		TMS
6937	MICROSTRATEGY INC CL A	01/01/00		TMS
6938	MICROSEMI CORP	01/01/00		TMS
6939	MICROTUNE INC DEL	01/01/00		TMS
6940	MICRUS ENDOVASCULAR CORPORATION	01/01/00		TMS
6941	MID-AMERICA APARTMENT COMMUNITIES INC	01/01/00		TMS
6942	MIDAS INC	01/01/00		TMS

	P	Q	R	S	T	U	V
6887	(3,996)	34.39	34.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6888	(1,850)	21.54	21.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6889	(3,071)	8.13	8.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6890	(5,957)	34.79	34.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6891	(5,587)	39.33	39.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6892	(5,217)	14.20	14.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6893	(3,145)	23.53	23.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6894	(3,774)	50.27	50.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6895	(5,994)	5.06	5.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6896	(555)	25.09	25.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6897	(2,220)	10.99	10.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6898	(3,071)	4.27	4.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6899	(2,257)	36.26	36.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6900	(6,919)	3.64	3.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6901	(9,176)	2.98	2.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6902	(2,886)	27.50	27.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6903	(6,586)	25.24	25.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6904	(6,771)	7.24	7.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6905	(1,776)	18.67	18.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6906	(15,540)	6.86	6.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6907	(1,813)	10.07	10.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6908	(2,220)	16.97	16.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6909	(1,924)	21.29	21.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6910	(2,775)	10.63	10.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6911	(4,773)	7.78	7.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6912	(1,702)	13.51	13.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6913	(8,066)	11.10	11.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6914	(6,327)	27.38	27.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6915	(6,845)	18.88	18.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6916	(3,848)	2.22	2.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6917	(3,108)	32.77	32.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6918	(6,290)	23.18	23.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6919	(4,107)	25.10	25.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6920	(11,026)	11.27	11.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6921	(3,108)	25.86	25.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6922	(3,663)	5.51	5.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6923	(2,775)	8.59	8.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6924	(4,884)	26.41	26.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6925	(1,258)	9.97	9.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6926	(9,472)	2.25	2.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6927	(3,367)	19.90	19.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6928	(3,737)	26.07	26.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6929	(5,328)	1.11	1.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6930	(1,850)	14.27	14.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6931	(2,331)	9.47	9.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6932	(2,960)	7.19	7.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6933	(4,625)	10.07	10.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6934	(6,068)	8.98	8.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6935	(9,916)	28.65	28.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6936	(8,325)	2.34	2.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6937	(1,110)	64.63	64.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6938	(9,546)	25.60	25.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6939	(6,623)	3.23	3.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6940	(1,887)	12.45	12.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6941	(3,182)	48.82	48.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6942	(1,702)	14.88	14.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6943	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6944	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6945	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6946	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6947	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6948	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6949	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6950	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6951	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6952	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6953	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6954	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6955	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6956	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6957	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6958	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6959	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6960	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6961	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6962	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6963	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6964	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6965	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6966	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6967	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6968	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6969	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6970	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6971	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6972	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6973	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6974	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6975	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6976	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6977	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6978	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6979	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6980	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6981	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6982	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6983	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6984	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6985	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6986	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6987	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6988	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6989	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6990	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6991	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6992	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6993	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6994	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6995	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6996	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6997	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
6998	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6943	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	596087106	US5960871060	M0173000
6944	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	596278101	US5962781010	M4298420
6945	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	596680108	US5966801087	M4300000
6946	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	598148104	US5981481048	M0015930
6947	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	598251106	US5982511066	M0033160
6948	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	600544100	US6005441000	M4586040
6949	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	602720104	US6027201044	M4728570
6950	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	603158106	US6031581068	M3152790
6951	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	604567107	US6045671079	M0038320
6952	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	605203108	US6052031084	M0070410
6953	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	606501104	US6065011040	M3867720
6954	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60740F105	US60740F1057	M4782090
6955	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	607828100	US6078281002	M5536170
6956	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60852M104	US60852M1045	M0143610
6957	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60855R100	US60855R1005	M0103360
6958	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60877T100	US60877T1007	M0111940
6959	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	609027107	US6090271072	M4774880
6960	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	609720107	US6097201072	M5820510
6961	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	609839105	US6098391054	M0115800
6962	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	61022P100	US61022P1003	M0174330
6963	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	610236101	US6102361010	M4756940
6964	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	615394202	US6153942023	M6116260
6965	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	61748W108	US61748W1080	M0129910
6966	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	624580106	US6245801062	M0009790
6967	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62458M108	US62458M1080	M0130250
6968	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	624756102	US6247561029	M6264880
6969	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	624758108	US6247581084	M0156240
6970	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	625383104	US6253831043	M6774770
6971	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62541B101	US62541B1017	M0110910
6972	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628464109	US6284641098	M6898010
6973	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62855J104	US62855J1043	M0000510
6974	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628778102	US6287781024	N0005180
6975	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628852105	US6288521056	N0324310
6976	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62886K104	US62886K1043	N0079720
6977	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628968109	US6289681099	N0023580
6978	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62912R107	US62912R1077	N0074350
6979	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62914B100	US62914B1008	N0058370
6980	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629156407	US6291564077	N0033650
6981	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629337106	US6293371067	N0041430
6982	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62936P103	US62936P1030	N0347500
6983	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629445206	US6294452064	N0063020
6984	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629484106	US6294841068	N7018960
6985	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629519109	US6295191091	N0057030
6986	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629579103	US6295791031	N0039620
6987	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63009F105	US63009F1057	N0095670
6988	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63080P105	US63080P1057	N0048970
6989	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	631158102	US6311581028	N0261530
6990	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63227W203	US63227W2035	N0039950
6991	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	632381208	US6323812080	N0075370
6992	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	635017106	US6350171061	N0317710
6993	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	635309107	US6353091076	N0086950
6994	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	635906100	US6359061008	N0015330
6995	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63607P208	US63607P2083	N0067640
6996	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63633D104	US63633D1046	N0318420
6997	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63654U100	US63654U1007	N0096940
6998	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637138108	US6371381087	N1690070

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6943	MIDDLEBROOK PHARMACEUTICALS INC	01/01/00		TMS
6944	MIDDLEBY CORP	01/01/00		TMS
6945	MIDDLESEX WATER CO	01/01/00		TMS
6946	MIDWAY GAMES INC	01/01/00		TMS
6947	MIDWEST BANC HOLDINGS INC	01/01/00		TMS
6948	HERMAN MILLER INC	01/01/00		TMS
6949	MINE SAFETY APPLIANCES CO	01/01/00		TMS
6950	MINERALS TECHNOLOGIES INC	01/01/00		TMS
6951	MIPS TECHNOLOGIES INC COM	01/01/00		TMS
6952	MISSION WEST PROPERTIES INC	01/01/00		TMS
6953	MITCHAM INDUSTRIES INC	01/01/00		TMS
6954	MOBILE MINI INC	01/01/00		TMS
6955	MODINE MANUFACTURING CO	01/01/00		TMS
6956	MOLECULAR INSIGHT PHARMACEUTICALS INC	01/01/00		TMS
6957	MOLINA HEALTHCARE INC	01/01/00		TMS
6958	MOMENTA PHARMACEUTICALS INC	01/01/00		TMS
6959	MONARCH CASINO & RESORT INC	01/01/00		TMS
6960	MONMOUTH REAL ESTATE INVT CORPCL A	01/01/00		TMS
6961	MONOLITHIC POWER SYS INC	01/01/00		TMS
6962	MONOTYPE IMAGING HOLDINGS INC	01/01/00		TMS
6963	MONRO MUFFLER BRAKE INC COM	01/01/00		TMS
6964	MOOG INC-CL A	01/01/00		TMS
6965	MORGANS HOTEL GROUP	01/01/00		TMS
6966	MOVADO GROUP INC	01/01/00		TMS
6967	MOVE INC	01/01/00		TMS
6968	MUELLER INDUSTRIES INC	01/01/00		TMS
6969	MUELLER WATER PRODUCTS INC COM SER A	01/01/00		TMS
6970	MULTI COLOR CORP	01/01/00		TMS
6971	MULTI-FINELINE ELECTRONIX INC	01/01/00		TMS
6972	MYERS INDUSTRIES INC	01/01/00		TMS
6973	MYRIAD GENETICS INC	01/01/00		TMS
6974	NBT BANCORP INC	01/01/00		TMS
6975	NCI BUILDING SYSTEMS INC	01/01/00		TMS
6976	NCI INC CL A	01/01/00		TMS
6977	NASB FINANCIAL INC	01/01/00		TMS
6978	NGP CAPITAL RESOURCES COMPANY	01/01/00		TMS
6979	NIC INC	01/01/00		TMS
6980	NL INDUSTRIES INC NEW	01/01/00		TMS
6981	NN INC	01/01/00		TMS
6982	NPS PHARMACEUTICALS INC	01/01/00		TMS
6983	NVE CORPORATION	01/01/00		TMS
6984	NYMAGIC INC	01/01/00		TMS
6985	NABI BIOPHARMACEUTICALS	01/01/00		TMS
6986	NACCO INDUSTRIES INC-CL A	01/01/00		TMS
6987	NANOSPHERE INC	01/01/00		TMS
6988	NARA BANCORP INC	01/01/00		TMS
6989	NASH FINCH COMPANY	01/01/00		TMS
6990	NATCO GROUP INC CL A	01/01/00		TMS
6991	NATIONAL COAL CORPORATION	01/01/00		TMS
6992	NATIONAL BEVERAGE CORP	01/01/00		TMS
6993	NATIONAL CINEMEDIA INC	01/01/00		TMS
6994	NATIONAL HEALTHCARE CORP	01/01/00		TMS
6995	NATIONAL FINL PARTNERS CORP	01/01/00		TMS
6996	NATIONAL HEALTH INVESTORS INC	01/01/00		TMS
6997	NATIONAL INTERSTATE CORP	01/01/00		TMS
6998	NATIONAL PENN BANCSHARES INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6943	(4,440)	1.54	1.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6944	(2,072)	55.89	55.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6945	(1,628)	16.70	16.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6946	(1,443)	2.80	2.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6947	(2,701)	4.00	4.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6948	(6,808)	30.32	30.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6949	(3,774)	36.19	36.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6950	(2,294)	64.33	64.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6951	(5,402)	3.73	3.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6952	(2,405)	9.41	9.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6953	(1,184)	12.21	12.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6954	(4,218)	21.82	21.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6955	(3,922)	17.04	17.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6956	(2,146)	8.05	8.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6957	(1,776)	32.50	32.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6958	(2,997)	14.09	14.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6959	(1,406)	12.20	12.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6960	(2,368)	7.33	7.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6961	(3,182)	20.02	20.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6962	(1,850)	11.00	11.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6963	(1,998)	22.22	22.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6964	(5,180)	45.17	45.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6965	(3,293)	16.12	16.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6966	(1,924)	24.01	24.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6967	(15,651)	2.56	2.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6968	(4,514)	28.35	28.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6969	(14,023)	10.21	10.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6970	(1,258)	22.65	22.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6971	(1,073)	15.58	15.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6972	(3,441)	13.30	13.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6973	(5,439)	65.29	65.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6974	(3,922)	26.93	26.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6975	(2,405)	37.21	37.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6976	(777)	24.00	24.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6977	(407)	27.47	27.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6978	(2,627)	15.10	15.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6979	(4,847)	7.17	7.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6980	(814)	9.89	9.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6981	(1,924)	15.86	15.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6982	(5,735)	8.58	8.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6983	(555)	29.16	29.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6984	(555)	22.89	22.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6985	(6,327)	5.35	5.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6986	(740)	101.57	101.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6987	(1,554)	7.93	7.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6988	(2,775)	13.44	13.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6989	(1,554)	44.70	44.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6990	(2,442)	42.45	42.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6991	(3,367)	5.78	5.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6992	(1,295)	9.44	9.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6993	(5,143)	10.13	10.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6994	(1,036)	47.94	47.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6995	(4,810)	20.87	20.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6996	(2,701)	32.98	32.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6997	(740)	18.40	18.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
6998	(9,657)	14.64	14.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6999	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7000	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7001	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7002	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7003	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7004	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7005	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7006	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7007	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7008	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7009	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7010	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7011	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7012	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7013	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7014	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7015	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7016	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7017	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7018	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7019	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7020	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7021	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7022	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7023	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7024	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7025	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7026	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7027	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7028	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7029	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7030	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7031	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7032	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7033	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7034	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7035	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7036	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7037	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7038	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7039	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7040	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7041	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7042	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7043	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7044	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7045	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7046	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7047	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7048	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7049	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7050	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7051	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7052	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7053	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7054	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6999	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637215104	US6372151042	N1780240
7000	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637372103	US6373721033	N0039080
7001	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637417106	US6374171063	N0081280
7002	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	638522102	US6385221022	N2187120
7003	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63886Q109	US63886Q1094	N0060890
7004	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	638904102	US6389041020	N2435060
7005	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	639050103	US6390501038	N0052760
7006	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63910B102	US63910B1026	N0058220
7007	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63935N107	US63935N1072	N0034290
7008	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	640079109	US6400791090	N0074610
7009	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	640268108	US6402681083	N0036090
7010	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64031N108	US64031N1081	N0069500
7011	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	640491106	US6404911066	N2722340
7012	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64104X108	US64104X1081	N0073950
7013	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64107N206	US64107N2062	N0077400
7014	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64110L106	US64110L1061	N0058240
7015	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64111N101	US64111N1019	N0093700
7016	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64111Q104	US64111Q1040	N0066830
7017	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64115T104	US64115T1043	N0034210
7018	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64118B100	US64118B1008	N0094440
7019	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64118Q107	US64118Q1076	N0096170
7020	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64125C109	US64125C1099	N1522480
7021	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64128B108	US64128B1089	N0095680
7022	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	646025106	US6460251068	N3527090
7023	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	649295102	US6492951024	N0073990
7024	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	650203102	US6502031023	N0070790
7025	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65105M108	US65105M1080	N0060620
7026	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	651587107	US6515871076	N0094320
7027	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	651718504	US6517185046	N4397880
7028	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	651824104	US6518241046	N4396800
7029	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65251F105	US65251F1057	N0072180
7030	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65337Y102	US65337Y1029	N0085260
7031	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	654086107	US6540861076	N4575070
7032	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65411N105	US65411N1054	N0081020
7033	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65440K106	US65440K1060	N0005390
7034	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	655663102	US6556631025	N4883780
7035	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	665531109	US6655311099	N0087710
7036	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	66611L105	US66611L1052	N0095350
7037	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	66704R100	US66704R1005	N0074240
7038	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	667328108	US6673281084	N0024320
7039	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	667655104	US6676551046	N6443420
7040	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	667746101	US6677461013	N0002050
7041	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	668074305	US6680743050	N0074360
7042	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	66987M604	US66987M6049	N0064710
7043	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670002104	US6700021040	N0001900
7044	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670009109	US6700091092	N6731130
7045	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67018T105	US67018T1051	N0011270
7046	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67020Q107	US67020Q1076	N0080950
7047	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67069D108	US67069D1081	N0069140
7048	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670704105	US6707041058	N0071580
7049	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67072V103	US67072V1035	N0079940
7050	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670823103	US6708231039	P0129700
7051	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670872100	US6708721005	P0002880
7052	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	671040103	US6710401034	P0045260
7053	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	671044105	US6710441055	P0045800
7054	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	671074102	US6710741025	P0002940

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6999	NATIONAL PRESTO INDUSTRIES INC	01/01/00		TMS
7000	NATIONAL RESEARCH CORP	01/01/00		TMS
7001	NATIONAL RETAIL PROPERTIES INC	01/01/00		TMS
7002	NATIONAL WESTERN LIFE INS CO CL A	01/01/00		TMS
7003	NATURAL GAS SVCS GROUP INC	01/01/00		TMS
7004	NAVIGATORS GROUP INC	01/01/00		TMS
7005	NATUS MEDICAL INC DEL	01/01/00		TMS
7006	NAUTILUS INC	01/01/00		TMS
7007	NAVIGANT CONSULTING INC	01/01/00		TMS
7008	NEENAH PAPER INC	01/01/00		TMS
7009	NEKTAR THERAPEUTICS	01/01/00		TMS
7010	NELNET INC CL A	01/01/00		TMS
7011	NEOGEN CORP	01/01/00		TMS
7012	NESS TECHNOLOGIES INC	01/01/00		TMS
7013	NET 1 UEPS TECHNOLOGIES INC NEW	01/01/00		TMS
7014	NETFLIX COM INC	01/01/00		TMS
7015	NETEZZA CORP COM	01/01/00		TMS
7016	NETGEAR INC	01/01/00		TMS
7017	NETSCOUT SYS INC	01/01/00		TMS
7018	NETLOGIC MICROSYSTEMS INC	01/01/00		TMS
7019	NETSUITE INC	01/01/00		TMS
7020	NEUROCRINE BIOSCIENCES INC	01/01/00		TMS
7021	NEUTRAL TANDEM INC COM	01/01/00		TMS
7022	NEW JERSEY RESOURCES CORP	01/01/00		TMS
7023	NEW YORK & CO INC	01/01/00		TMS
7024	NEWALLIANCE BANCSHARES INC	01/01/00		TMS
7025	NEWCASTLE INVESTMENT CORP	01/01/00		TMS
7026	NEWMARKET CORPORATION	01/01/00		TMS
7027	NEWPARK RESOURCES INC NEW	01/01/00		TMS
7028	NEWPORT CORP	01/01/00		TMS
7029	NEWSTAR FINANCIAL INC	01/01/00		TMS
7030	NEXTWAVE WIRELESS INC	01/01/00		TMS
7031	NICOR INC	01/01/00		TMS
7032	NIGHTHAWK RADIOLOGY HOLDINGS INC	01/01/00		TMS
7033	99 CENTS ONLY STORES	01/01/00		TMS
7034	NORDSON CORP	01/01/00		TMS
7035	NORTHERN OIL & GAS INC	01/01/00		TMS
7036	NORTHFIELD BANCORP INC NEW	01/01/00		TMS
7037	NORTHSTAR REALTY FINANCE CORP	01/01/00		TMS
7038	NORTHWEST BANCORP INC-PA	01/01/00		TMS
7039	NORTHWEST NATURAL GAS CO	01/01/00		TMS
7040	NORTHWEST PIPE CO	01/01/00		TMS
7041	NORTHWESTERN CORPORATION NEW	01/01/00		TMS
7042	NOVATEL WIRELESS INC	01/01/00		TMS
7043	NOVAVAX INC	01/01/00		TMS
7044	NOVEN PHARMACEUTICALS INC	01/01/00		TMS
7045	NU SKIN ENTERPRISES INC	01/01/00		TMS
7046	NTELOS HOLDINGS CORP	01/01/00		TMS
7047	NUTRISYSTEM INC	01/01/00		TMS
7048	NUVASIVE INC COMMON STOCK	01/01/00		TMS
7049	NXSTAGE MEDICAL INC	01/01/00		TMS
7050	O CHARLEYS INC	01/01/00		TMS
7051	OM GROUP INC	01/01/00		TMS
7052	OSI PHARMACEUTICALS INC	01/01/00		TMS
7053	OSI SYSTEMS INC	01/01/00		TMS
7054	OYO GEOSPACE	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6999	(555)	78.29	78.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7000	(222)	30.38	30.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7001	(8,917)	23.00	23.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7002	(259)	239.89	239.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7003	(1,480)	17.78	17.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7004	(1,591)	53.72	53.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7005	(3,367)	23.05	23.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7006	(2,775)	5.53	5.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7007	(5,883)	18.43	18.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7008	(1,776)	20.25	20.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7009	(11,285)	3.74	3.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7010	(2,146)	15.85	15.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7011	(1,739)	27.28	27.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7012	(4,773)	12.23	12.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7013	(5,476)	27.27	27.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7014	(4,921)	29.45	29.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7015	(4,810)	12.50	12.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7016	(4,292)	16.00	16.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7017	(3,589)	12.42	12.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7018	(2,072)	29.50	29.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7019	(851)	16.09	16.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7020	(4,662)	5.49	5.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7021	(2,035)	19.20	19.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7022	(5,106)	36.51	36.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7023	(2,812)	10.90	10.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7024	(13,209)	14.42	14.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7025	(6,438)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7026	(1,628)	60.72	60.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7027	(10,915)	6.93	6.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7028	(4,403)	10.81	10.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7029	(2,923)	8.57	8.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7030	(5,920)	0.83	0.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7031	(5,476)	48.10	48.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7032	(2,812)	9.00	9.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7033	(5,735)	9.44	9.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7034	(4,107)	50.04	50.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7035	(2,590)	6.42	6.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7036	(2,368)	12.14	12.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7037	(6,771)	7.45	7.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7038	(2,072)	28.11	28.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7039	(3,219)	50.04	50.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7040	(1,110)	55.58	55.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7041	(4,736)	26.14	26.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7042	(3,885)	6.10	6.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7043	(6,549)	2.91	2.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7044	(3,034)	12.15	12.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7045	(6,031)	17.00	17.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7046	(3,626)	29.26	29.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7047	(3,700)	16.98	16.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7048	(4,329)	49.65	49.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7049	(2,627)	3.48	3.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7050	(2,220)	10.18	10.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7051	(3,700)	32.54	32.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7052	(6,956)	48.95	48.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7053	(1,924)	23.59	23.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7054	(481)	42.26	42.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7055	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7056	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7057	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7058	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7059	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7060	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7061	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7062	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7063	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7064	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7065	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7066	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7067	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7068	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7069	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7070	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7071	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7072	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7073	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7074	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7075	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7076	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7077	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7078	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7079	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7080	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7081	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7082	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7083	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7084	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7085	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7086	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7087	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7088	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7089	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7090	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7091	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7092	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7093	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7094	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7095	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7096	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7097	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7098	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7099	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7100	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7101	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7102	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7103	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7104	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7105	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7106	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7107	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7108	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7109	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7110	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7055	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67423R108	US67423R1086	P0196650
7056	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	675234108	US6752341080	P0104240
7057	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	675746309	US6757463095	P0172600
7058	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	676118102	US6761181022	P0046290
7059	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67611V101	US67611V1017	P0131920
7060	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67612W108	US67612W1080	P0124860
7061	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	678046103	US6780461033	P0200290
7062	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	679580100	US6795801009	P0408870
7063	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	680033107	US6800331075	P0434560
7064	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	680277100	US6802771005	P0443750
7065	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	680665205	US6806652052	P0482730
7066	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68162K106	US68162K1060	P7387680
7067	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	681936100	US6819361006	P0553710
7068	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	681989109	US6819891093	P0190730
7069	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	682095104	US6820951043	P0178950
7070	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68210P107	US68210P1075	P0076670
7071	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	682128103	US6821281036	P0096220
7072	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68212S109	US68212S1096	P0194370
7073	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68213N109	US68213N1090	P0128500
7074	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	682159108	US6821591087	P0615870
7075	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	682406103	US6824061039	P0621670
7076	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68243Q106	US68243Q1067	P0071310
7077	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68273G101	US68273G1013	P0097390
7078	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	683399109	US6833991093	P0037350
7079	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	683757108	US6837571081	P0100460
7080	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68375N103	US68375N1037	P0202600
7081	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68375Q403	US68375Q4038	P0185430
7082	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68375V105	US68375V1052	P0205150
7083	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	684010101	US6840101017	P0174530
7084	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68401H104	US68401H1041	P0204620
7085	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68554V108	US68554V1089	P0105710
7086	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68555P100	US68555P1003	P0196580
7087	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	685564106	US6855641063	P0864270
7088	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68557K109	US68557K1097	P0208750
7089	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	686164104	US6861641040	P0199000
7090	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68618W100	PR68618W1001	P0028970
7091	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	686275108	US6862751087	P0219970
7092	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68628V308	US68628V3087	P0219990
7093	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	686323106	US6863231063	P0201690
7094	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	686688102	US6866881021	P0170300
7095	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68750U102	US68750U1025	P0049010
7096	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68827R108	US68827R1086	P0196020
7097	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	689648103	US6896481032	P1085640
7098	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	690027206	US6900272062	P0167950
7099	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	690370101	US6903701018	P0090610
7100	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	690732102	US6907321029	P1250640
7101	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	691497309	US6914973093	P1316540
7102	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69318J100	US69318J1007	P0074980
7103	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69323K100	US69323K1007	P0126840
7104	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69325Q105	US69325Q1058	P0105990
7105	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69329Y104	US69329Y1047	P0188350
7106	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693320202	US6933202029	P0174250
7107	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69333Y108	US69333Y1082	P0063660
7108	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693366205	US6933662057	P0088400
7109	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69336T205	US69336T2050	P0188040
7110	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693417107	US6934171074	P0067940

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7055	OBAGI MEDICAL PRODUCTS INC	01/01/00		TMS
7056	OCEANFIRST FINANCIAL CORP	01/01/00		TMS
7057	OCWEN FINANCIAL CORPORATION NEW	01/01/00		TMS
7058	ODYSSEY MARINE EXPLORATION INC	01/01/00		TMS
7059	ODYSSEY HEALTHCARE INC	01/01/00		TMS
7060	ODYSSEY RE HOLDINGS CORP	01/01/00		TMS
7061	OILSANDS QUEST INC	01/01/00		TMS
7062	OLD DOMINION FREIGHT LINES INC	01/01/00		TMS
7063	OLD NATIONAL BANCORP-IND	01/01/00		TMS
7064	OLD SECOND BANCORP INC-DEL	01/01/00		TMS
7065	OLIN CORP NEW	01/01/00		TMS
7066	OLYMPIC STEEL INC	01/01/00		TMS
7067	OMEGA HEALTHCARE INVESTORS INC	01/01/00		TMS
7068	OMRIX BIOPHARMACEUTICALS INC	01/01/00		TMS
7069	OMEGA FLEX INC	01/01/00		TMS
7070	OMEGA PROTEIN CORP	01/01/00		TMS
7071	OMNIVISION TECHNOLOGIES INC	01/01/00		TMS
7072	OMNITURE INC	01/01/00		TMS
7073	OMNICELL INC	01/01/00		TMS
7074	ON ASSIGNMENT INC	01/01/00		TMS
7075	ONE LIBERTY PROPERTIES INC	01/01/00		TMS
7076	1800 FLOWERS.COM INC CL A	01/01/00		TMS
7077	ONLINE RESOURCES CORP	01/01/00		TMS
7078	ONYX PHARMACEUTICALS INC	01/01/00		TMS
7079	OPNET TECHNOLOGIES INC	01/01/00		TMS
7080	OPKO HEALTH INC	01/01/00		TMS
7081	OPLINK COMMUNICATIONS INC NEW	01/01/00		TMS
7082	OPNEXT INC	01/01/00		TMS
7083	OPTIONSXPRESS HOLDINGS INC	01/01/00		TMS
7084	OPTIMER PHARMACEUTICALS INC	01/01/00		TMS
7085	ORASURE TECHNOLOGIES INC	01/01/00		TMS
7086	ORBCOMM INC	01/01/00		TMS
7087	ORBITAL SCIENCES CORP	01/01/00		TMS
7088	ORBITZ WORLDWIDE INC COM	01/01/00		TMS
7089	OREXIGEN THERAPEUTICS INC	01/01/00		TMS
7090	ORIENTAL FINANCIAL GROUP INC	01/01/00		TMS
7091	ORION ENERGY SYSTEMS INC	01/01/00		TMS
7092	ORION MARINE GROUP INC	01/01/00		TMS
7093	ORITANI FINANCIAL CORP	01/01/00		TMS
7094	ORMAT TECHNOLOGIES INC	01/01/00		TMS
7095	ORTHOVITA INC	01/01/00		TMS
7096	OSIRIS THERAPEUTICS INC	01/01/00		TMS
7097	OTTER TAIL CORP	01/01/00		TMS
7098	OUTDOOR CHANNEL HOLDINGS INC NEW	01/01/00		TMS
7099	OVERSTOCK.COM INC DEL	01/01/00		TMS
7100	OWENS & MINOR INC HOLDING CO	01/01/00		TMS
7101	OXFORD INDUSTRIES INC	01/01/00		TMS
7102	PC CONNECTION INC	01/01/00		TMS
7103	PC MALL INC	01/01/00		TMS
7104	PC-TEL INC	01/01/00		TMS
7105	PDL BIOPHARMA INC	01/01/00		TMS
7106	PHH CORP NEW	01/01/00		TMS
7107	PF CHANGS CHINA BISTRO INC	01/01/00		TMS
7108	PICO HOLDINGS INC-NEW	01/01/00		TMS
7109	PHI INC NON-VOTING	01/01/00		TMS
7110	PLX TECHNOLOGY INC COM	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7055	(2,146)	9.73	9.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7056	(1,073)	19.01	19.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7057	(4,329)	7.26	7.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7058	(5,846)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7059	(3,996)	10.30	10.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7060	(2,960)	38.38	38.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7061	(21,386)	3.18	3.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7062	(3,367)	33.86	33.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7063	(8,066)	20.28	20.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7064	(1,665)	19.54	19.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7065	(9,102)	23.38	23.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7066	(1,110)	35.76	35.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7067	(9,213)	17.85	17.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7068	(1,739)	21.53	21.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7069	(370)	22.39	22.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7070	(2,257)	11.90	11.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7071	(6,216)	12.35	12.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7072	(7,585)	18.97	18.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7073	(3,811)	16.02	16.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7074	(4,329)	9.43	9.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7075	(962)	16.82	16.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7076	(3,182)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7077	(3,515)	8.60	8.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7078	(6,771)	38.62	38.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7079	(1,591)	13.22	13.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7080	(5,772)	1.77	1.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7081	(2,516)	12.67	12.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7082	(2,331)	5.02	5.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7083	(5,143)	21.86	21.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7084	(3,034)	8.62	8.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7085	(5,698)	5.07	5.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7086	(3,848)	4.86	4.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7087	(7,104)	25.45	25.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7088	(4,440)	6.30	6.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7089	(2,442)	10.25	10.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7090	(2,960)	19.12	19.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7091	(1,110)	5.44	5.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7092	(2,627)	11.41	11.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7093	(1,591)	16.65	16.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7094	(2,183)	43.06	43.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7095	(8,066)	2.78	2.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7096	(1,813)	15.98	15.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7097	(3,663)	39.95	39.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7098	(1,961)	8.03	8.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7099	(1,887)	19.05	19.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7100	(4,995)	45.62	45.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7101	(1,739)	24.90	24.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7102	(1,184)	7.66	7.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7103	(1,332)	8.32	8.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7104	(2,368)	9.10	9.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7105	(14,504)	10.84	10.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7106	(6,586)	16.10	16.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7107	(2,960)	23.75	23.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7108	(1,961)	43.76	43.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7109	(1,665)	38.48	38.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7110	(3,441)	5.08	5.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7111	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7112	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7113	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7114	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7115	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7116	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7117	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7118	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7119	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7120	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7121	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7122	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7123	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7124	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7125	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7126	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7127	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7128	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7129	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7130	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7131	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7132	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7133	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7134	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7135	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7136	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7137	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7138	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7139	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7140	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7141	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7142	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7143	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7144	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7145	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7146	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7147	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7148	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7149	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7150	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7151	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7152	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7153	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7154	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7155	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7156	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7157	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7158	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7159	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7160	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7161	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7162	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7163	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7164	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7165	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7166	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7111	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693419202	US6934192021	P0064110
7112	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69344F106	US69344F1066	P0040720
7113	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69344M101	US69344M1018	P2287560
7114	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69345P103	US69345P1030	P0225960
7115	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69349H107	US69349H1077	P0132640
7116	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69357C503	US69357C5031	P0195070
7117	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69360J107	US69360J1079	P0075770
7118	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69366A100	US69366A1007	P0056490
7119	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69373H106	US69373H1068	P0125470
7120	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69404P101	US69404P1012	P0088890
7121	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69412V108	US69412V1089	P0070380
7122	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69423U107	US69423U1079	P0176550
7123	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	694873100	US6948731004	P0931880
7124	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	695263103	US6952631033	P0227080
7125	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	695459107	US6954591078	P0205620
7126	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69562K100	US69562K1007	P0098870
7127	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	696639103	US6966391038	P3952630
7128	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	696643105	US6966431057	P0180920
7129	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	697529303	US6975293035	P0069250
7130	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	698477106	US6984771062	P2519070
7131	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	698657103	US6986571031	P0070090
7132	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	698813102	US6988131024	P0935520
7133	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69888P106	US69888P1066	P0164050
7134	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	699157103	US6991571034	P2661160
7135	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	699173209	US6991732099	P0189990
7136	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	699462107	US6994621075	P0022670
7137	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	700416209	US7004162092	P2767750
7138	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	700658107	US7006581075	P2781120
7139	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	700666100	US7006661000	P0059000
7140	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	701081101	US7010811013	P2832590
7141	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	701354102	US7013541021	P1277670
7142	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	70159Q104	US70159Q1040	P0018770
7143	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	70335Y104	US70335Y1047	P0143920
7144	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	70337B102	US70337B1026	P0048160
7145	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	704699107	US7046991078	P0051230
7146	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	705560100	US7055601006	P0117030
7147	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	705573103	US7055731035	P0017200
7148	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	707051108	US7070511081	P0049510
7149	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	707882106	US7078821060	P3593470
7150	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	708062104	US7080621045	P0196800
7151	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	708677109	US7086771091	P0099490
7152	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	709102107	US7091021078	P3640000
7153	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	709600100	US7096001000	P0172570
7154	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	709789101	US7097891011	P3769520
7155	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	712714302	US7127143029	P0168080
7156	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	713278109	US7132781094	P3917200
7157	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71375U101	US71375U1016	P0071460
7158	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	713831105	US7138311052	P0001110
7159	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	713839108	US7138391088	P4075080
7160	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	714265105	US7142651055	P0046080
7161	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	716382106	US7163821066	P0047540
7162	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	716578109	US7165781094	P4467520
7163	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	716748108	US7167481081	P1008820
7164	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	717148100	US7171481002	P0196940
7165	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71714F104	US71714F1049	P0208080
7166	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71715N106	US71715N1063	P0207350

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7111	PMA CAPITAL CORP-CL A	01/01/00		TMS
7112	PMC-SIERRA INC	01/01/00		TMS
7113	PMI GROUP INC	01/01/00		TMS
7114	PMFG INC	01/01/00		TMS
7115	PNM RESOURCES INC COM	01/01/00		TMS
7116	PRG-SCHULTZ INTERNATIONAL INC NEW	01/01/00		TMS
7117	PS BUSINESS PARKS INC CALIFORNIA	01/01/00		TMS
7118	PSS WORLD MEDICAL INC 4	01/01/00		TMS
7119	PACER INTERNATIONAL INC TENN	01/01/00		TMS
7120	PACIFIC CAPITAL BANCORP	01/01/00		TMS
7121	PACIFIC CONTL CORP (ORE)	01/01/00		TMS
7122	PACIFIC ETHANOL INC	01/01/00		TMS
7123	PACIFIC SUNWEAR OF CALIFORNIA INC	01/01/00		TMS
7124	PACWEST BANCORP	01/01/00		TMS
7125	PAETEC HOLDING CORP	01/01/00		TMS
7126	PAIN THERAPEUTICS INC	01/01/00		TMS
7127	PALM HARBOR HOMES INC	01/01/00		TMS
7128	PALM INC	01/01/00		TMS
7129	PALOMAR MED TECHNOLOGIES INC COM NEW	01/01/00		TMS
7130	PANHANDLE OIL AND GAS INC CL A	01/01/00		TMS
7131	PANTRY INC	01/01/00		TMS
7132	PAPA JOHNS INTERNATIONAL INC	01/01/00		TMS
7133	PAR PHARMACEUTICAL COMPANIES INC	01/01/00		TMS
7134	PARALLEL PETROLEUM CORP-DEL	01/01/00		TMS
7135	PARAMETRIC TECHNOLOGY CORP NEW	01/01/00		TMS
7136	PAREXEL INTERNATIONAL CORP	01/01/00		TMS
7137	PARK ELECTROCHEMICAL CORP	01/01/00		TMS
7138	PARK NATIONAL CORP	01/01/00		TMS
7139	PARK-OHIO HLDGS CORP	01/01/00		TMS
7140	PARKER DRILLING CO SHR USD 0.16EUR	01/01/00		TMS
7141	PARKERVISION INC	01/01/00		TMS
7142	PARKWAY PROPERTIES INC	01/01/00		TMS
7143	PATRIOT CAPITAL FUNDING INC	01/01/00		TMS
7144	PATRIOT TRANSPORTATION HOLDINGINC	01/01/00		TMS
7145	PEAPACK-GLADSTONE FINANCIAL CORPORATION	01/01/00		TMS
7146	PEETS COFFEE & TEA INC	01/01/00		TMS
7147	PEGASYSTEMS INC	01/01/00		TMS
7148	PENFORD CORP	01/01/00		TMS
7149	PENN VIRGINIA CORP	01/01/00		TMS
7150	PENNANTPARK INVESTMENT CORP	01/01/00		TMS
7151	PENNSYLVANIA COMMERCE BANCORP INC	01/01/00		TMS
7152	PENNSYLVANIA REAL ESTATE INVESTMENT TRUST-SBI	01/01/00		TMS
7153	PENSON WORLDWIDE INCSHR USD 0.01EUR	01/01/00		TMS
7154	PEOPLES BANCORP INC-DEL	01/01/00		TMS
7155	PEOPLESUPPORT INC	01/01/00		TMS
7156	PEP BOYS-MANNY MOE & JACK	01/01/00		TMS
7157	PERFICIENT INC	01/01/00		TMS
7158	PERICOM SEMICONDUCTOR CORP	01/01/00		TMS
7159	PERINI CORP	01/01/00		TMS
7160	PEROT SYSTEMS CORP CL A	01/01/00		TMS
7161	PETMED EXPRESS INC	01/01/00		TMS
7162	PETROLEUM DEVELOPMENT CORP-NEV	01/01/00		TMS
7163	PETROQUEST ENERGY INC	01/01/00		TMS
7164	PHARMANET DEVELOPMENT GROUP INC	01/01/00		TMS
7165	PHARMERICA CORPORATION	01/01/00		TMS
7166	PHARMASSET INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7111	(3,885)	10.04	10.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7112	(26,566)	8.38	8.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7113	(9,879)	3.10	3.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7114	(1,591)	19.73	19.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7115	(9,361)	10.99	10.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7116	(1,850)	11.29	11.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7117	(1,813)	56.07	56.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7118	(7,548)	19.82	19.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7119	(4,218)	18.87	18.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7120	(5,624)	17.39	17.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7121	(1,295)	13.38	13.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7122	(5,439)	1.65	1.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7123	(8,621)	6.72	6.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7124	(2,960)	30.00	30.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7125	(15,022)	3.07	3.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7126	(4,181)	8.56	8.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7127	(1,221)	8.87	8.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7128	(13,024)	7.14	7.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7129	(2,220)	14.73	14.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7130	(888)	30.87	30.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7131	(2,701)	21.08	21.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7132	(2,664)	28.97	28.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7133	(4,181)	14.05	14.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7134	(5,032)	9.99	9.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7135	(13,986)	20.58	20.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7136	(6,882)	31.63	31.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7137	(2,479)	28.35	28.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7138	(1,332)	66.99	66.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7139	(999)	19.78	19.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7140	(13,727)	8.66	8.66	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
7141	(2,812)	11.57	11.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7142	(1,850)	37.83	37.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7143	(2,516)	6.85	6.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7144	(185)	81.51	81.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7145	(999)	28.29	28.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7146	(1,702)	26.14	26.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7147	(1,776)	13.02	13.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7148	(1,369)	16.92	16.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7149	(5,069)	55.53	55.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7150	(2,553)	8.05	8.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7151	(629)	28.09	28.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7152	(4,255)	21.32	21.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7153	(2,035)	16.59	16.59	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
7154	(1,258)	21.53	21.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7155	(2,331)	12.16	12.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7156	(5,143)	6.18	6.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7157	(3,885)	6.75	6.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7158	(2,701)	12.34	12.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7159	(3,293)	25.08	25.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7160	(10,508)	17.39	17.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7161	(2,886)	15.86	15.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7162	(1,813)	48.75	48.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7163	(5,291)	16.00	16.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7164	(2,368)	11.27	11.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7165	(3,700)	24.86	24.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7166	(2,035)	20.81	20.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7167	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7168	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7169	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7170	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7171	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7172	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7173	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7174	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7175	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7176	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7177	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7178	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7179	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7180	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7181	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7182	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7183	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7184	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7185	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7186	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7187	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7188	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7189	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7190	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7191	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7192	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7193	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7194	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7195	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7196	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7197	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7198	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7199	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7200	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7201	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7202	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7203	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7204	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7205	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7206	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7207	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7208	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7209	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7210	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7211	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7212	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7213	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7214	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7215	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7216	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7217	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7218	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7219	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7220	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7221	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7222	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7167	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71721R406	US71721R4065	P0165970
7168	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71902E109	US71902E1091	P0126360
7169	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	719153108	US7191531083	P4980540
7170	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	719364101	US7193641013	P0000990
7171	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	719405102	US7194051022	P5103700
7172	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	720186105	US7201861058	P5256760
7173	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	720279108	US7202791080	P5281290
7174	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	721283109	US7212831090	P0143820
7175	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	721467108	US7214671080	P5341490
7176	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	723456109	US7234561097	P0057430
7177	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	72346Q104	US72346Q1040	P0100450
7178	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	723655106	US7236551062	P0128320
7179	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	724078100	US7240781002	P0157920
7180	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	727493108	US7274931085	P4151980
7181	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	728117300	US7281173002	P6140620
7182	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	729132100	US7291321005	P6161950
7183	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	72919P103	US72919P1030	P0073880
7184	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	731068102	US7310681025	P6283970
7185	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73172K104	US73172K1043	P0037610
7186	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73179P106	US73179P1066	P0104630
7187	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73179V103	US73179V1035	P0166880
7188	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73278L105	US73278L1052	P0173260
7189	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73640Q105	US73640Q1058	P0145480
7190	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	736508847	US7365088472	P0190600
7191	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	737464107	US7374641071	P5476430
7192	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	737630103	US7376301039	P0207520
7193	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	739128106	US7391281067	P6905040
7194	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	739276103	US7392761034	P0051560
7195	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	739308104	US7393081044	P0047570
7196	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	739363109	US7393631095	P0022320
7197	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73936N105	US73936N1054	P0211860
7198	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73941U102	US73941U1025	P0111080
7199	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740065107	US7400651078	P7221500
7200	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740444104	US7404441047	P7137030
7201	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740585104	US7405851046	P0173300
7202	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740884101	US7408841010	P7267530
7203	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740921101	US7409211015	P0118970
7204	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	741113104	US7411131045	P7294390
7205	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74112D101	US74112D1019	P0175080
7206	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	741511109	US7415111092	P0042310
7207	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74157K846	US74157K8466	P0212600
7208	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74158E104	US74158E1047	P7427170
7209	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	742352107	US7423521076	P0124230
7210	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74267C106	US74267C1062	P0122380
7211	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	742962103	US7429621037	P6244620
7212	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743187106	US7431871067	P0024710
7213	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743312100	US7433121008	P5754610
7214	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74346Y103	US74346Y1038	P0209960
7215	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74348T102	US74348T1025	P0166450
7216	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743606105	US7436061052	P0086640
7217	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74365A101	US74365A1016	P0205590
7218	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743663403	US7436634031	P0175070
7219	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743815102	US7438151026	P0155200
7220	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743859100	US7438591007	P7727920
7221	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74386T105	US74386T1051	P0135520
7222	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	744028101	US7440281019	P0180450

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7167	PHASE FORWARD INCORPORATED	01/01/00		TMS
7168	PHOENIX COMPANIES INC NEW	01/01/00		TMS
7169	PHOENIX TECHNOLOGIES LTD	01/01/00		TMS
7170	PHOTON DYNAMICS INC	01/01/00		TMS
7171	PHOTRONICS INC	01/01/00		TMS
7172	PIEDMONT NATURAL GAS CO INC	01/01/00		TMS
7173	PIER 1 IMPORTS INC	01/01/00		TMS
7174	PIKE ELEC CORP	01/01/00		TMS
7175	PILGRIMS PRIDE CORP	01/01/00		TMS
7176	PINNACLE ENTERTAINMENT INC	01/01/00		TMS
7177	PINNACLE FINL PARTNERS INC	01/01/00		TMS
7178	PIONEER DRILLING CO	01/01/00		TMS
7179	PIPER JAFFRAY COS	01/01/00		TMS
7180	PLANTRONICS INC NEW	01/01/00		TMS
7181	PLAYBOY ENTERPRISES INC HOLDING CO CL B	01/01/00		TMS
7182	PLEXUS CORP	01/01/00		TMS
7183	PLUG PWR INC COM	01/01/00		TMS
7184	POLARIS INDUSTRIES INC	01/01/00		TMS
7185	POLYCOM INC	01/01/00		TMS
7186	POLYONE CORP	01/01/00		TMS
7187	POLYPORE INTERNATIONAL INC	01/01/00		TMS
7188	POOL CORPORATION	01/01/00		TMS
7189	PORTFOLIO RECOVERY ASSOCIATES INC	01/01/00		TMS
7190	PORTLAND GENERAL ELECTRIC CO NEW	01/01/00		TMS
7191	POST PROPERTIES INC	01/01/00		TMS
7192	POTLATCH CORPORATION NEW	01/01/00		TMS
7193	POWELL INDUSTRIES INC	01/01/00		TMS
7194	POWER INTEGRATIONS INC	01/01/00		TMS
7195	POWER-ONE INC	01/01/00		TMS
7196	POWERWAVE TECHNOLOGIES INC	01/01/00		TMS
7197	POWERSECURE INTERNATIONAL INC	01/01/00		TMS
7198	POZEN INC	01/01/00		TMS
7199	PRE-PAID LEGAL SERVICES INC	01/01/00		TMS
7200	PREFORMED LINE PRODUCTS CO	01/01/00		TMS
7201	PREMIERE GLOBAL SERVICES INC	01/01/00		TMS
7202	PRESIDENTIAL LIFE CORP	01/01/00		TMS
7203	PREMIERWEST BANCORP	01/01/00		TMS
7204	PRESSTEK INC	01/01/00		TMS
7205	PRESTIGE BRANDS HLDGS INC	01/01/00		TMS
7206	PRICESMART INC	01/01/00		TMS
7207	PRIMEDIA INC NEW	01/01/00		TMS
7208	PRIMEENERGY CORP	01/01/00		TMS
7209	PRINCETON REVIEW INC	01/01/00		TMS
7210	PROASSURANCE CORP	01/01/00		TMS
7211	PRIVATEBANCORP INC	01/01/00		TMS
7212	PROGENICS PHARMACEUTICALS INC	01/01/00		TMS
7213	PROGRESS SOFTWARE CORP	01/01/00		TMS
7214	PROS HOLDINGS INC COM STK	01/01/00		TMS
7215	PROSPECT CAPITAL CORPORATION	01/01/00		TMS
7216	PROSPERITY BANCSHARES INC	01/01/00		TMS
7217	PROTALIX BIOTHERAPEUTICS INC	01/01/00		TMS
7218	PROTECTION ONE INC NEW	01/01/00		TMS
7219	PROVIDENCE SERVICE CORP (THE) COM	01/01/00		TMS
7220	PROVIDENT BANKSHARES CORP	01/01/00		TMS
7221	PROVIDENT FINANCIAL SERVICES INC	01/01/00		TMS
7222	PROVIDENT NEW YORK BANCORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7167	(5,217)	18.98	18.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7168	(13,912)	11.85	11.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7169	(3,367)	10.37	10.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7170	(4,366)	13.47	13.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7171	(5,069)	3.40	3.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7172	(8,917)	30.15	30.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7173	(10,878)	4.20	4.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7174	(2,072)	15.93	15.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7175	(5,476)	12.97	12.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7176	(7,289)	9.88	9.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7177	(2,738)	27.19	27.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7178	(6,068)	14.50	14.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7179	(2,294)	35.43	35.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7180	(5,957)	25.87	25.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7181	(2,590)	3.95	3.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7182	(4,847)	23.30	23.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7183	(9,768)	2.07	2.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7184	(3,996)	47.93	47.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7185	(10,656)	25.48	25.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7186	(11,359)	8.03	8.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7187	(1,924)	23.21	23.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7188	(5,809)	22.90	22.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7189	(1,850)	42.32	42.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7190	(7,585)	25.47	25.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7191	(5,365)	30.25	30.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7192	(4,773)	47.90	47.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7193	(888)	40.35	40.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7194	(3,700)	23.67	23.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7195	(9,102)	1.85	1.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7196	(16,021)	4.81	4.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7197	(2,072)	6.57	6.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7198	(3,182)	10.58	10.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7199	(962)	43.93	43.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7200	(333)	53.65	53.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7201	(7,511)	14.56	14.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7202	(2,627)	17.54	17.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7203	(2,331)	7.82	7.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7204	(3,367)	5.55	5.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7205	(4,107)	9.36	9.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7206	(1,739)	18.61	18.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7207	(3,071)	2.50	2.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7208	(111)	76.83	76.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7209	(1,628)	8.04	8.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7210	(3,885)	55.74	55.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7211	(2,627)	35.46	35.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7212	(3,256)	14.11	14.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7213	(5,069)	26.98	26.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7214	(1,554)	9.94	9.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7215	(3,219)	13.17	13.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7216	(4,773)	34.02	34.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7217	(1,295)	2.35	2.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7218	(740)	6.96	6.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7219	(1,480)	12.81	12.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7220	(4,033)	9.46	9.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7221	(7,252)	16.69	16.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7222	(4,884)	13.84	13.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7223	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7224	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7225	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7226	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7227	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7228	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7229	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7230	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7231	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7232	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7233	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7234	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7235	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7236	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7237	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7238	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7239	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7240	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7241	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7242	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7243	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7244	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7245	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7246	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7247	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7248	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7249	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7250	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7251	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7252	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7253	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7254	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7255	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7256	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7257	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7258	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7259	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7260	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7261	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7262	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7263	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7264	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7265	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7266	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7267	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7268	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7269	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7270	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7271	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7272	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7273	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7274	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7275	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7276	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7277	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7278	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7223	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74439H108	US74439H1086	P0142940
7224	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	746945104	US7469451048	P0205120
7225	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74727D108	US74727D1081	P0041610
7226	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747316107	US7473161070	P8314070
7227	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74731Q103	US74731Q1031	P0215350
7228	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747582104	US7475821044	P8378020
7229	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747619104	US7476191041	P0222250
7230	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74765E109	US74765E1091	P0141170
7231	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747906204	US7479062041	P0100640
7232	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	748349305	US7483493059	P0184890
7233	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74834T103	US74834T1034	P0102420
7234	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74835Y101	US74835Y1010	P0107960
7235	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74838C106	US74838C1062	P8607770
7236	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74838J101	US74838J1016	P8607950
7237	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749227104	US7492271041	R0035840
7238	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749361200	US7493612003	R0050770
7239	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749388104	US7493881046	R0044500
7240	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74955W307	US74955W3079	R0015950
7241	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749607107	US7496071074	R0039080
7242	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749660106	US7496601060	R0050050
7243	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74972L102	US74972L1026	R0063460
7244	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74973W107	US74973W1071	R0016440
7245	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74975N105	US74975N1054	R0070140
7246	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749941100	US7499411004	R0011590
7247	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750077109	US7500771099	R0051080
7248	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750236101	US7502361014	R0022260
7249	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75025N102	US75025N1028	R0009900
7250	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750459109	US7504591097	R0002030
7251	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750491102	US7504911022	R0060740
7252	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	751028101	US7510281014	R0009420
7253	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75130P109	US75130P1093	R0056890
7254	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	751452202	US7514522025	R0016430
7255	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	754055101	US7540551014	R0046020
7256	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	754212108	US7542121089	R1170000
7257	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75524B104	US75524B1044	R0053750
7258	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75605L104	US75605L1044	R0015530
7259	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	756109104	US7561091049	R2236080
7260	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75689M101	US75689M1018	R0042450
7261	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75734R105	US75734R1059	R0053740
7262	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	758075402	US7580754023	R2407870
7263	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	758750103	US7587501039	R1979040
7264	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75886F107	US75886F1075	R2188740
7265	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	758932107	US7589321071	R2191780
7266	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	759148109	US7591481095	R2140110
7267	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75968L105	US75968L1052	R0036080
7268	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75970E107	US75970E1073	R0051930
7269	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	759916109	US7599161095	R2626000
7270	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76009N100	US76009N1000	R0019290
7271	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760112102	US7601121020	R2189270
7272	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760276105	US7602761055	R0042810
7273	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760281204	US7602812049	R0005770
7274	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760943100	US7609431009	R2211650
7275	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	761195205	US7611952059	R2207450
7276	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76120W302	US76120W3025	R0055330
7277	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76122Q105	US76122Q1058	R0033920
7278	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76128Y102	US76128Y1029	R0045730

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7223	PSYCHIATRIC SOLUTIONS INC	01/01/00		TMS
7224	QUADRA REALTY TRUST INC	01/01/00		TMS
7225	QAD INC	01/01/00		TMS
7226	QUAKER CHEMICAL CORP	01/01/00		TMS
7227	PZENA INVESTMENT MANAGEMENT INC CL A	01/01/00		TMS
7228	QUALITY SYSTEMS INC	01/01/00		TMS
7229	QUANEX BUILDING PRODUCTS CORP	01/01/00		TMS
7230	QUANTUM FUEL SYS TECHNOLOGIES WORLDWIDE INC	01/01/00		TMS
7231	QUANTUM CORP DSSG COM	01/01/00		TMS
7232	QUEST RESOURCE CORPORATION NEW	01/01/00		TMS
7233	QUEST SOFTWARE INC	01/01/00		TMS
7234	QUESTCOR PHARMACEUTICALS INC	01/01/00		TMS
7235	QUIKSILVER INC	01/01/00		TMS
7236	QUIDEL CORP	01/01/00		TMS
7237	RAIT FINANCIAL TRUST	01/01/00		TMS
7238	RCN CORPORATION NEW	01/01/00		TMS
7239	RC2 CORPORATION	01/01/00		TMS
7240	R H DONNELLEY CORP (NEW)	01/01/00		TMS
7241	RLI CORP	01/01/00		TMS
7242	RPC INC	01/01/00		TMS
7243	RSC HOLDINGS INC	01/01/00		TMS
7244	RTI INTERNATIONAL METALS INC	01/01/00		TMS
7245	RTI BIOLOGICS INC	01/01/00		TMS
7246	RF MICRO DEVICES INC	01/01/00		TMS
7247	RACKABLE SYSTEMS INCSHR USD 0.00EUR	01/01/00		TMS
7248	RADIAN GROUP INC	01/01/00		TMS
7249	RADIANT SYSTEMS INC	01/01/00		TMS
7250	RADISYS CORP	01/01/00		TMS
7251	RADNET INC	01/01/00		TMS
7252	RALCORP HOLDINGS INC NEW	01/01/00		TMS
7253	RAM ENERGY RESOURCES INC	01/01/00		TMS
7254	RAMCO GERSHENSON PROPERTIES TRUST-MD SBI	01/01/00		TMS
7255	RASER TECHNOLOGIES INC	01/01/00		TMS
7256	RAVEN INDUSTRIES INC	01/01/00		TMS
7257	RBC BEARINGS INC	01/01/00		TMS
7258	REALNETWORKS INC	01/01/00		TMS
7259	REALTY INCOME CORP	01/01/00		TMS
7260	RED ROBIN GOURMET BURGERS INC	01/01/00		TMS
7261	REDDY ICE HOLDINGS INC	01/01/00		TMS
7262	REDWOOD TRUST INC	01/01/00		TMS
7263	REGAL-BELOIT CORP	01/01/00		TMS
7264	REGENERON PHARMACEUTICALS INC	01/01/00		TMS
7265	REGIS CORPORATION	01/01/00		TMS
7266	REHABCARE GROUP INC	01/01/00		TMS
7267	RENAISSANCE LEARNING INC	01/01/00		TMS
7268	RENASANT CORPORATION	01/01/00		TMS
7269	REPLIGEN CORP	01/01/00		TMS
7270	RENT A CENTER INC-NEW	01/01/00		TMS
7271	RENTECH INC	01/01/00		TMS
7272	REPUBLIC AIRWAYS HOLDINGS INC	01/01/00		TMS
7273	REPUBLIC BANCORP INC-KY CL A	01/01/00		TMS
7274	RES-CARE INC	01/01/00		TMS
7275	RESOURCE AMERICA INC-CL A	01/01/00		TMS
7276	RESOURCE CAPITAL CORP	01/01/00		TMS
7277	RESOURCES CONNECTION INC	01/01/00		TMS
7278	RETAIL VENTURES INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7223	(6,734)	36.55	36.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7224	0	10.76	10.76	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
7225	(1,480)	6.51	6.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7226	(1,258)	31.50	31.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7227	(740)	7.96	7.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7228	(2,146)	41.51	41.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7229	(4,514)	16.90	16.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7230	(9,102)	1.25	1.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7231	(24,975)	1.68	1.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7232	(3,367)	3.55	3.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7233	(8,806)	14.08	14.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7234	(6,586)	6.79	6.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7235	(15,318)	7.17	7.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7236	(3,441)	16.75	16.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7237	(7,548)	6.00	6.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7238	(4,588)	13.02	13.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7239	(2,109)	25.29	25.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7240	(8,399)	2.76	2.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7241	(2,257)	57.00	57.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7242	(3,552)	15.93	15.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7243	(5,809)	10.04	10.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7244	(2,812)	26.35	26.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7245	(6,549)	9.32	9.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7246	(32,005)	3.12	3.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7247	(3,626)	11.11	11.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7248	(9,805)	4.57	4.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7249	(3,367)	9.17	9.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7250	(2,738)	10.14	10.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7251	(2,590)	4.76	4.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7252	(6,845)	65.25	65.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7253	(5,661)	3.35	3.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7254	(1,887)	23.46	23.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7255	(5,476)	5.92	5.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7256	(1,961)	42.30	42.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7257	(2,664)	35.99	35.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7258	(10,989)	6.38	6.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7259	(12,321)	25.96	25.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7260	(2,035)	28.24	28.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7261	(2,183)	7.84	7.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7262	(3,996)	20.72	20.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7263	(3,922)	48.36	48.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7264	(7,548)	20.71	20.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7265	(5,217)	28.73	28.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7266	(2,183)	19.00	19.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7267	(1,184)	13.20	13.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7268	(2,553)	19.00	19.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7269	(3,774)	5.08	5.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7270	(8,103)	23.16	23.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7271	(20,202)	1.91	1.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7272	(4,255)	11.69	11.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7273	(1,110)	31.50	31.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7274	(3,034)	19.38	19.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7275	(1,184)	12.52	12.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7276	(2,590)	6.03	6.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7277	(5,550)	23.75	23.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7278	(3,515)	4.84	4.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7279	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7280	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7281	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7282	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7283	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7284	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7285	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7286	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7287	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7288	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7289	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7290	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7291	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7292	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7293	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7294	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7295	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7296	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7297	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7298	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7299	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7300	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7301	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7302	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7303	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7304	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7305	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7306	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7307	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7308	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7309	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7310	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7311	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7312	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7313	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7314	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7315	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7316	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7317	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7318	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7319	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7320	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7321	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7322	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7323	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7324	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7325	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7326	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7327	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7328	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7329	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7330	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7331	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7332	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7333	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7334	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7279	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	761565100	US7615651004	R0065630
7280	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	761624105	US7616241052	R2219860
7281	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	761640101	US7616401011	R0073570
7282	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	765641303	US7656413033	R0021250
7283	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	766559603	US7665596034	R0045010
7284	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76657R106	US76657R1068	R0049180
7285	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	766721104	US7667211046	R3462270
7286	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	767735103	US7677351030	R0069590
7287	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	768573107	US7685731074	R0058780
7288	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	769627100	US7696271003	R3463520
7289	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	770196103	US7701961036	R4761490
7290	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	772739207	US7727392075	R5209390
7291	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	774186100	US7741861006	R0052280
7292	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	774415103	US7744151033	R0053630
7293	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	775043102	US7750431022	R0006840
7294	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	775133101	US7751331015	R5612980
7295	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	775711104	US7757111049	R5742570
7296	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	77581P109	US77581P1093	R0057920
7297	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	777779307	US7777793073	R0055580
7298	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	780287108	US7802871084	R6560700
7299	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78112T107	US78112T1079	R0068240
7300	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	781182100	US7811821005	R0005860
7301	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	781258108	US7812581087	R6907550
7302	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	781270103	US7812701032	R0026070
7303	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	781846209	US7818462092	R0042790
7304	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	782233100	US7822331002	R6980070
7305	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	783332109	US7833321091	R0053620
7306	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	783764103	US7837641031	R7377500
7307	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	783859101	US7838591011	S0026140
7308	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78401V102	US78401V1026	S0153270
7309	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78427V102	US78427V1026	S0138620
7310	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	784305104	US7843051043	S0015800
7311	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78462K102	US78462K1025	S1469330
7312	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78463B101	US78463B1017	S0114070
7313	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78464R105	US78464R1059	S0133920
7314	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	784774101	US7847741011	S0190070
7315	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78486Q101	US78486Q1013	S0193570
7316	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78503N107	US78503N1072	S0129910
7317	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	785060104	US7850601045	S0034450
7318	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	786449108	US7864491086	S0074140
7319	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78648T100	US78648T1007	S0135390
7320	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78709Y105	US78709Y1055	S0207090
7321	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	795435106	US7954351067	S0130930
7322	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	79546E104	US79546E1047	S0186030
7323	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800013104	US8000131040	S0433140
7324	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800363103	US8003631038	S0449270
7325	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800677106	US8006771062	S0091450
7326	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800907107	US8009071072	S1017490
7327	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	803062108	US8030621085	S0018930
7328	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	804137107	US8041371076	S0060810
7329	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	804395101	US8043951016	S6641230
7330	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	80517Q100	US80517Q1004	S0146220
7331	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	805423308	US8054233080	S0179330
7332	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806037107	US8060371072	S2130850
7333	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806373106	US8063731066	S2156350
7334	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806693107	US8066931077	S0173750

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7279	REX ENERGY CORP	01/01/00		TMS
7280	REX STORES CORP	01/01/00		TMS
7281	REXAHN PHARMACEUTICALS INC	01/01/00		TMS
7282	RICKS CABARET INTL INC COM NEW	01/01/00		TMS
7283	RIGEL PHARMACEUTICALS INC	01/01/00		TMS
7284	RIGHTNOW TECHNOLOGIES INC	01/01/00		TMS
7285	RIMAGE CORP	01/01/00		TMS
7286	RISKMETRICS GROUP INC	01/01/00		TMS
7287	RIVERBED TECHNOLOGY INC	01/01/00		TMS
7288	RIVIERA HOLDINGS CORP	01/01/00		TMS
7289	ROBBINS & MYERS INC	01/01/00		TMS
7290	ROCK-TENN CO-CL A	01/01/00		TMS
7291	ROCKVILLE FINL INC	01/01/00		TMS
7292	ROCKWOOD HOLDINGS INC	01/01/00		TMS
7293	ROFIN SINAR TECHNOLOGIES INC	01/01/00		TMS
7294	ROGERS CORP	01/01/00		TMS
7295	ROLLINS INC	01/01/00		TMS
7296	ROMA FINANCIAL CORPORATION	01/01/00		TMS
7297	ROSETTA RESOURCES INC	01/01/00		TMS
7298	ROYAL GOLD INC	01/01/00		TMS
7299	RUBICON TECHNOLOGY INC	01/01/00		TMS
7300	RUBY TUESDAY INC	01/01/00		TMS
7301	RUDDICK CORP	01/01/00		TMS
7302	RUDOLPH TECHNOLOGIES INC	01/01/00		TMS
7303	RUSH ENTERPRISES INC CL A	01/01/00		TMS
7304	RUSS BERRIE & CO INC	01/01/00		TMS
7305	RUTHS HOSPITALITY GROUP INC	01/01/00		TMS
7306	RYLAND GROUP INC	01/01/00		TMS
7307	S & T BANCORP INC	01/01/00		TMS
7308	SCBT FINANCIAL CORPORATION	01/01/00		TMS
7309	SI INTERNATIONAL INC	01/01/00		TMS
7310	SJW CORP	01/01/00		TMS
7311	SPSS INC	01/01/00		TMS
7312	S1 CORP	01/01/00		TMS
7313	SRA INTERNATIONAL INC CL A	01/01/00		TMS
7314	STEC INC	01/01/00		TMS
7315	SVB FINANCIAL GROUP	01/01/00		TMS
7316	SWS GROUP INC	01/01/00		TMS
7317	S Y BANCORP INC	01/01/00		TMS
7318	SAFEGUARD SCIENTIFICS INC	01/01/00		TMS
7319	SAFETY INSURANCE GROUP INC	01/01/00		TMS
7320	SAIA INC	01/01/00		TMS
7321	SALIX PHARMACEUTICALS LTD DEL	01/01/00		TMS
7322	SALLY BEAUTY HOLDINGS INC	01/01/00		TMS
7323	SANDERSON FARMS INC	01/01/00		TMS
7324	SANDY SPRING BANCORP INC	01/01/00		TMS
7325	SANGAMO BIOSCIENCES INC	01/01/00		TMS
7326	SANMINA-SCI CORP	01/01/00		TMS
7327	SAPIENT CORP	01/01/00		TMS
7328	SAUER DANFOSS INC FORMERLY SAUER INC	01/01/00		TMS
7329	SAUL CENTERS INC	01/01/00		TMS
7330	SAVIENT PHARMACEUTICALS INC	01/01/00		TMS
7331	SAVVIS INC	01/01/00		TMS
7332	SCANSOURCE INC	01/01/00		TMS
7333	SCHAWK INC-CL A	01/01/00		TMS
7334	SCHIFF NUTRITION INTL INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7279	(2,035)	16.56	16.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7280	(1,036)	11.54	11.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7281	(3,515)	0.79	0.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7282	(777)	11.89	11.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7283	(4,440)	24.71	24.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7284	(3,367)	12.15	12.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7285	(1,184)	14.63	14.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7286	(2,627)	19.83	19.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7287	(6,808)	16.45	16.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7288	(1,221)	10.91	10.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7289	(3,404)	37.52	37.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7290	(4,625)	44.00	44.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7291	(1,073)	14.66	14.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7292	(5,069)	32.86	32.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7293	(3,626)	35.90	35.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7294	(2,183)	38.57	38.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7295	(5,069)	17.81	17.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7296	(1,036)	14.89	14.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7297	(6,253)	20.43	20.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7298	(3,552)	30.91	30.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7299	(1,628)	7.79	7.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7300	(6,290)	7.29	7.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7301	(5,106)	33.52	33.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7302	(3,737)	8.83	8.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7303	(4,070)	13.75	13.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7304	(2,035)	6.58	6.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7305	(2,442)	4.68	4.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7306	(5,143)	26.06	26.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7307	(2,886)	34.81	34.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7308	(1,258)	34.53	34.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7309	(1,628)	31.42	31.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7310	(1,591)	25.24	25.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7311	(2,183)	31.81	31.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7312	(6,031)	6.75	6.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7313	(5,180)	22.55	22.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7314	(3,737)	8.98	8.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7315	(3,626)	57.42	57.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7316	(2,960)	19.50	19.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7317	(1,628)	29.05	29.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7318	(14,615)	1.32	1.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7319	(1,961)	42.30	42.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7320	(1,628)	16.97	16.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7321	(5,809)	6.47	6.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7322	(11,470)	8.64	8.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7323	(2,479)	41.02	41.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7324	(1,998)	19.71	19.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7325	(4,477)	8.07	8.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7326	(64,565)	2.19	2.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7327	(10,693)	8.41	8.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7328	(1,369)	29.90	29.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7329	(1,147)	46.48	46.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7330	(6,586)	19.15	19.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7331	(4,551)	14.23	14.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7332	(3,182)	31.97	31.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7333	(1,850)	15.07	15.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7334	(1,110)	6.70	6.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7335	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7336	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7337	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7338	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7339	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7340	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7341	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7342	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7343	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7344	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7345	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7346	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7347	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7348	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7349	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7350	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7351	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7352	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7353	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7354	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7355	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7356	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7357	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7358	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7359	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7360	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7361	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7362	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7363	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7364	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7365	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7366	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7367	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7368	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7369	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7370	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7371	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7372	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7373	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7374	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7375	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7376	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7377	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7378	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7379	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7380	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7381	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7382	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7383	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7384	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7385	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7386	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7387	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7388	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7389	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7390	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7335	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	807066105	US8070661058	S0905190
7336	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	807863105	US8078631053	S0061370
7337	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	808194104	US8081941044	S0940070
7338	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	808541106	US8085411069	S0008290
7339	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	808627103	US8086271033	S0180520
7340	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	811543107	US8115431079	S1466020
7341	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	811656107	US8116561072	S0163870
7342	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	811699107	US8116991071	S0029000
7343	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	811707306	US8117073069	S0134480
7344	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	812139301	US8121393016	S0178200
7345	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	812578102		S0142420
7346	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	813705100	US8137051004	S0008030
7347	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	816300107	US8163001071	S1990560
7348	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	816850101	US8168501018	S2058060
7349	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	816909105	US8169091050	S3070910
7350	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81721M109	US81721M1099	S0111790
7351	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81725T100	US81725T1007	S0105250
7352	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	817337405	US8173374054	S0205490
7353	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82312B106	US82312B1061	S2496350
7354	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	823213103	US8232131032	S0188170
7355	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	824889109	US8248891090	S4039680
7356	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	825107105	US8251071051	S0027750
7357	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	825211105	US8252111054	S0222360
7358	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	825549108	US8255491081	S4036910
7359	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82568P304	US82568P3047	S0184050
7360	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82620P102	US82620P1021	S0126000
7361	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	826565103	US8265651039	S2774990
7362	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82669G104	US82669G1040	S0178470
7363	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	827048109	US8270481091	S0041220
7364	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	827057100	US8270571008	S0008010
7365	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82705T102	US82705T1025	S0080960
7366	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	828730200	US8287302009	S3027550
7367	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	829073105	US8290731053	S4826310
7368	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	829226109	US8292261091	S3173570
7369	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82966C103	US82966C1036	S0180550
7370	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82967H101	US82967H1014	S0155230
7371	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83001P109	US83001P1093	S0101610
7372	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	830566105	US8305661055	S0078130
7373	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83066R107	US83066R1077	S0193640
7374	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	830830105	US8308301055	S3249820
7375	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	830879102	US8308791024	S3260430
7376	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83088M102	US83088M1027	S0136390
7377	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83169Y108	US83169Y1082	S0195890
7378	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	831756101	US8317561012	S0132870
7379	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	831865209	US8318652091	S3328390
7380	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	832154108	US8321541083	S0022240
7381	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	832449102	US8324491021	S3390020
7382	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83421A104	US83421A1043	S0193850
7383	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	834376501	US8343765017	S0232010
7384	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	834445405	US8344454058	S0044080
7385	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835451105	US8354511052	S6177550
7386	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83545G102	US83545G1022	S0061630
7387	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835460106	US8354601069	S6647020
7388	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835470105	US8354701059	S0112100
7389	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83568G104	US83568G1040	S0084580
7390	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835898107	US8358981079	S3626450

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7335	SCHOLASTIC CORP	01/01/00		TMS
7336	SCHOOL SPECIALTY INC	01/01/00		TMS
7337	A SCHULMAN INC	01/01/00		TMS
7338	SCHWEITZER MAUDUIT INTL INC	01/01/00		TMS
7339	SCIELE PHARMA INC	01/01/00		TMS
7340	SEABOARD CORP	01/01/00		TMS
7341	SEABRIGHT INSURANCE HOLDINGS INC	01/01/00		TMS
7342	SEACHANGE INTERNATIONAL INC	01/01/00		TMS
7343	SEACOAST BANKING CORPORATION OF FLORIDA COM	01/01/00		TMS
7344	SEALY CORPORATION	01/01/00		TMS
7345	SEATTLE GENETICS INC	01/01/00		TMS
7346	SECURE COMPUTING CORP	01/01/00		TMS
7347	SELECTIVE INSURANCE GROUP INC	01/01/00		TMS
7348	SEMTECH CORP	01/01/00		TMS
7349	SEMITOOL INC	01/01/00		TMS
7350	SENIOR HSG PPTYS TR SH BEN INT	01/01/00		TMS
7351	SENSIENT TECHNOLOGIES CORP	01/01/00		TMS
7352	SEQUENOM INC NEW	01/01/00		TMS
7353	SHENANDOAH TELECOMMUNICATIONS CO	01/01/00		TMS
7354	***SHENGDA TECH INC	01/01/00		TMS
7355	SHOE CARNIVAL INC-IND	01/01/00		TMS
7356	SHORE BANCSHARES INC	01/01/00		TMS
7357	SHORETEL INC	01/01/00		TMS
7358	SHUFFLE MASTER INC	01/01/00		TMS
7359	SHUTTERFLY INC	01/01/00		TMS
7360	SIERRA BANCORP	01/01/00		TMS
7361	SIGMA DESIGNS INC	01/01/00		TMS
7362	SIGNATURE BANK	01/01/00		TMS
7363	SILGAN HOLDINGS INC	01/01/00		TMS
7364	SILICON STORAGE TECHNOLOGY INC	01/01/00		TMS
7365	SILICON IMAGE INC	01/01/00		TMS
7366	SIMMONS FIRST NATIONAL CORP CL A ($5 PAR)	01/01/00		TMS
7367	SIMPSON MANUFACTURING CO INC	01/01/00		TMS
7368	SINCLAIR BROADCAST GROUP INC CL A	01/01/00		TMS
7369	SIRONA DENTAL SYSTEMS INC	01/01/00		TMS
7370	SIRF TECHNOLOGY HOLDINGS INC	01/01/00		TMS
7371	SIX FLAGS INC	01/01/00		TMS
7372	SKECHERS USA INC CL A	01/01/00		TMS
7373	SKILLED HEALTHCARE GROUP INC CL A	01/01/00		TMS
7374	SKYLINE CORP	01/01/00		TMS
7375	SKYWEST INC	01/01/00		TMS
7376	SKYWORKS SOLUTIONS INC	01/01/00		TMS
7377	SMART BALANCE INC	01/01/00		TMS
7378	SMITH & WESSON HOLDING CORP	01/01/00		TMS
7379	A O SMITH CORP	01/01/00		TMS
7380	SMITH MICRO SOFTWARE INC	01/01/00		TMS
7381	SMITHTOWN BANCORP INC	01/01/00		TMS
7382	SOLERA HOLDINGS INC	01/01/00		TMS
7383	SOLUTIA INC NEW	01/01/00		TMS
7384	SOMANETICS CORP NEW	01/01/00		TMS
7385	SONIC CORP	01/01/00		TMS
7386	SONIC AUTOMOTIVE INC-CL A	01/01/00		TMS
7387	SONIC SOLUTIONS	01/01/00		TMS
7388	SONICWALL INC	01/01/00		TMS
7389	SONOSITE INC	01/01/00		TMS
7390	SOTHEBYS	01/01/00		TMS

	P	Q	R	S	T	U	V
7335	(2,923)	26.46	26.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7336	(2,294)	31.31	31.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7337	(3,293)	22.74	22.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7338	(1,924)	21.00	21.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7339	(3,885)	30.84	30.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7340	(37)	1249.00	1249.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7341	(2,590)	12.86	12.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7342	(3,774)	8.06	8.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7343	(1,813)	8.64	8.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7344	(5,365)	7.95	7.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7345	(7,363)	12.16	12.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7346	(6,438)	4.01	4.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7347	(6,475)	24.41	24.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7348	(7,511)	14.14	14.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7349	(2,738)	8.16	8.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7350	(13,912)	22.21	22.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7351	(5,846)	29.98	29.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7352	(6,882)	20.59	20.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7353	(2,849)	19.72	19.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7354	(3,663)	8.23	8.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7355	(1,073)	17.83	17.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7356	(999)	24.04	24.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7357	(5,081)	6.18	6.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7358	(6,438)	5.27	5.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7359	(2,405)	9.91	9.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7360	(925)	16.17	16.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7361	(3,219)	14.98	14.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7362	(3,626)	34.37	34.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7363	(3,071)	53.40	53.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7364	(10,175)	3.30	3.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7365	(8,917)	5.89	5.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7366	(1,702)	29.96	29.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7367	(4,514)	27.68	27.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7368	(6,364)	6.46	6.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7369	(2,072)	26.30	26.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7370	(7,363)	1.98	1.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7371	(8,880)	1.07	1.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7372	(3,996)	18.93	18.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7373	(2,146)	15.95	15.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7374	(814)	24.00	24.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7375	(7,104)	19.02	19.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7376	(19,795)	8.41	8.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7377	(7,622)	6.78	6.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7378	(4,588)	4.79	4.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7379	(2,442)	44.20	44.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7380	(3,700)	7.10	7.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7381	(1,184)	17.52	17.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7382	(6,290)	29.53	29.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7383	(11,470)	16.91	16.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7384	(1,480)	21.83	21.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7385	(7,289)	14.83	14.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7386	(3,182)	11.63	11.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7387	(2,701)	4.86	4.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7388	(6,549)	5.94	5.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7389	(2,035)	32.99	32.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7390	(8,177)	23.03	23.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7391	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7392	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7393	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7394	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7395	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7396	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7397	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7398	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7399	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7400	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7401	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7402	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7403	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7404	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7405	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7406	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7407	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7408	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7409	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7410	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7411	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7412	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7413	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7414	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7415	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7416	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7417	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7418	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7419	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7420	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7421	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7422	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7423	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7424	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7425	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7426	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7427	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7428	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7429	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7430	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7431	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7432	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7433	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7434	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7435	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7436	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7437	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7438	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7439	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7440	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7441	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7442	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7443	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7444	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7445	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7446	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
7391	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835916107	US8359161077	S0126340
7392	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83616T108	US83616T1088	S0189850
7393	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	837841105	US8378411057	S0096900
7394	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	838518108	US8385181081	S3758000
7395	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84470P109	US84470P1093	S0019010
7396	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	844767103	US8447671038	S6645060
7397	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	844895102	US8448951025	S4262840
7398	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	845331107	US8453311073	S4302970
7399	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84610H108	US84610H1086	S3177580
7400	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84649R101	US84649R1014	S0172820
7401	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	846819100	US8468191007	S4542160
7402	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	846822104	US8468221044	S0096630
7403	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	847220209	US8472202097	S4542520
7404	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84760C107	US84760C1071	S6409700
7405	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84762L105	US84762L1052	S0192420
7406	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	847788106	US8477881069	S7411750
7407	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	848420105	US8484201053	S0097380
7408	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85254C305	US85254C3051	S0126930
7409	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	853626109	US8536261097	S5205000
7410	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85375C101	US85375C1018	S6895980
7411	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	853790103	US8537901030	S0155600
7412	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	853887107	US8538871075	S5323010
7413	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	854231107	US8542311076	S5461090
7414	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	854532108	US8545321080	S0184430
7415	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85517P101	US85517P1012	S0072580
7416	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85528P108	US85528P1084	S0221540
7417	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	855707105	US8557071052	S6892310
7418	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	855716106	US8557161069	S5680130
7419	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	857873103	US8578731031	S0115390
7420	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858375108	US8583751081	S6899090
7421	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858495104	US8584951045	S0026630
7422	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85856G100	US85856G1004	S0208190
7423	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858586100	US8585861003	S5991500
7424	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858907108	US8589071088	S6903630
7425	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859152100	US8591521005	S6900140
7426	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859158107	US8591581074	S6032520
7427	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85916J102	US85916J1025	S0158370
7428	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859241101	US8592411016	S0129500
7429	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859319105	US8593191054	S6903810
7430	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	860370105	US8603701058	S6894640
7431	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	860372101	US8603721015	S6168090
7432	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	860630102	US8606301021	S6212050
7433	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86074Q102	US86074Q1022	S7317920
7434	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	861642106	US8616421066	S7156300
7435	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86183P102	US86183P1021	S0053140
7436	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	862685104	US8626851047	S7313730
7437	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86272T106	US86272T1060	S0156750
7438	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	863167201	US8631672016	S0146580
7439	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	864596101	US8645961017	S0204670
7440	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	864739107	US8647391072	S6563920
7441	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	864909106	US8649091068	S0199330
7442	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	865378103	US8653781034	S0123420
7443	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86663B102	US86663B1026	S0025220
7444	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	866674104	US8666741041	S7226130
7445	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	866933401	US8669334018	S0132710
7446	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	866942105	US8669421054	S0038060

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7391	SONUS NETWORKS INC	01/01/00		TMS
7392	SOURCEFIRE INC	01/01/00		TMS
7393	SOUTH FINL GROUP INC	01/01/00		TMS
7394	SOUTH JERSEY INDUSTRIES INC	01/01/00		TMS
7395	SOUTHSIDE BANCSHARES INC	01/01/00		TMS
7396	SOUTHWEST BANCORP INC-OKLA	01/01/00		TMS
7397	SOUTHWEST GAS CORP	01/01/00		TMS
7398	SOUTHWEST WATER CO	01/01/00		TMS
7399	SOVRAN SELF STORAGE INC	01/01/00		TMS
7400	SPANSION INC CL A	01/01/00		TMS
7401	SPARTAN MOTORS INC	01/01/00		TMS
7402	SPARTAN STORES INC	01/01/00		TMS
7403	SPARTECH CORP NEW	01/01/00		TMS
7404	SPECTRANETICS CORP	01/01/00		TMS
7405	SPECTRUM BRANDS INC	01/01/00		TMS
7406	SPEEDWAY MOTORSPORTS INC	01/01/00		TMS
7407	SPHERION CORP	01/01/00		TMS
7408	STAGE STORES INC NEW	01/01/00		TMS
7409	STANDARD MICROSYSTEMS CORP	01/01/00		TMS
7410	STANDARD PACIFIC CORP NEW	01/01/00		TMS
7411	STANDARD PARKING CORPORATION	01/01/00		TMS
7412	STANDARD REGISTER CO	01/01/00		TMS
7413	STANDEX INTERNATIONAL CORP	01/01/00		TMS
7414	STANLEY INC	01/01/00		TMS
7415	STAR SCIENTIFIC INC COM	01/01/00		TMS
7416	STARENT NETWORKS CORP	01/01/00		TMS
7417	STATE AUTO FINANCIAL CORP	01/01/00		TMS
7418	STATE BANCORP INC-N.Y.	01/01/00		TMS
7419	STEAK N SHAKE CO	01/01/00		TMS
7420	STEIN MART INC	01/01/00		TMS
7421	STEINWAY MUSICAL INSTRUMENTS INC-ORD COMMON	01/01/00		TMS
7422	STELLARONE CORPORATION	01/01/00		TMS
7423	STEPAN CO	01/01/00		TMS
7424	STERLING BANCSHARES INC	01/01/00		TMS
7425	STERIS CORP	01/01/00		TMS
7426	STERLING BANCORP-N.Y.	01/01/00		TMS
7427	STEREOTAXIS INC	01/01/00		TMS
7428	STERLING CONSTRUCTION COMPANY INC	01/01/00		TMS
7429	STERLING FINANCIAL CORP-WASH	01/01/00		TMS
7430	STEWART ENTERPRISES INC-CL A	01/01/00		TMS
7431	STEWART INFORMATION SERVICES CORP	01/01/00		TMS
7432	STIFEL FINANCIAL CORP	01/01/00		TMS
7433	STILLWATER MINING CO	01/01/00		TMS
7434	STONE ENERGY CORPORATION	01/01/00		TMS
7435	STONERIDGE INC	01/01/00		TMS
7436	STRATASYS INC	01/01/00		TMS
7437	STRATEGIC HOTELS & RESORTS INC	01/01/00		TMS
7438	STRATUS PROPERTIES INC	01/01/00		TMS
7439	SUCCESSFACTORS INC	01/01/00		TMS
7440	SUFFOLK BANCORP	01/01/00		TMS
7441	SUCAMPO PHARMACEUTICALS INC CL A	01/01/00		TMS
7442	SULPHCO INC	01/01/00		TMS
7443	SUN BANCORP INC-N.J.	01/01/00		TMS
7444	SUN COMMUNITIES INC	01/01/00		TMS
7445	SUN HEALTHCARE GROUP INC	01/01/00		TMS
7446	SUN HYDRAULICS CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7391	(24,827)	3.05	3.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7392	(2,405)	7.66	7.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7393	(8,880)	8.79	8.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7394	(3,626)	35.50	35.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7395	(1,480)	24.42	24.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7396	(1,776)	19.52	19.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7397	(5,254)	30.87	30.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7398	(2,960)	10.70	10.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7399	(2,664)	41.52	41.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7400	(15,503)	2.07	2.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7401	(3,959)	4.31	4.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7402	(2,664)	23.16	23.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7403	(3,737)	10.42	10.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7404	(3,848)	4.65	4.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7405	(4,921)	2.11	2.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7406	(1,665)	21.09	21.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7407	(6,660)	5.96	5.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7408	(4,662)	14.96	14.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7409	(2,738)	26.29	26.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7410	(48,840)	4.40	4.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7411	(1,073)	22.29	22.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7412	(1,813)	11.02	11.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7413	(1,517)	28.44	28.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7414	(1,073)	37.06	37.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7415	(8,029)	3.58	3.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7416	(3,626)	12.49	12.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7417	(1,739)	30.52	30.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7418	(1,739)	15.39	15.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7419	(3,515)	7.63	7.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7420	(3,071)	4.07	4.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7421	(851)	29.44	29.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7422	(2,738)	18.05	18.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7423	(777)	59.61	59.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7424	(8,917)	10.98	10.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7425	(7,104)	36.93	36.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7426	(2,183)	15.90	15.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7427	(3,330)	6.73	6.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7428	(1,406)	18.09	18.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7429	(6,327)	12.86	12.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7430	(10,175)	9.26	9.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7431	(2,072)	22.79	22.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7432	(2,849)	41.92	41.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7433	(4,810)	6.85	6.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7434	(3,848)	44.63	44.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7435	(1,776)	13.11	13.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7436	(2,516)	15.92	15.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7437	(9,065)	10.17	10.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7438	(740)	27.62	27.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7439	(2,886)	11.02	11.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7440	(1,184)	38.31	38.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7441	(1,110)	9.52	9.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7442	(6,475)	2.51	2.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7443	(1,776)	12.48	12.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7444	(1,998)	19.98	19.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7445	(5,217)	17.78	17.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7446	(1,406)	31.66	31.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7447	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7448	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7449	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7450	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7451	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7452	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7453	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7454	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7455	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7456	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7457	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7458	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7459	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7460	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7461	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7462	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7463	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7464	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7465	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7466	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7467	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7468	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7469	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7470	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7471	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7472	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7473	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7474	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7475	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7476	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7477	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7478	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7479	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7480	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7481	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7482	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7483	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7484	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7485	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7486	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7487	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7488	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7489	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7490	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7491	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7492	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7493	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7494	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7495	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7496	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7497	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7498	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7499	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7500	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7501	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7502	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7447	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86768K106	US86768K1060	S0032330
7448	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	867892101	US8678921011	S0185270
7449	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86800U104	US86800U1043	S0190560
7450	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868168105	US8681681057	S7107510
7451	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86837X105	US86837X1054	S0170760
7452	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868532102	US8685321023	S7178890
7453	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868587106	US8685871068	S0102820
7454	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868873100	US8688731004	S0054920
7455	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	869099101	US8690991018	S7251020
7456	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	869233106	US8692331064	S0183270
7457	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	869362103	US8693621034	S0190010
7458	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	870738101	US8707381013	S7360010
7459	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871043105	US8710431052	S0188430
7460	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871130100	US8711301007	S7403810
7461	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871206108	US8712061089	S0111810
7462	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871237103	US8712371033	S0021750
7463	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871543104	US8715431040	S7407640
7464	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871546206	US8715462060	S0158450
7465	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871551107	US8715511072	S7439030
7466	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87155S108	US87155S1087	S0114310
7467	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87157B103	US87157B1035	S0180060
7468	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87157D109	US87157D1090	S0128880
7469	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871628103	US8716281030	S0168700
7470	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87162G105	US87162G1058	S0134750
7471	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87162H103	US87162H1032	S0071370
7472	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87162T206	US87162T2069	S0168480
7473	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87162W100	US87162W1009	S0148040
7474	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87163F106	US87163F1066	S0164140
7475	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87164C102	US87164C1027	S0172380
7476	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871851101	US8718511012	S0104280
7477	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872443403	US8724434035	T1064410
7478	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872960109	US8729601091	T0075340
7479	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87305R109	US87305R1095	T0072750
7480	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87306E107	US87306E1073	T0057190
7481	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87311L104	US87311L1044	T0110690
7482	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87311M102	US87311M1027	T0096500
7483	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	874054109	US8740541094	T0016720
7484	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	874083108	US8740831081	T0088230
7485	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	874161102	US8741611029	T0493430
7486	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87424N104	US87424N1046	T0083370
7487	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	875465106	US8754651060	T0487180
7488	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87611R306	US87611R3066	T0083910
7489	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87651B104	US87651B1044	T0048410
7490	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	878155100	US8781551002	T0718980
7491	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	878555101	US8785551016	T0909570
7492	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87874D101	US87874D1019	T0088560
7493	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87874R100	US87874R1005	T0099360
7494	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	878895200	US8788952005	T1972180
7495	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	879080109	US8790801091	T1116210
7496	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	879101103	US8791011039	T1117010
7497	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87929J103	US87929J1034	T0042780
7498	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	879360105	US8793601050	T0036100
7499	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	879939106	US8799391060	T0002340
7500	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88023U101	US88023U1016	T0065020
7501	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	880345103	US8803451033	T1717800
7502	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	880349105	US8803491054	T0060870

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7447	SUNRISE SENIOR LIVING INC	01/01/00		TMS
7448	SUNSTONE HOTEL INVS INC NEW	01/01/00		TMS
7449	SUPER MICRO COMPUTER INC	01/01/00		TMS
7450	SUPERIOR INDUSTRIES INTL INC	01/01/00		TMS
7451	SUPERIOR WELL SVCS INC	01/01/00		TMS
7452	SUPERTEX INC	01/01/00		TMS
7453	SUPPORTSOFT INC FORMERLY: SUPPORT COM INC	01/01/00		TMS
7454	SURMODICS INC	01/01/00		TMS
7455	SUSQUEHANNA BANCSHARES INC-PA	01/01/00		TMS
7456	SUSSER HOLDINGS CORP	01/01/00		TMS
7457	***SUTOR TECHNOLOGY GROUP LIMI	01/01/00		TMS
7458	SWIFT ENERGY CO (HOLDING COMPANY)	01/01/00		TMS
7459	SWITCH & DATA FACILITIES CO INC	01/01/00		TMS
7460	SYBASE INC	01/01/00		TMS
7461	SYCAMORE NETWORKS INC COM	01/01/00		TMS
7462	SYKES ENTERPRISES INC	01/01/00		TMS
7463	SYMMETRICOM INC	01/01/00		TMS
7464	SYMMETRY MEDICAL INC	01/01/00		TMS
7465	SYMS CORP	01/01/00		TMS
7466	SYMYX TECHNOLOGIES INC	01/01/00		TMS
7467	SYNCHRONOSS TECHNOLOGIES INC	01/01/00		TMS
7468	SYNAPTICS INC	01/01/00		TMS
7469	SYNTHESIS ENERGY SYSTEMS INC	01/01/00		TMS
7470	SYNOVIS LIFE TECHNOLOGIES INC COM	01/01/00		TMS
7471	SYNTEL INC	01/01/00		TMS
7472	SYNTA PHARMACEUTICALS CORP	01/01/00		TMS
7473	SYNNEX CORPORATION	01/01/00		TMS
7474	SYNIVERSE HOLDINGS INC COM	01/01/00		TMS
7475	SYNUTRA INTERNATIONAL INC	01/01/00		TMS
7476	SYSTEMAX INC	01/01/00		TMS
7477	THQ INC NEW	01/01/00		TMS
7478	TNS INC	01/01/00		TMS
7479	TTM TECHNOLOGIES INC	01/01/00		TMS
7480	T-3 ENERGY SERVICES INC	01/01/00		TMS
7481	TW TELECOM INC CLASS A	01/01/00		TMS
7482	TXCO RESOURCES INC	01/01/00		TMS
7483	TAKE-TWO INTERACTIVE SOFTWARE INC	01/01/00		TMS
7484	TAL INTERNATIONAL GROUP INC	01/01/00		TMS
7485	TALBOTS INC	01/01/00		TMS
7486	TALEO CORP CL A	01/01/00		TMS
7487	TANGER FACTORY OUTLET CENTERS INC	01/01/00		TMS
7488	TARGACEPT INC	01/01/00		TMS
7489	TASER INTERNATIONAL INC	01/01/00		TMS
7490	TEAM INC	01/01/00		TMS
7491	TECHNITROL INC	01/01/00		TMS
7492	TECHWELL INC	01/01/00		TMS
7493	TECHTARGET INC	01/01/00		TMS
7494	TECUMSEH PRODUCTS CO-CL A NON-VTG	01/01/00		TMS
7495	TEJON RANCH CO	01/01/00		TMS
7496	TEKELEC INC	01/01/00		TMS
7497	TELECOMMUNICATIONS SYSTEMS INCCL A	01/01/00		TMS
7498	TELEDYNE TECHNOLOGIES INC	01/01/00		TMS
7499	TELETECH HOLDINGS INC	01/01/00		TMS
7500	TEMPUR PEDIC INTERNATIONAL INC	01/01/00		TMS
7501	TENNANT CO	01/01/00		TMS
7502	TENNECO INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7447	(5,476)	17.17	17.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7448	(6,216)	15.07	15.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7449	(2,701)	10.57	10.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7450	(2,812)	19.00	19.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7451	(1,998)	27.85	27.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7452	(1,369)	29.51	29.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7453	(5,624)	3.16	3.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7454	(1,887)	37.62	37.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7455	(10,434)	18.72	18.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7456	(962)	16.38	16.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7457	(962)	4.72	4.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7458	(3,700)	42.85	42.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7459	(2,479)	12.06	12.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7460	(9,657)	31.95	31.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7461	(23,236)	3.41	3.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7462	(3,996)	20.40	20.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7463	(5,587)	5.09	5.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7464	(4,329)	17.44	17.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7465	(814)	15.66	15.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7466	(4,107)	12.08	12.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7467	(2,664)	10.98	10.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7468	(4,144)	29.39	29.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7469	(3,108)	4.61	4.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7470	(1,517)	19.75	19.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7471	(1,554)	29.05	29.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7472	(2,035)	8.88	8.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7473	(2,109)	21.78	21.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7474	(6,253)	18.62	18.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7475	(1,258)	46.37	46.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7476	(1,332)	16.31	16.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7477	(8,103)	13.35	13.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7478	(2,960)	22.10	22.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7479	(5,217)	10.51	10.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7480	(1,517)	42.21	42.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7481	(17,871)	11.20	11.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7482	(4,292)	10.69	10.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7483	(9,361)	21.89	21.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7484	(1,776)	23.73	23.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7485	(2,960)	14.28	14.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7486	(3,182)	20.55	20.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7487	(3,848)	42.83	42.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7488	(2,183)	9.09	9.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7489	(7,622)	6.45	6.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7490	(2,257)	37.01	37.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7491	(4,995)	14.72	14.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7492	(1,887)	10.71	10.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7493	(1,702)	6.98	6.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7494	(1,998)	26.10	26.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7495	(1,369)	34.48	34.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7496	(7,918)	15.59	15.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7497	(4,107)	8.28	8.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7498	(4,292)	59.91	59.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7499	(4,773)	15.19	15.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7500	(9,102)	11.00	11.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7501	(2,035)	32.90	32.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7502	(5,661)	15.56	15.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7503	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7504	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7505	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7506	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7507	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7508	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7509	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7510	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7511	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7512	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7513	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7514	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7515	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7516	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7517	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7518	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7519	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7520	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7521	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7522	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7523	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7524	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7525	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7526	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7527	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7528	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7529	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7530	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7531	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7532	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7533	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7534	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7535	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7536	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7537	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7538	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7539	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7540	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7541	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7542	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7543	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7544	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7545	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7546	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7547	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7548	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7549	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7550	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7551	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7552	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7553	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7554	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7555	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7556	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7557	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7558	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7503	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88078L105	US88078L1052	T0071690
7504	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	881448203	US8814482035	T0085930
7505	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	881451108	US8814511080	T0101700
7506	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88162G103	US88162G1031	T1967810
7507	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88164L100	US88164L1008	T0071480
7508	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88224Q107	US88224Q1076	T0063980
7509	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	882491103	US8824911031	T2344190
7510	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	882681109	US8826811098	T0103910
7511	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88338T104	US88338T1043	T0081020
7512	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	883435307	US8834353075	T0069540
7513	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88368Q103	US88368Q1031	T0032070
7514	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88409C105	US88409C1053	T0132850
7515	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	884453101	US8844531017	T0081170
7516	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	884481102	US8844811021	T0090420
7517	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	885175307	US8851753074	T0001020
7518	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	885535104	US8855351040	T3382090
7519	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88554D205	US88554D2053	T3148950
7520	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88580F109	US88580F1093	T0105100
7521	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88632Q103	US88632Q1031	T0057340
7522	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	887100105	US8871001058	T3778350
7523	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88830M102	US88830M1027	T0017340
7524	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88830R101	US88830R1014	T0104220
7525	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	888706108	US8887061088	T0059810
7526	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	890088107	US8900881074	T0099150
7527	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	890110109	US8901101092	T0005240
7528	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	890516107	US8905161076	T4330070
7529	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	891050106	US8910501068	T0069670
7530	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	891777104	US8917771045	T0081180
7531	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89214A102	US89214A1025	T0085200
7532	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89214P109	US89214P1093	T0054720
7533	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	892356106	US8923561067	T6498550
7534	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89267P105	US89267P1057	T0076160
7535	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	893641100	US8936411003	T0114220
7536	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89376R208	US89376R2085	T0101740
7537	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89385X105	US89385X1054	T0103380
7538	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	894650100	US8946501009	T5940110
7539	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89469A104	US89469A1043	T0108630
7540	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89531P105	US89531P1057	T0053870
7541	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	895735108	US8957351088	T6109040
7542	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	895919108	US8959191086	T6002190
7543	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	895927309	US8959273090	T0094970
7544	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896095106	US8960951064	T6248540
7545	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896106200	US8961062002	T0084600
7546	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896215209	US8962152091	T0122480
7547	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896749108	US8967491080	T0105720
7548	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89674K103	US89674K1034	T6013890
7549	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896818101	US8968181011	T0002980
7550	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89784N104	US89784N1046	T0095010
7551	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89785X101	US89785X1019	T0106450
7552	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	898349105	US8983491056	T6587000
7553	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	898402102	US8984021027	T6617960
7554	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	899035505	US8990355054	T0031680
7555	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	899896104	US8998961044	T0028470
7556	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	901166108	US9011661082	T0116380
7557	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	901476101	US9014761012	T6895070
7558	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902104108	US9021041085	T6966150

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7503	TERCICA INC	01/01/00		TMS
7504	TERREMARK WORLDWIDE INC NEW	01/01/00		TMS
7505	TERRESTAR CORPORATION	01/01/00		TMS
7506	TETRA TECH INC NEW	01/01/00		TMS
7507	TESSERA TECHNOLOGIES INC	01/01/00		TMS
7508	TEXAS CAPITAL BANCSHARES INC	01/01/00		TMS
7509	TEXAS INDUSTRIES INC	01/01/00		TMS
7510	TEXAS ROADHOUSE INC CL A	01/01/00		TMS
7511	THERAVANCE INC	01/01/00		TMS
7512	THERMADYNE HOLDINGS CORPORATION NEW	01/01/00		TMS
7513	THESTREET.COM INC	01/01/00		TMS
7514	THINKORSWIM GROUP INC	01/01/00		TMS
7515	THOMAS PROPERTIES GROUP INC	01/01/00		TMS
7516	THOMAS WEISEL PARTNERS GROUP INC	01/01/00		TMS
7517	THORATEC CORP NEW	01/01/00		TMS
7518	3COM CORP	01/01/00		TMS
7519	3-D SYSTEMS CORP-DEL	01/01/00		TMS
7520	3PAR INC	01/01/00		TMS
7521	TIBCO SOFTWARE INC	01/01/00		TMS
7522	TIMBERLAND CO-CL A	01/01/00		TMS
7523	TITAN INTERNATIONAL INC-ILL	01/01/00		TMS
7524	TITAN MACHINERY INC	01/01/00		TMS
7525	TIVO INC	01/01/00		TMS
7526	TOMOTHERAPY INC	01/01/00		TMS
7527	TOMPKINS FINANCIAL CORPORATION	01/01/00		TMS
7528	TOOTSIE ROLL INDUSTRIES INC	01/01/00		TMS
7529	TOREADOR RESOURCES CORP	01/01/00		TMS
7530	TOWER GROUP INC	01/01/00		TMS
7531	TOWN SPORTS INTL HLDGS INC	01/01/00		TMS
7532	TOWNE BANK PORTSMOUTH VA	01/01/00		TMS
7533	TRACTOR SUPPLY CO	01/01/00		TMS
7534	TRADESTATION GROUP INC	01/01/00		TMS
7535	TRANSDIGM GROUP INCORPORATED	01/01/00		TMS
7536	TRANSMETA CORP DEL NEW	01/01/00		TMS
7537	TRANS1 INC	01/01/00		TMS
7538	TREDEGAR CORPORATION	01/01/00		TMS
7539	TREEHOUSE FOODS INC	01/01/00		TMS
7540	TREX INC	01/01/00		TMS
7541	TRI VALLEY CORP	01/01/00		TMS
7542	TRIDENT MICROSYSTEMS INC	01/01/00		TMS
7543	TRIARC COMPANIES INC CL B SER 1	01/01/00		TMS
7544	TRICO BANCSHARES	01/01/00		TMS
7545	TRICO MARINE SERVICES INC NEW	01/01/00		TMS
7546	TRIMAS CORP NEW	01/01/00		TMS
7547	***TRIPLE-S MANAGEMENT CORPORATION CLASS B	01/01/00		TMS
7548	TRIQUINT SEMICONDUCTOR INC	01/01/00		TMS
7549	TRIUMPH GROUP INC NEW	01/01/00		TMS
7550	TRUE RELIGION APPAREL INC	01/01/00		TMS
7551	TRUEBLUE INC	01/01/00		TMS
7552	TRUSTCO BANK CORP N Y	01/01/00		TMS
7553	TRUSTMARK CORP	01/01/00		TMS
7554	TUESDAY MORNING CORP-NEW	01/01/00		TMS
7555	TUPPERWARE BRANDS CORPORATION	01/01/00		TMS
7556	TWEEN BRANDS INC	01/01/00		TMS
7557	TWIN DISC INC	01/01/00		TMS
7558	II VI INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7503	(2,072)	8.90	8.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7504	(6,438)	6.45	6.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7505	(7,067)	2.94	2.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7506	(7,141)	27.51	27.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7507	(5,883)	19.23	19.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7508	(2,923)	19.07	19.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7509	(2,849)	47.20	47.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7510	(6,364)	8.80	8.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7511	(6,290)	14.06	14.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7512	(1,628)	21.06	21.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7513	(2,220)	6.05	6.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7514	(6,327)	10.30	10.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7515	(2,886)	10.35	10.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7516	(2,368)	7.02	7.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7517	(6,623)	26.90	26.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7518	(49,062)	2.01	2.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7519	(2,183)	11.98	11.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7520	(3,330)	9.82	9.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7521	(22,681)	8.01	8.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7522	(5,809)	17.91	17.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7523	(4,181)	27.00	27.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7524	(888)	25.22	25.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7525	(12,395)	7.70	7.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7526	(4,995)	6.14	6.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7527	(703)	50.40	50.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7528	(2,886)	29.22	29.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7529	(2,072)	8.69	8.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7530	(2,479)	21.00	21.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7531	(2,146)	10.09	10.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7532	(2,516)	19.82	19.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7533	(4,033)	43.64	43.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7534	(3,922)	10.00	10.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7535	(4,033)	34.60	34.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7536	(1,480)	14.44	14.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7537	(1,480)	8.17	8.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7538	(2,923)	20.59	20.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7539	(3,811)	29.05	29.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7540	(1,850)	21.08	21.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7541	(2,738)	6.55	6.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7542	(7,437)	2.99	2.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7543	(7,585)	5.49	5.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7544	(1,702)	17.77	17.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7545	(1,554)	19.97	19.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7546	(1,776)	7.60	7.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7547	(1,739)	16.51	16.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7548	(17,427)	5.55	5.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7549	(1,998)	54.39	54.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7550	(2,072)	28.49	28.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7551	(5,402)	16.24	16.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7552	(9,213)	10.39	10.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7553	(6,031)	23.03	23.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7554	(3,700)	4.69	4.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7555	(7,548)	33.61	33.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7556	(3,034)	10.97	10.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7557	(1,073)	16.42	16.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7558	(2,960)	41.85	41.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7559	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7560	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7561	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7562	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7563	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7564	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7565	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7566	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7567	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7568	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7569	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7570	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7571	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7572	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7573	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7574	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7575	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7576	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7577	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7578	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7579	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7580	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7581	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7582	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7583	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7584	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7585	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7586	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7587	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7588	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7589	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7590	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7591	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7592	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7593	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7594	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7595	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7596	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7597	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7598	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7599	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7600	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7601	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7602	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7603	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7604	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7605	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7606	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7607	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7608	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7609	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7610	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7611	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7612	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7613	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7614	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7559	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902252105	US9022521051	T0031620
7560	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902549807	US9025498075	U0038530
7561	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90262T308	US90262T3086	U0012710
7562	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902748102	US9027481020	U0040360
7563	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902788108	US9027881088	U0425090
7564	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902952100	US9029521005	U0001480
7565	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90328M107	US90328M1071	U0422060
7566	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90333E108	US90333E1082	U0011890
7567	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90333L102	US90333L1026	U0014150
7568	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90337L108	US90337L1089	U3313130
7569	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90338S102	US90338S1024	U0028190
7570	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90341G103	US90341G1031	U0031520
7571	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90341W108	US90341W1080	U0036200
7572	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90384S303	US90384S3031	U0049420
7573	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90385D107	US90385D1072	U0011590
7574	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90385V107	US90385V1070	U0028820
7575	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	903899102	US9038991025	U2700940
7576	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904034105	US9040341052	U2702180
7577	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904214103	US9042141039	U0013630
7578	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904311107	US9043111072	U0036960
7579	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904583101	US9045831016	U0025230
7580	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904677101	US9046771013	U0555940
7581	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904708104	US9047081040	U0558070
7582	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	905399101	US9053991017	U3329550
7583	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90653P105	US90653P1057	U0036910
7584	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	909205106	US9092051062	U0008400
7585	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90933T109	KY90933T1096	U0032380
7586	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	909839102	US9098391025	U0031720
7587	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90984P105	US90984P1057	U3355960
7588	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	909907107	US9099071071	U1992070
7589	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	909912107	US9099121074	U2211380
7590	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91030T109	US91030T1097	U0048510
7591	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	910331107	US9103311075	U2830080
7592	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	911163103	US9111631035	U0005360
7593	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	911268100	US9112681005	U0021790
7594	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	911460103	US9114601035	U0021310
7595	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	911922102	US9119221029	U3339540
7596	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91274F104	US91274F1049	U0031140
7597	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913004107	US9130041075	U4368160
7598	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91307C102	US91307C1027	U0035380
7599	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913377107	US9133771074	U0001640
7600	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913456109	US9134561094	U6425030
7601	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91347P105	US91347P1057	U3819910
7602	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913483103	US9134831034	U3312790
7603	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913543104	US9135431040	U3335430
7604	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91359E105	US91359E1055	U6497110
7605	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913837100	US9138371003	U3359520
7606	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91388P105	US91388P1057	U0032570
7607	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913915104	US9139151040	U0028140
7608	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	915271100	US9152711001	U6898560
7609	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	916901507	US9169015073	U0040070
7610	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	917286205	US9172862057	U0032060
7611	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918076100	US9180761002	U0015730
7612	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918284100	US9182841000	V0131210
7613	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91851C201	US91851C2017	V1468440
7614	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91879Q109	US91879Q1094	V0005780

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7559	TYLER TECHNOLOGIES INC	01/01/00		TMS
7560	UAL CORPORATION NEW	01/01/00	0.00%	TMS
7561	UCBH HOLDINGS INC	01/01/00		TMS
7562	UIL HOLDINGS CORP	01/01/00		TMS
7563	UMB FINANCIAL CORP	01/01/00		TMS
7564	U S GLOBAL INVESTORS INC-CL A	01/01/00		TMS
7565	USANA HEALTH SCIENCES INC	01/01/00		TMS
7566	USEC INC	01/01/00		TMS
7567	U S CONCRETE INC	01/01/00		TMS
7568	U S PHYSICAL THERAPY INC	01/01/00		TMS
7569	***U S GEOTHERMAL INC	01/01/00		TMS
7570	USA MOBILITY INC	01/01/00		TMS
7571	US AIRWAYS GROUP INC	01/01/00		TMS
7572	ULTA SALON COSMETICS & FRAGRANCE INC	01/01/00		TMS
7573	ULTIMATE SOFTWARE GROUP INC	01/01/00		TMS
7574	ULTRA CLEAN HOLDINGS INC	01/01/00		TMS
7575	ULTRALIFE CORPORATION	01/01/00		TMS
7576	ULTRATECH INC	01/01/00		TMS
7577	UMPQUA HLDGS CORP	01/01/00		TMS
7578	UNDER ARMOUR INC CL A	01/01/00		TMS
7579	UNICA CORP SHR USD 0.01EUR	01/01/00		TMS
7580	UNIFI INC	01/01/00		TMS
7581	UNIFIRST CORP-MASS	01/01/00		TMS
7582	UNION BANKSHARES CORP-VA	01/01/00		TMS
7583	UNION DRILLING INC	01/01/00		TMS
7584	UNISOURCE ENERGY CORP	01/01/00		TMS
7585	***UNITED AMERICA INDEMNITY LTD CL A	01/01/00		TMS
7586	UNITED CMNTY FINL CORP OHIO	01/01/00		TMS
7587	UNITED COMMUNITY BANKS INC BLAIRSVILLE GA	01/01/00		TMS
7588	UNITED BANKSHARES INC-W VA	01/01/00		TMS
7589	UNITED CAPITAL CORP	01/01/00		TMS
7590	UNITED FINANCIAL BANCORP INC NEW	01/01/00		TMS
7591	UNITED FIRE & CASUALTY CO	01/01/00		TMS
7592	UNITED NATURAL FOODS INC	01/01/00		TMS
7593	UNITED ONLINE INC	01/01/00		TMS
7594	UNITED SECURITY BANCSHARES CALIF	01/01/00		TMS
7595	UNITED STATES LIME & MINERALS INC	01/01/00		TMS
7596	U STORE IT TRUST REIT	01/01/00		TMS
7597	UNITED STATIONERS INC	01/01/00		TMS
7598	UNITED THERAPEUTICS CORP DEL	01/01/00		TMS
7599	UNIVERSAL AMERICAN CORP	01/01/00		TMS
7600	UNIVERSAL CORP-VA	01/01/00		TMS
7601	UNIVERSAL DISPLAY CORP	01/01/00		TMS
7602	UNIVERSAL ELECTRONICS INC	01/01/00		TMS
7603	UNIVERSAL FOREST PRODUCTS INC	01/01/00		TMS
7604	UNIVERSAL HEALTH REALTY INCOME TRUST-SBI	01/01/00		TMS
7605	UNIVERSAL STAINLESS & ALLOY PRODUCTS INC	01/01/00		TMS
7606	UNIVERSAL TRUCKLOAD SERVICES INC	01/01/00		TMS
7607	UNIVERSAL TECHNICAL INSTITUTE INC	01/01/00		TMS
7608	UNIVEST CORPORATION OF PA	01/01/00		TMS
7609	URANIUM RESOURCES INC NEW	01/01/00		TMS
7610	URSTADT BIDDLE PROPERTIES INC CL A	01/01/00		TMS
7611	UTSTARCOM INC	01/01/00		TMS
7612	VSE CORP	01/01/00		TMS
7613	VAALCO ENERGY INC NEW	01/01/00		TMS
7614	VAIL RESORTS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7559	(4,625)	15.85	15.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7560	(15,281)	11.36	11.36	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
7561	(13,431)	6.92	6.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7562	(3,071)	32.44	32.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7563	(3,774)	54.38	54.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7564	(1,554)	9.69	9.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7565	(851)	37.33	37.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7566	(13,505)	5.12	5.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7567	(4,847)	4.26	4.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7568	(1,443)	20.41	20.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7569	(7,585)	1.75	1.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7570	(2,849)	13.48	13.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7571	(13,875)	7.88	7.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7572	(2,479)	14.00	14.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7573	(2,997)	26.75	26.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7574	(2,368)	6.73	6.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7575	(1,517)	9.25	9.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7576	(2,849)	13.12	13.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7577	(7,326)	17.03	17.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7578	(3,996)	34.74	34.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7579	(1,665)	8.54	8.54	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
7580	(5,513)	4.69	4.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7581	(1,739)	47.39	47.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7582	(1,628)	23.69	23.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7583	(1,702)	13.48	13.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7584	(4,181)	32.34	32.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7585	(2,257)	14.38	14.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7586	(3,256)	4.26	4.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7587	(4,921)	12.32	12.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7588	(4,588)	30.17	30.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7589	(222)	24.50	24.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7590	(2,146)	14.00	14.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7591	(2,775)	28.64	28.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7592	(5,217)	23.32	23.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7593	(9,361)	10.59	10.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7594	(999)	14.38	14.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7595	(222)	40.90	40.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7596	(6,031)	12.64	12.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7597	(2,849)	50.46	50.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7598	(2,738)	113.32	113.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7599	(4,773)	12.45	12.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7600	(3,108)	51.09	51.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7601	(3,515)	12.96	12.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7602	(1,739)	25.83	25.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7603	(2,035)	35.80	35.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7604	(1,443)	36.05	36.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7605	(814)	31.43	31.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7606	(740)	26.18	26.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7607	(2,627)	17.40	17.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7608	(1,554)	29.55	29.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7609	(5,994)	2.21	2.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7610	(2,516)	18.50	18.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7611	(13,431)	2.87	2.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7612	(481)	34.97	34.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7613	(7,178)	7.06	7.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7614	(3,811)	41.66	41.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7615	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7616	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7617	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7618	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7619	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7620	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7621	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7622	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7623	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7624	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7625	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7626	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7627	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7628	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7629	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7630	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7631	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7632	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7633	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7634	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7635	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7636	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7637	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7638	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7639	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7640	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7641	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7642	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7643	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7644	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7645	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7646	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7647	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7648	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7649	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7650	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7651	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7652	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7653	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7654	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7655	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7656	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7657	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7658	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7659	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7660	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7661	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7662	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7663	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7664	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7665	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7666	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7667	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7668	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7669	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7670	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7615	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918866104	US9188661048	V1461030
7616	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918914102	US9189141024	V1462010
7617	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91911X104	US91911X1046	V0030740
7618	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	920437100	US9204371002	V1283650
7619	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92046N102	US92046N1028	V0019580
7620	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	922206107	US9222061072	V0015750
7621	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92230Y104	US92230Y1047	V0010670
7622	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92240M108	US92240M1080	V0021140
7623	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	922417100	US9224171002	V2835160
7624	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92275P307	US92275P3073	V0038820
7625	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92336G106	US92336G1067	V0037020
7626	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92342Y109	US92342Y1091	V0034110
7627	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92531L108	US92531L1089	V0042740
7628	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92552R406	US92552R4065	V0032380
7629	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92552V100	US92552V1008	V0004820
7630	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	925815102	US9258151029	V5007000
7631	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	926727108	US9267271081	V0037970
7632	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	926734401	US9267344011	V0034350
7633	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	927107409	US9271074091	V5877790
7634	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92769R108	US92769R1086	V0040290
7635	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	927912105	US9279121050	V4534770
7636	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928241108	US9282411084	V0004430
7637	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92826B104	US92826B1044	V0043110
7638	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92827P102	US92827P1021	V0041590
7639	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92839U107	US92839U1079	V0021270
7640	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928469105	US9284691055	V6920120
7641	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92846N104	US92846N1046	V0007080
7642	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928551100	US9285511005	V4543690
7643	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928566108	US9285661081	V0033010
7644	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92858J108	US92858J1088	V0035450
7645	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928645100	US9286451003	V0027820
7646	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92864N101	US92864N1019	V0034400
7647	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928703107	US9287031077	V7840020
7648	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928708106	US9287081064	V0032650
7649	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92886T201	US92886T2015	V0036700
7650	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929236107	US9292361071	W0001800
7651	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92924F106	US92924F1066	W0047590
7652	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92925E108		W0047290
7653	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929297109	US9292971093	W0007690
7654	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929328102	US9293281021	W0273940
7655	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929566107	US9295661071	W0262790
7656	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929740108	US9297401088	W0023440
7657	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	934390402	US9343904028	W0036100
7658	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93564A100	US93564A1007	W0011120
7659	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	939653101	US9396531017	W1275070
7660	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	940610108	US9406101082	W1320010
7661	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	941053100	US9410531001	W0013410
7662	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	941075202	US9410752029	W0048820
7663	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	941888109	US9418881093	W0058690
7664	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	942622200	US9426222009	W1468620
7665	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	942712100	US9427121002	W0025290
7666	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	942749102	US9427491025	W1530050
7667	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	943315101	US9433151019	W0030680
7668	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	947684106	US9476841062	W0022500
7669	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	94769V105	US94769V1052	W0011630
7670	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	948849104	US9488491047	W1965030

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7615	VALASSIS COMMUNICATIONS INC	01/01/00		TMS
7616	VALENCE TECHNOLOGY INC	01/01/00		TMS
7617	VALEANT PHARMACEUTICALS INTL	01/01/00		TMS
7618	VALUE LINE INC	01/01/00		TMS
7619	VALUECLICK INC	01/01/00		TMS
7620	VARIAN INC	01/01/00		TMS
7621	VASCO DATA SECURITY INTL INC	01/01/00		TMS
7622	VECTOR GROUP LTD	01/01/00		TMS
7623	VEECO INSTRUMENTS INC-DEL	01/01/00		TMS
7624	VENOCO INC	01/01/00		TMS
7625	VERASUN ENERGY CORP	01/01/00		TMS
7626	VERIFONE HOLDINGS INC	01/01/00		TMS
7627	VERSO PAPER CORP	01/01/00		TMS
7628	VIAD CORP NEW	01/01/00		TMS
7629	VIASAT INC	01/01/00		TMS
7630	VICOR CORP	01/01/00		TMS
7631	VIEWPOINT FINANCIAL GROUP	01/01/00		TMS
7632	VIGNETTE CORPORATION COM NEW	01/01/00		TMS
7633	VILLAGE SUPERMARKET INC CL A (NEW)	01/01/00		TMS
7634	VIRGIN MOBILE USA INC CL A	01/01/00		TMS
7635	VISION SCIENCES INC-DEL	01/01/00		TMS
7636	VIROPHARMA INC	01/01/00		TMS
7637	VIRTUAL RADIOLOGIC CORPORATION	01/01/00		TMS
7638	VIRTUSA CORP	01/01/00		TMS
7639	VISTEON CORP	01/01/00		TMS
7640	VITAL SIGNS INC	01/01/00		TMS
7641	VITAL IMAGES INC	01/01/00		TMS
7642	VIVUS INC	01/01/00		TMS
7643	VNUS MEDICAL TECHNOLOGIES INC	01/01/00		TMS
7644	VOCUS INC	01/01/00		TMS
7645	VOLCANO CORP	01/01/00		TMS
7646	VOLCOM INC	01/01/00		TMS
7647	VOLT INFORMATION SCIENCES INC	01/01/00		TMS
7648	VOLTERRA SEMICONDUCTOR CORP	01/01/00		TMS
7649	VONAGE HOLDINGS CORP	01/01/00		TMS
7650	WD 40 CO	01/01/00		TMS
7651	WGL HOLDINGS INC	01/01/00		TMS
7652	W-H ENERGY SERVICES INC	01/01/00		TMS
7653	WMS INDUSTRIES INC	01/01/00		TMS
7654	WSFS FINANCIAL CORP	01/01/00		TMS
7655	WABASH NATIONAL CORP	01/01/00		TMS
7656	WABTEC CORP	01/01/00		TMS
7657	WARNACO GROUP INC NEW	01/01/00		TMS
7658	WARREN RESOURCES INC	01/01/00		TMS
7659	WASHINGTON REAL ESTATE INVESTMENT TRUST-SBI	01/01/00		TMS
7660	WASHINGTON TRUST BANCORP INC	01/01/00		TMS
7661	WASTE CONNECTIONS INC	01/01/00		TMS
7662	WASTE SERVICES INC	01/01/00		TMS
7663	WATERSTONE FINANCIAL INC	01/01/00		TMS
7664	WATSCO INC	01/01/00		TMS
7665	WATSON WYATT WORLDWIDE INC CL A	01/01/00		TMS
7666	WATTS WATER TECHNOLOGIES INC CL A	01/01/00		TMS
7667	WAUSAU PAPER CORP FORMERLY WAUSAU-MOSINEE PAPER CORP	01/01/00		TMS
7668	WEBSENSE INC	01/01/00		TMS
7669	WEBSITE PROS INC	01/01/00		TMS
7670	WEIS MARKETS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7615	(5,846)	8.55	8.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7616	(6,179)	2.57	2.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7617	(8,473)	18.87	18.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7618	(148)	40.30	40.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7619	(10,619)	11.26	11.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7620	(3,589)	47.10	47.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7621	(3,293)	12.65	12.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7622	(3,811)	19.41	19.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7623	(3,885)	15.69	15.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7624	(2,479)	14.10	14.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7625	(12,506)	5.23	5.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7626	(8,288)	19.29	19.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7627	(1,702)	4.75	4.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7628	(2,516)	31.06	31.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7629	(3,071)	25.46	25.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7630	(2,368)	8.72	8.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7631	(1,332)	16.68	16.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7632	(3,034)	12.93	12.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7633	(370)	47.74	47.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7634	(3,700)	2.70	2.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7635	(2,035)	3.64	3.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7636	(8,510)	14.33	14.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7637	(851)	12.11	12.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7638	(1,073)	7.26	7.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7639	(4,500)	3.44	3.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7640	(962)	73.87	73.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7641	(1,961)	15.36	15.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7642	(8,399)	8.24	8.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7643	(1,591)	20.35	20.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7644	(1,961)	35.36	35.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7645	(5,735)	18.85	18.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7646	(2,220)	17.94	17.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7647	(1,554)	11.50	11.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7648	(3,108)	13.98	13.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7649	(6,327)	1.25	1.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7650	(1,998)	36.68	36.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7651	(6,031)	33.83	33.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7652	(1,836)	90.85	90.85	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
7653	(5,328)	33.18	33.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7654	(740)	57.68	57.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7655	(3,737)	9.75	9.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7656	(5,883)	52.77	52.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7657	(5,550)	52.41	52.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7658	(7,067)	9.95	9.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7659	(5,994)	36.60	36.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7660	(1,406)	24.11	24.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7661	(8,066)	36.17	36.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7662	(2,886)	8.11	8.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7663	(851)	9.71	9.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7664	(2,849)	51.72	51.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7665	(5,180)	56.83	56.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7666	(3,552)	29.18	29.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7667	(5,365)	9.62	9.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7668	(5,476)	22.08	22.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7669	(3,367)	5.87	5.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7670	(1,332)	36.75	36.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7671	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7672	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7673	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7674	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7675	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7676	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7677	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7678	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7679	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7680	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7681	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7682	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7683	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7684	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7685	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7686	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7687	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7688	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7689	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7690	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7691	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7692	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7693	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7694	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7695	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7696	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7697	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7698	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7699	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7700	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7701	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7702	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7703	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7704	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7705	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7706	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7707	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7708	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7709	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7710	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7711	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7712	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7713	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7714	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7715	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7716	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7717	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7718	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7719	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7720	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7721	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7722	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7723	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7724	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7725	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7726	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7671	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	950755108	US9507551086	W2335080
7672	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	950810101	US9508101014	W2370050
7673	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	95123P106	US95123P1066	W2475570
7674	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	952145100	US9521451008	W1899400
7675	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	955306105	US9553061055	W0015440
7676	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	957090103	US9570901036	W2911510
7677	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	95709T100	US95709T1007	W0033200
7678	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	957638109	US9576381092	W0066150
7679	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	959319104	US9593191045	W0046790
7680	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	96008P104	US96008P1049	W0043550
7681	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	960413102	US9604131022	W0040930
7682	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	960878106	US9608781061	W4286100
7683	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	961765104	US9617651040	W0009060
7684	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	961815107	US9618151073	W4336400
7685	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	961840105	US9618401056	W4450490
7686	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	962149100	US9621491003	W4429160
7687	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	969199108	PA9691991087	W0003330
7688	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	969490101	US9694901011	W3113260
7689	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	97186T108	US97186T1088	W0041270
7690	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	973149107	US9731491075	W3116380
7691	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	974280307	US9742803078	W0050800
7692	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	974637100	US9746371007	W6057590
7693	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	976391102	US9763911024	W0046400
7694	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	97650W108	US97650W1080	W0001310
7695	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	978097103	US9780971035	W6409520
7696	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	978166106	US9781661064	W0019180
7697	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	980745103	US9807451037	W6674060
7698	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	981419104	US9814191048	W6804900
7699	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	981475106	US9814751064	W0000050
7700	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98156Q108	US98156Q1085	W0019520
7701	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	981811102	US9818111026	W6960090
7702	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98233Q105	US98233Q1058	W0042620
7703	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98235T107	US98235T1079	W0029070
7704	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98411C100	US98411C1009	Y0022350
7705	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98416J100	US98416J1007	Y0018750
7706	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	984249102	US9842491022	Y0019620
7707	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	984314104	US9843141048	Y0020420
7708	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	988858106	US9888581066	Y2411610
7709	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	989390109	US9893901093	Y2725000
7710	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98944B108	US98944B1089	Y0023830
7711	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98952K107	US98952K1079	Y0023380
7712	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98975F101	US98975F1012	Y0001010
7713	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98975W104	US98975W1045	Y3009170
7714	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	989817101	US9898171015	Y0022290
7715	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	989855101	US9898551018	Y3161070
7716	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98985T109	US98985T1097	Y0011050
7717	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	989922109	US9899221090	Y3009080
7718	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G0129K104	BMG0129K1045	A0195070
7719	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G02995101	BMG029951016	A0048520
7720	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G04074103	KYG040741038	A0069910
7721	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G04899103	BMG048991035	A0162710
7722	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G05384105	BMG053841059	A0150840
7723	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G10082108	BMG100821088	E0083150
7724	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G3921A175	BMG3921A1751	G0070900
7725	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G39300101	BMG393001018	G0041410
7726	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G5299G106	BMG5299G1069	K0008240

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7671	WERNER ENTERPRISES INC	01/01/00		TMS
7672	WESBANCO INC	01/01/00		TMS
7673	WEST BANCORPORATION (IOWA)	01/01/00		TMS
7674	WEST COAST BANCORP-ORE NEW	01/01/00		TMS
7675	WEST PHARMACEUTICAL SVCS INC COM	01/01/00		TMS
7676	WESTAMERICA BANCORP	01/01/00		TMS
7677	WESTAR ENERGY INC	01/01/00		TMS
7678	WESTERN ALLIANCE BANCORPORATION	01/01/00		TMS
7679	WESTERN REFINING INC	01/01/00		TMS
7680	WESTFIELD FINANCIAL INC NEW	01/01/00		TMS
7681	WESTLAKE CHEMICAL CORP	01/01/00		TMS
7682	WESTMORELAND COAL CO	01/01/00		TMS
7683	WESTWOOD HOLDINGS GROUP INC	01/01/00		TMS
7684	WESTWOOD ONE INC	01/01/00		TMS
7685	WET SEAL INC-CL A	01/01/00		TMS
7686	WEYCO GROUP INC	01/01/00		TMS
7687	***WILLBROS GROUP INC	01/01/00		TMS
7688	CLAYTON WILLIAMS ENERGY INC	01/01/00		TMS
7689	WILSHIRE BANCORP INC	01/01/00		TMS
7690	WIND RIVER SYSTEMS INC	01/01/00		TMS
7691	WINN DIXIE STORES INC	01/01/00		TMS
7692	WINNEBAGO INDUSTRIES INC	01/01/00		TMS
7693	WINTHROP REALTY TRUST SHARES OF BENEFICIAL INTEREST	01/01/00		TMS
7694	WINTRUST FINANCIAL CORP	01/01/00		TMS
7695	WOLVERINE WORLD WIDE INC	01/01/00		TMS
7696	WONDER AUTO TECHNOLOGY INC	01/01/00		TMS
7697	WOODWARD GOVERNOR CO	01/01/00		TMS
7698	WORLD ACCEPTANCE CORP-S.C.	01/01/00		TMS
7699	WORLD FUEL SERVICES CORP	01/01/00		TMS
7700	WORLD WRESTLING ENTERTAINMENT INC CL A	01/01/00		TMS
7701	WORTHINGTON INDUSTRIES INC	01/01/00		TMS
7702	WRIGHT EXPRESS CORP	01/01/00		TMS
7703	WRIGHT MEDICAL GROUP INC	01/01/00		TMS
7704	XENOPORT INC	01/01/00		TMS
7705	XERIUM TECHNOLOGIES INC	01/01/00		TMS
7706	YRC WORLDWIDE INC	01/01/00		TMS
7707	YADKIN VALLEY FINANCIAL CORPORATION	01/01/00		TMS
7708	ZALE CORP NEW	01/01/00		TMS
7709	ZENITH NATIONAL INSURANCE CORP	01/01/00		TMS
7710	ZEP INC	01/01/00		TMS
7711	ZHONGPIN INC	01/01/00		TMS
7712	***ZORAN CORP	01/01/00		TMS
7713	ZOLTEK COMPANIES INC	01/01/00		TMS
7714	ZUMIEZ INC	01/01/00		TMS
7715	ZYGO CORP	01/01/00		TMS
7716	ZYMOGENETICS INC	01/01/00		TMS
7717	ZOLL MEDICAL CORP	01/01/00		TMS
7718	***AIRCASTLE LTD	01/01/00		TMS
7719	***AMERICAN SAFETY INSURANCE HOLDINGS LTD	01/01/00		TMS
7720	***APEX SILVER MINES LTD	01/01/00		TMS
7721	***ARLINGTON TANKERS LTD	01/01/00		TMS
7722	***ASPEN INSURANCE HOLDINGS LIMITED	01/01/00		TMS
7723	***ENERGY XXI BERMUDA LIMITED	01/01/00	0.00%	TMS
7724	***GLOBAL CROSSING LTD NEW	01/01/00		TMS
7725	***GLOBAL SOURCES LTD	01/01/00		TMS
7726	***KNIGHTSBRIDGE TANKERS LTD	01/01/00		TMS

	P	Q	R	S	T	U	V
7671	(5,180)	22.59	22.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7672	(3,219)	26.40	26.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7673	(2,109)	12.32	12.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7674	(1,924)	13.69	13.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7675	(3,922)	48.30	48.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7676	(3,515)	56.02	56.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7677	(12,765)	23.05	23.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7678	(2,331)	14.84	14.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7679	(3,626)	12.07	12.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7680	(3,848)	9.99	9.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7681	(2,331)	19.92	19.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7682	(1,147)	16.86	16.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7683	(666)	46.24	46.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7684	(8,732)	0.73	0.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7685	(11,174)	4.79	4.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7686	(888)	31.69	31.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7687	(4,736)	32.89	32.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7688	(666)	76.30	76.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7689	(2,331)	14.20	14.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7690	(8,769)	10.81	10.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7691	(6,586)	13.67	13.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7692	(3,552)	12.64	12.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7693	(6,808)	3.81	3.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7694	(2,886)	28.08	28.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7695	(6,068)	26.50	26.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7696	(1,776)	6.92	6.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7697	(7,141)	41.58	41.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7698	(1,998)	38.89	38.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7699	(3,515)	26.35	26.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7700	(2,590)	15.29	15.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7701	(7,807)	17.57	17.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7702	(4,736)	29.81	29.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7703	(4,514)	32.38	32.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7704	(3,071)	48.80	48.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7705	(2,516)	8.25	8.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7706	(6,956)	14.75	14.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7707	(1,369)	12.24	12.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7708	(4,329)	26.16	26.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7709	(4,477)	38.77	38.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7710	(2,553)	20.28	20.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7711	(2,257)	10.26	10.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7712	(6,327)	8.37	8.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7713	(3,330)	16.99	16.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7714	(2,405)	17.62	17.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7715	(1,850)	11.93	11.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7716	(4,551)	7.24	7.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7717	(2,553)	33.89	33.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7718	(5,698)	13.12	13.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7719	(1,295)	14.44	14.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7720	(7,215)	1.86	1.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7721	(1,554)	18.09	18.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7722	(10,397)	26.70	26.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7723	(14,615)	3.45	3.45	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
7724	(3,182)	16.74	16.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7725	(2,072)	11.04	11.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7726	(2,072)	29.11	29.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7727	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7728	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7729	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7730	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7731	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7732	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7733	93117281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7734	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7735	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7736	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7737	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7738	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7739	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7740	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7741	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7742	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7743	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7744	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7745	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7746	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7747	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7748	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7749	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7750	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7751	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7752	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7753	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7754	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7755	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7756	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7757	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7758	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7759	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7760	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7761	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7762	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7763	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7764	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7765	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7766	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7767	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7768	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7769	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7770	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7771	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7772	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7773	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7774	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7775	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7776	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7777	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7778	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7779	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7780	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7781	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7782	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
7727	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G67543101	VGG675431016	P0108490
7728	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G72457107	BMG724571077	P0168330
7729	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G81075106	BMG810751062	S0156290
7730	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G86975151	BMG869751518	T0086790
7731	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G9456A100	BMG9456A1009	G0053340
7732	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	Y2187A101	MHY2187A1010	E0065860
7733	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	Y2692M103	MHY2692M1030	G0054070
7734	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00508X203	US00508X2036	A0101110
7735	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007094105	US0070941051	A0032350
7736	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02208R106	US02208R1068	A0199690
7737	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025533407	US0255334072	A0120470
7738	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030710107	US0307101073	A5182560
7739	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040790107	US0407901075	A7535440
7740	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	095180105	US0951801051	B0070880
7741	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	097023105	US0970231058	B4175150
7742	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	104674106	US1046741062	B5376090
7743	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	109696104	US1096961040	B0078140
7744	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12541W209	US12541W2098	C0182750
7745	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126408103	US1264081035	C0081460
7746	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	142339100	US1423391002	C2092780
7747	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149123101	US1491231015	C2514620
7748	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	156710105	US1567101050	C3129040
7749	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	172908105	US1729081059	C4187100
7750	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205944101	US2059441012	C0163480
7751	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	217204106	US2172041061	C6548390
7752	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	21988R102	US21988R1023	C0055370
7753	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	231021106	US2310211063	C7833610
7754	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	248019101	US2480191012	D1950050
7755	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	260003108	US2600031080	D4748000
7756	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29084Q100	US29084Q1004	E4294230
7757	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29355X107	US29355X1072	E0050900
7758	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30214U102	US30214U1025	E0043320
7759	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343412102	US3434121022	F0047390
7760	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	369550108	US3695501086	G1320920
7761	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374689107	US3746891072	G0075970
7762	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	382388106	US3823881061	G4372180
7763	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422347104	US4223471040	H1623170
7764	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	438516106	US4385161066	H0063170
7765	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	443320106	US4433201062	H0009150
7766	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	445658107	US4456581077	H3768090
7767	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	450911102	US4509111021	H0003100
7768	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457667103	US4576671030	H5321410
7769	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	469814107	US4698141078	J0877290
7770	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500643200	US5006432000	K0017900
7771	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502424104	US5024241045	L0015780
7772	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	515098101	US5150981018	L0137640
7773	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	533900106	US5339001068	L0018530
7774	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	539830109	US5398301094	L4132430
7775	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553530106	US5535301064	M0002960
7776	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	573075108	US5730751089	M1689360
7777	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	624756102	US6247561029	M6264880
7778	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628852105	US6288521056	N0324310
7779	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	655844108	US6558441084	N4918090
7780	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	666807102	US6668071029	N6306780
7781	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	679580100	US6795801009	P0408870
7782	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68162K106	US68162K1060	P7387680

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7727	***OPENTV CORP CL A	01/01/00		TMS
7728	***PRIMUS GUARANTY LTD	01/01/00		TMS
7729	***SHIP FINANCE INTERNATIONAL LIMITED	01/01/00		TMS
7730	***TBS INTERNATIONAL LIMITED CL A	01/01/00		TMS
7731	***GOLAR LNG LIMITED COM STK USD1.00	01/01/00		TMS
7732	***EAGLE BULK SHIPPING INC	01/01/00		TMS
7733	***GENERAL MARITIME CORP	01/01/00		TMS
7734	ACTUANT CORPORATION CL A NEW	01/01/00		TMS
7735	ADMINISTAFF INC	01/01/00		TMS
7736	ALTRA HOLDINGS INC	01/01/00		TMS
7737	AMERICAN ECOLOGY CORP COM NEW	01/01/00		TMS
7738	AMERON INTERNATIONAL CORP	01/01/00		TMS
7739	ARKANSAS BEST CORP-DEL	01/01/00		TMS
7740	BLOUNT INTL INC-NEW	01/01/00		TMS
7741	BOEING CO	01/01/00		TMS
7742	BRADY CORPORATION CL A	01/01/00		TMS
7743	BRINK'S COMPANY	01/01/00		TMS
7744	C H ROBINSON WORLDWIDE INC NEW	01/01/00		TMS
7745	CSX CORP	01/01/00		TMS
7746	CARLISLE COMPANIES INC	01/01/00		TMS
7747	CATERPILLAR INC	01/01/00		TMS
7748	CERADYNE INC-CALIF	01/01/00		TMS
7749	CINTAS CORP	01/01/00		TMS
7750	CON-WAY INC	01/01/00		TMS
7751	COPART INC	01/01/00		TMS
7752	CORPORATE EXECUTIVE BOARD CO	01/01/00		TMS
7753	CUMMINS INC	01/01/00		TMS
7754	DELUXE CORP	01/01/00		TMS
7755	DOVER CORP	01/01/00		TMS
7756	EMCOR GROUP INC	01/01/00		TMS
7757	ENPRO INDUSTRIES INC	01/01/00		TMS
7758	EXPONENT INC	01/01/00		TMS
7759	FLUOR CORP NEW	01/01/00		TMS
7760	GENERAL DYNAMICS CORP	01/01/00		TMS
7761	GIBRALTAR INDUSTRIES INC	01/01/00		TMS
7762	GOODRICH CORPORATION (FRM B F GOODRICH CO)	01/01/00		TMS
7763	HEARTLAND EXPRESS INC	01/01/00		TMS
7764	HONEYWELL INTL INC	01/01/00		TMS
7765	HUB GROUP INC-CL A	01/01/00		TMS
7766	JB HUNT TRANSPORT SERVICES INC	01/01/00		TMS
7767	ITT CORPORATION	01/01/00		TMS
7768	INSITUFORM TECHNOLOGIES INC CL A	01/01/00		TMS
7769	JACOBS ENGINEERING GROUP INC	01/01/00		TMS
7770	KORN FERRY INTL	01/01/00		TMS
7771	L-3 COMMUNICATIONS HOLDINGS INC	01/01/00		TMS
7772	LANDSTAR SYSTEMS INC	01/01/00		TMS
7773	LINCOLN ELEC HOLDINGS INC NEW	01/01/00		TMS
7774	LOCKHEED MARTIN CORP	01/01/00		TMS
7775	MSC INDUSTRIAL DIRECT CO INC CL A	01/01/00		TMS
7776	MARTEN TRANSPORT LTD	01/01/00		TMS
7777	MUELLER INDUSTRIES INC	01/01/00		TMS
7778	NCI BUILDING SYSTEMS INC	01/01/00		TMS
7779	NORFOLK SOUTHERN CORP	01/01/00		TMS
7780	NORTHROP GRUMMAN CORP	01/01/00		TMS
7781	OLD DOMINION FREIGHT LINES INC	01/01/00		TMS
7782	OLYMPIC STEEL INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7727	(10,619)	1.50	1.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7728	(2,849)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7729	(5,143)	22.77	22.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7730	(1,295)	23.47	23.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7731	(4,292)	13.69	13.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7732	(5,698)	22.09	22.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7733	(3,256)	24.39	24.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7734	(2,514)	29.21	29.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7735	(2,894)	29.07	29.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7736	(4,408)	16.70	16.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7737	(2,442)	28.53	28.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7738	(678)	109.33	109.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7739	(2,290)	33.66	33.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7740	(6,218)	12.14	12.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7741	(2,218)	63.30	63.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7742	(2,160)	34.54	34.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7743	(1,136)	70.61	70.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7744	0	50.78	50.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7745	(2,248)	61.61	61.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7746	(2,448)	34.89	34.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7747	(2,056)	65.46	65.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7748	(1,760)	34.90	34.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7749	(2,574)	32.84	32.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7750	(1,614)	47.18	47.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7751	(1,802)	45.30	45.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7752	(2,178)	35.44	35.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7753	(2,232)	58.45	58.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7754	(4,802)	15.93	15.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7755	(2,944)	46.59	46.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7756	(2,328)	29.97	29.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7757	(1,882)	42.77	42.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7758	(2,578)	32.74	32.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7759	(1,814)	65.01	65.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7760	(1,576)	84.93	84.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7761	(3,686)	23.38	23.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7762	(2,836)	52.08	52.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7763	(4,800)	16.92	16.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7764	(2,898)	47.55	47.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7765	(1,986)	39.86	39.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7766	(2,176)	37.94	37.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7767	(2,280)	61.25	61.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7768	(4,318)	17.71	17.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7769	(1,970)	64.61	64.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7770	(4,460)	17.74	17.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7771	(1,398)	103.16	103.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7772	(1,618)	51.22	51.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7773	(982)	70.32	70.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7774	(1,248)	117.27	117.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7775	(1,556)	50.04	50.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7776	(3,976)	21.54	21.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7777	(2,826)	28.35	28.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7778	(2,072)	37.21	37.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7779	(1,978)	67.97	67.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7780	(2,112)	70.58	70.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7781	(2,384)	33.86	33.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7782	(1,666)	35.76	35.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
7783	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7784	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7785	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7786	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7787	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7788	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7789	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7790	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7791	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7792	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7793	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7794	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7795	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7796	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7797	93117282	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7798	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7799	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7800	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7801	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7802	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7803	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7804	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7805	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7806	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7807	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7808	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7809	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7810	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7811	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7812	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7813	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7814	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7815	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7816	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7817	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7818	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7819	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7820	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7821	93117284	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7822	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7823	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7824	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7825	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7826	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7827	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7828	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7829	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7830	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7831	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7832	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7833	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7834	93117285	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7835	93117306	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
7836	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
7837	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
7838	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

	G	H	I	J	K
7783	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	709631105	US7096311052	P3757020
7784	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	755111507	US7551115071	R0037530
7785	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76122Q105	US76122Q1058	R0033920
7786	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	770196103	US7701961036	R4761490
7787	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	770323103	US7703231032	R4780210
7788	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	831865209	US8318652091	S3328390
7789	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858912108	US8589121081	S0023510
7790	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871237103	US8712371033	S0021750
7791	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	878895200	US8788952005	T1972180
7792	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89785X101	US89785X1019	T0106450
7793	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	941053100	US9410531001	W0013410
7794	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	94106L109	US94106L1098	W0013100
7795	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	942712100	US9427121002	W0025290
7796	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	950755108	US9507551086	W2335080
7797	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	95082P105	US95082P1057	W0016350
7798	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	015351109	US0153511094	A0018010
7799	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01642T108	US01642T1088	A4813110
7800	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	031162100	US0311621009	A5196290
7801	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032346108	US0323461089	A5390910
7802	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09061G101	US09061G1013	B0069910
7803	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09062X103	US09062X1037	B0081800
7804	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	151020104	US1510201049	C2588110
7805	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	156708109	US1567081096	C1241810
7806	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15670R107	US15670R1077	C0074610
7807	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	368710406	US3687104063	G0059160
7808	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	372917104	US3729171047	G2360510
7809	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	375558103	US3755581036	G3040940
7810	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45245W109	US45245W1099	H4351670
7811	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464330109	US4643301090	H7408990
7812	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	572901106	US5729011065	M1117650
7813	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	583916101	US5839161016	M1733140
7814	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62855J104	US62855J1043	M0000510
7815	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	671040103	US6710401034	P0045260
7816	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	683399109	US6833991093	P0037350
7817	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69329Y104	US69329Y1047	P0188350
7818	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75886F107	US75886F1075	R2188740
7819	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	80517Q100	US80517Q1004	S0146220
7820	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91307C102	US91307C1027	U0035380
7821	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92532F100	US92532F1003	V2825530
7822	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00206R102	US00206R1023	A0183750
7823	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05534B760	CA05534B7604	B1032820
7824	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	156700106	US1567001060	C0092120
7825	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171871106	US1718711062	C0125740
7826	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29078E105	US29078E1055	E0075440
7827	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	305560104	US3055601047	F0075790
7828	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	52729N100	US52729N1000	L0015660
7829	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749121109	US7491211097	P0038680
7830	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	852061100	US8520611000	S6410230
7831	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	879433100	US8794331004	T1390040
7832	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	879433860	US8794338603	T0085330
7833	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92343V104	US92343V1044	V0040570
7834	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	97381W104	US97381W1045	W0048890
7835	DOMESTIC	NEW YORK	008879306		A0100350
7836	HIGH YIELD - AME	HY DISTRESSED US	043353101	US0433531011	A0094790
7837	HIGH YIELD - AME	HY DISTRESSED US	12686C109	US12686C1099	C0132100
7838	HIGH YIELD - AME	HY DISTRESSED US	52729N100	US52729N1000	L0015660

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7783	PENTAIR INC	01/01/00		TMS
7784	RAYTHEON CO COM NEW	01/01/00		TMS
7785	RESOURCES CONNECTION INC	01/01/00		TMS
7786	ROBBINS & MYERS INC	01/01/00		TMS
7787	ROBERT HALF INTERNATIONAL INC	01/01/00		TMS
7788	A O SMITH CORP	01/01/00		TMS
7789	STERICYCLE INC	01/01/00		TMS
7790	SYKES ENTERPRISES INC	01/01/00		TMS
7791	TECUMSEH PRODUCTS CO-CL A NON-VTG	01/01/00		TMS
7792	TRUEBLUE INC	01/01/00		TMS
7793	WASTE CONNECTIONS INC	01/01/00		TMS
7794	WASTE MANAGEMENT INC DEL	01/01/00		TMS
7795	WATSON WYATT WORLDWIDE INC CL A	01/01/00		TMS
7796	WERNER ENTERPRISES INC	01/01/00		TMS
7797	WESCO INTERNTIONAL INC	01/01/00		TMS
7798	ALEXION PHARMACEUTICALS INC	01/01/00		TMS
7799	ALKERMES INC	01/01/00		TMS
7800	AMGEN INC	01/01/00		TMS
7801	AMYLIN PHARMACEUTICALS INC	01/01/00		TMS
7802	BIOMARIN PHARMACEUTICAL INC	01/01/00		TMS
7803	BIOGEN IDEC INC	01/01/00		TMS
7804	CELGENE CORP	01/01/00		TMS
7805	CEPHALON INC	01/01/00		TMS
7806	CEPHEID	01/01/00		TMS
7807	GENENTECH INC COM NEW	01/01/00		TMS
7808	GENZYME CORPORATION	01/01/00		TMS
7809	GILEAD SCIENCES INC	01/01/00		TMS
7810	IMCLONE SYSTEMS INC	01/01/00		TMS
7811	ISIS PHARMACEUTICALS INC	01/01/00		TMS
7812	MARTEK BIOSCIENCES CORP	01/01/00		TMS
7813	MEDAREX INC	01/01/00		TMS
7814	MYRIAD GENETICS INC	01/01/00		TMS
7815	OSI PHARMACEUTICALS INC	01/01/00		TMS
7816	ONYX PHARMACEUTICALS INC	01/01/00		TMS
7817	PDL BIOPHARMA INC	01/01/00		TMS
7818	REGENERON PHARMACEUTICALS INC	01/01/00		TMS
7819	SAVIENT PHARMACEUTICALS INC	01/01/00		TMS
7820	UNITED THERAPEUTICS CORP DEL	01/01/00		TMS
7821	VERTEX PHARMACEUTICALS INC	01/01/00		TMS
7822	AT&T INC	01/01/00		TMS
7823	***BCE INC NEW	01/01/00		TMS
7824	CENTURYTEL INC	01/01/00		TMS
7825	CINCINNATI BELL INC NEW COM	01/01/00		TMS
7826	EMBARQ CORPORATION	01/01/00		TMS
7827	FAIRPOINT COMMUNICATIONS INC	01/01/00		TMS
7828	LEVEL 3 COMMUNICATIONS INC	01/01/00		TMS
7829	QWEST COMMUNICATIONS INTERNATIONAL INC	01/01/00		TMS
7830	SPRINT NEXTEL CORPORATION	01/01/00		TMS
7831	TELEPHONE & DATA SYSTEMS INC	01/01/00		TMS
7832	TELEPHONE AND DATA SYSTEMS SPECIAL COMMON SHARES	01/01/00		TMS
7833	VERIZON COMMUNICATIONS	01/01/00		TMS
7834	WINDSTREAM CORP COM	01/01/00		TMS
7835	**AIM PREMIER EQUITY FUND CLASS A	01/01/00		TMS
7836	ARVINMERITOR INC	01/01/00		TMS
7837	CABLEVISION SYSTEMS CORP-CL A CABLEVISION NY GROUP COM	01/01/00		TMS
7838	LEVEL 3 COMMUNICATIONS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7783	(2,158)	36.75	36.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7784	(2,424)	60.80	60.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7785	(3,280)	23.75	23.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7786	(1,768)	37.52	37.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7787	0	26.69	26.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7788	(1,926)	44.20	44.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7789	(1,338)	60.15	60.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7790	(3,938)	20.40	20.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7791	(3,004)	26.10	26.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7792	(4,780)	16.24	16.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7793	(2,184)	36.17	36.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7794	0	35.32	35.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7795	(1,354)	56.83	56.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7796	(3,476)	22.59	22.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7797	(2,062)	39.37	39.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7798	(35,148)	41.53	41.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7799	(93,762)	12.99	12.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7800	(26,754)	62.87	62.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7801	(46,508)	20.18	20.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7802	(36,654)	27.86	27.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7803	(20,834)	48.70	48.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7804	(20,280)	71.15	71.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7805	(16,994)	77.03	77.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7806	(44,104)	15.67	15.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7807	(16,160)	96.56	96.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7808	(17,530)	79.85	79.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7809	(22,080)	48.12	48.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7810	(31,634)	65.80	65.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7811	(83,522)	17.46	17.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7812	(35,574)	34.39	34.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7813	(167,390)	6.86	6.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7814	(24,164)	65.29	65.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7815	(30,194)	48.95	48.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7816	(35,894)	38.62	38.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7817	(107,816)	10.84	10.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7818	(82,332)	20.71	20.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7819	(46,194)	19.15	19.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7820	(12,714)	113.32	113.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7821	(36,224)	27.00	27.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7822	(152,312)	31.54	31.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7823	(14,942)	37.40	37.40	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
7824	(2,984)	39.96	39.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7825	(5,959)	3.53	3.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7826	(2,482)	45.13	45.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7827	(1,225)	8.73	8.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7828	(9,000)	3.44	3.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7829	(38,600)	3.76	3.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7830	(49,808)	7.19	7.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7831	(3,000)	36.23	36.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7832	(2,966)	34.72	34.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7833	(64,992)	34.49	34.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7834	(6,161)	12.07	12.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7835	0	26.59	26.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7836	(25,000)	16.24	16.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7837	0	29.47	29.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7838	(250,000)	3.44	3.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7839	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
7840	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7841	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7842	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7843	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7844	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7845	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7846	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7847	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7848	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7849	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7850	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7851	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7852	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7853	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7854	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7855	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7856	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7857	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7858	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7859	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7860	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7861	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7862	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7863	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7864	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7865	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7866	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7867	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7868	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7869	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7870	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7871	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7872	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7873	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7874	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7875	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7876	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7877	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7878	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7879	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7880	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7881	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7882	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7883	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7884	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7885	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7886	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7887	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7888	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7889	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7890	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7891	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7892	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7893	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7894	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7839	HIGH YIELD - AME	HY DISTRESSED US	58446K105	US58446K1051	M0056580
7840	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00208J108	US00208J1088	A0112950
7841	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032511107	US0325111070	A5412110
7842	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037411105	US0374111054	A5947250
7843	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040049108	US0400491082	A0137810
7844	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	049167109	US0491671097	A0156230
7845	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	055630107	US0556301077	B0065490
7846	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	055639108	US0556391086	B0093130
7847	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06846N104	US06846N1046	B0091190
7848	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	085789105	US0857891057	B3101490
7849	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12618H309	US12618H3093	C0159240
7850	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12662P108	US12662P1084	C0216940
7851	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127097103	US1270971039	C0145850
7852	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	144577103	US1445771033	C0038920
7853	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	165167107	US1651671075	C2286300
7854	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171798101	US1717981013	C0120420
7855	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205768203	US2057682039	C5876350
7856	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20605P101	US20605P1012	C0183660
7857	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	21075N204	US21075N2045	C0091340
7858	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	212015101	US2120151012	C0180180
7859	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	247907207	US2479072074	D1177690
7860	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	247916208	US2479162081	D1000680
7861	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25179M103	US25179M1036	D0052530
7862	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26875P101	US26875P1012	E0028020
7863	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	269279402	US2692794025	E0070780
7864	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29255W100	US29255W1009	E0043660
7865	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29270U105	US29270U1051	E0067780
7866	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	346091705	US3460917053	F0047980
7867	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35914P105	US35914P1057	F0025340
7868	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	382410405	US3824104059	G0026440
7869	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	41754V103	US41754V1035	H0119670
7870	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	435758305	US4357583057	H2772750
7871	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	444717102	US4447171020	H0078440
7872	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	56845T305	US56845T3059	M0129160
7873	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	582411104	US5824111042	M0043690
7874	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	651290108	US6512901082	N1263760
7875	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	655044105	US6550441058	N0058000
7876	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	674599105	US6745991058	P0076370
7877	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	699157103	US6991571034	P2661160
7878	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	707882106	US7078821060	P3593470
7879	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	716495106	US7164951060	P0165890
7880	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	716578109	US7165781094	P4467520
7881	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	716748108	US7167481081	P1008820
7882	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	723787107	US7237871071	P0042700
7883	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	726505100	US7265051000	P0145210
7884	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74837R104	US74837R1041	P0092420
7885	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75281A109	US75281A1097	R0014930
7886	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	777779307	US7777793073	R0055580
7887	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	792228108	US7922281081	S1013200
7888	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	80007P307	US80007P3073	S0203040
7889	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	845467109	US8454671095	S4323020
7890	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	861642106	US8616421066	S7156300
7891	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86764P109	US86764P1093	S0069380
7892	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	870738101	US8707381013	S7360010
7893	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	881609101	US8816091016	T2015060
7894	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	903914109	CA9039141093	U2702360

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7839	MEDIACOM COMMUNICATIONS CORP CL A	01/01/00		TMS
7840	ATP OIL & GAS CORPORATION	01/01/00		TMS
7841	ANADARKO PETROLEUM CORP	01/01/00		TMS
7842	APACHE CORP	01/01/00		TMS
7843	ARENA RESOURCES INC	01/01/00		TMS
7844	ATLAS AMERICA INC	01/01/00		TMS
7845	BP PRUDHOE BAY ROYALTY TRUST UBI	01/01/00		TMS
7846	BPZ RESOURCES INC	01/01/00		TMS
7847	BILL BARRETT CORPORATION	01/01/00		TMS
7848	BERRY PETROLEUM CO-CL A	01/01/00		TMS
7849	CNX GAS CORPORATION	01/01/00		TMS
7850	CVR ENERGY INC	01/01/00		TMS
7851	CABOT OIL & GAS CORP	01/01/00		TMS
7852	CARRIZO OIL & GAS INC	01/01/00		TMS
7853	CHESAPEAKE ENERGY CORP	01/01/00		TMS
7854	CIMAREX ENERGY CO	01/01/00		TMS
7855	COMSTOCK RESOURCES INC NEW	01/01/00		TMS
7856	CONCHO RESOURCES INC	01/01/00		TMS
7857	CONTANGO OIL & GAS CO	01/01/00		TMS
7858	CONTINENTAL RESOURCES INC	01/01/00		TMS
7859	DELTA PETROLEUM CORP NEW	01/01/00		TMS
7860	DENBURY RESOURCES INC NEW HOLDING COMPANY	01/01/00		TMS
7861	DEVON ENERGY CORPORATION NEW	01/01/00		TMS
7862	EOG RES INC	01/01/00		TMS
7863	EXCO RESOURCES INC	01/01/00		TMS
7864	ENCORE ACQUISITION CO	01/01/00		TMS
7865	ENERGY PARTNERS LTD	01/01/00		TMS
7866	FOREST OIL CORP COM PAR $0.01	01/01/00		TMS
7867	FRONTIER OIL CORP	01/01/00		TMS
7868	GOODRICH PETROLEUM CORP NEW	01/01/00		TMS
7869	HARVEST NATURAL RESOURCES INC	01/01/00		TMS
7870	HOLLY CORP NEW $0.01 PAR	01/01/00		TMS
7871	HUGOTON ROYALTY TRUST TEXAS UNIT BEN INT	01/01/00	0.00%	TMS
7872	MARINER ENERGY INC	01/01/00		TMS
7873	MCMORAN EXPLORATION COMPANY COM	01/01/00		TMS
7874	NEWFIELD EXPLORATION CO	01/01/00		TMS
7875	NOBLE ENERGY INC	01/01/00		TMS
7876	OCCIDENTAL PETE CORP	01/01/00		TMS
7877	PARALLEL PETROLEUM CORP-DEL	01/01/00		TMS
7878	PENN VIRGINIA CORP	01/01/00		TMS
7879	PETROHAWK ENERGY CORPORATION	01/01/00		TMS
7880	PETROLEUM DEVELOPMENT CORP-NEV	01/01/00		TMS
7881	PETROQUEST ENERGY INC	01/01/00		TMS
7882	PIONEER NATURAL RESOURCES CO	01/01/00		TMS
7883	PLAINS EXPLORATION AND PRODUCTION COMPANY	01/01/00		TMS
7884	QUICKSILVER RESOURCES INC	01/01/00		TMS
7885	RANGE RESOURCES CORP	01/01/00		TMS
7886	ROSETTA RESOURCES INC	01/01/00		TMS
7887	ST MARY LAND & EXPLORATION CO	01/01/00		TMS
7888	SANDRIDGE ENERGY INC	01/01/00		TMS
7889	SOUTHWESTERN ENERGY CO	01/01/00		TMS
7890	STONE ENERGY CORPORATION	01/01/00		TMS
7891	SUNOCO INC	01/01/00		TMS
7892	SWIFT ENERGY CO (HOLDING COMPANY)	01/01/00		TMS
7893	TESORO CORPORATION	01/01/00		TMS
7894	***ULTRA PETROLEUM CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7839	(800)	7.84	7.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7840	(1,708)	22.04	22.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7841	(12,376)	56.89	56.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7842	(8,320)	112.39	112.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7843	(2,000)	38.67	38.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7844	(2,024)	35.05	35.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7845	(1,140)	89.01	89.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7846	(3,064)	14.26	14.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7847	(1,788)	34.73	34.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7848	(2,056)	37.45	37.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7849	(1,676)	25.93	25.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7850	(3,172)	12.91	12.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7851	(3,892)	38.59	38.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7852	(1,472)	37.50	37.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7853	(13,916)	42.26	42.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7854	(3,412)	49.64	49.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7855	(2,160)	53.40	53.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7856	(2,712)	27.46	27.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7857	(804)	55.76	55.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7858	(1,620)	40.73	40.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7859	(3,588)	14.60	14.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7860	(9,088)	23.33	23.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7861	(10,292)	95.87	95.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7862	(6,736)	90.82	90.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7863	(4,164)	21.79	21.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7864	(2,332)	47.28	47.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7865	(2,200)	10.06	10.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7866	(3,324)	52.22	52.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7867	(5,116)	23.01	23.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7868	(1,492)	42.41	42.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7869	(2,800)	10.50	10.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7870	(2,328)	33.98	33.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7871	(2,332)	27.91	27.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7872	(3,932)	25.45	25.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7873	(2,860)	25.24	25.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7874	(4,964)	37.33	37.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7875	(5,448)	61.44	61.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7876	(18,224)	72.46	72.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7877	(2,660)	9.99	9.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7878	(2,040)	55.53	55.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7879	(9,080)	25.31	25.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7880	(896)	48.75	48.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7881	(2,620)	16.00	16.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7882	(4,444)	52.78	52.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7883	(4,112)	40.07	40.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7884	(4,888)	22.06	22.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7885	(5,620)	44.01	44.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7886	(2,944)	20.43	20.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7887	(2,840)	38.71	38.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7888	(3,512)	25.24	25.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7889	(11,168)	32.80	32.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7890	(1,520)	44.63	44.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7891	(5,148)	47.85	47.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7892	(1,660)	42.85	42.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7893	(6,600)	19.06	19.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7894	(5,044)	60.17	60.17	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7895	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7896	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7897	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7898	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7899	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7900	93117510	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7901	93117513	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7902	93117513	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7903	93117513	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7904	93117513	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7905	93117513	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7906	93117513	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7907	93117513	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7908	93117513	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7909	93117513	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7910	93117513	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7911	93117513	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7912	93117513	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7913	93117513	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7914	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7915	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7916	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7917	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7918	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7919	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7920	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7921	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7922	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7923	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7924	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7925	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7926	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7927	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7928	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7929	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7930	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7931	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7932	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7933	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7934	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7935	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7936	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7937	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7938	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7939	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7940	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7941	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7942	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7943	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7944	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7945	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7946	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7947	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7948	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7949	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7950	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7895	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91913Y100	US91913Y1001	V0008550
7896	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92922P106	US92922P1066	W0042340
7897	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93564A100	US93564A1007	W0011120
7898	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	959319104	US9593191045	W0046790
7899	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	966387102	US9663871021	W0037680
7900	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98385X106	US98385X1063	Y0016590
7901	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04621X108	US04621X1081	A0152540
7902	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12497T101	US12497T1016	C0142090
7903	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12572Q105	US12572Q1058	C0211830
7904	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37247D106	US37247D1063	G0073300
7905	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38141G104	US38141G1040	G0056550
7906	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	446150104	US4461501045	H3776570
7907	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45865V100	US45865V1008	H0146900
7908	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493267108	US4932671088	K2125760
7909	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	534187109	US5341871094	L4257840
7910	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	540424108	US5404241086	L5260050
7911	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	590188108	US5901881087	M3347020
7912	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	617446448	US6174464486	M0047280
7913	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	7591EP100	US7591EP1005	R0048650
7914	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		ANN6748L1027	P0981380
7915	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG0464B1072	A0211440
7916	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG3075P1014	E0084430
7917	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG657731060	N0015030
7918	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG8766E1093	T0127250
7919	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG937622048	V0035010
7920	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG9825R1079	Y0006030
7921	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BSP8744Y1024	S0034080
7922	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		KYG237731073	C0056790
7923	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		MHY2065G1052	D0121470
7924	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		MHY2685T1073	G0080660
7925	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		MHY8565N1022	T0104240
7926	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		US9000062060	T0083290
7927	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		VGG3396L1022	F0094650
7928	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	000360206	US0003602069	A0837960
7929	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	000361105	US0003611052	A0010360
7930	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001031103	US0010311035	A0051210
7931	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00104Q107	US00104Q1076	A0114420
7932	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00163U106	US00163U1060	A0211190
7933	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001744101	US0017441017	A0122910
7934	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00207R101	US00207R1014	A0067920
7935	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00208J108	US00208J1088	A0112950
7936	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002474104	US0024741045	A0100980
7937	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002567105	US0025671050	A0835180
7938	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	003654100	US0036541003	A0269030
7939	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	003830106	US0038301067	A0834750
7940	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004225108	US0042251084	A0157200
7941	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004239109	US0042391096	A0084960
7942	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00430U103	US00430U1034	A0156320
7943	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004397105	US0043971052	A0202430
7944	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004446100	US0044461004	A0351340
7945	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004498101	US0044981019	A0211200
7946	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004764106	US0047641065	A0197400
7947	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00484M106	US00484M1062	A0154890
7948	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	004934105	US0049341052	A1316720
7949	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00508B102	US00508B1026	A0083560
7950	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00508X203	US00508X2036	A0101110

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7895	VALERO ENERGY CORP NEW	01/01/00		TMS
7896	W & T OFFSHORE INC	01/01/00		TMS
7897	WARREN RESOURCES INC	01/01/00		TMS
7898	WESTERN REFINING INC	01/01/00		TMS
7899	WHITING PETROLEUM CORPORATION	01/01/00		TMS
7900	XTO ENERGY INC	01/01/00		TMS
7901	ASSURANT INC	01/01/00		TMS
7902	CB RICHARD ELLIS GROUP INC	01/01/00		TMS
7903	CME GROUP INC	01/01/00		TMS
7904	GENWORTH FINANCIAL INC COM CL A	01/01/00		TMS
7905	GOLDMAN SACHS GROUP INC	01/01/00		TMS
7906	HUNTINGTON BANCSHARES INC	01/01/00		TMS
7907	INTERCONTINENTALEXCHANGE INC	01/01/00		TMS
7908	KEYCORP NEW	01/01/00		TMS
7909	LINCOLN NATIONAL CORP-IND	01/01/00		TMS
7910	LOEWS CORPORATION	01/01/00		TMS
7911	MERRILL LYNCH & CO INC	01/01/00		TMS
7912	MORGAN STANLEY	01/01/00		TMS
7913	REGIONS FINANCIAL CORP NEW	01/01/00		TMS
7914	*** ORTHOFIX INTERNATIONAL NV	01/01/00		TMS
7915	***ARGO GROUP INTERNATIONAL HOLDINGS LTD	01/01/00		TMS
7916	***ENSTAR GROUP LIMITED	01/01/00		TMS
7917	***NORDIC AMERICAN TANKER SHIPPING LTD	01/01/00		TMS
7918	TEXTAINER GROUP HOLDINGS LIMITED	01/01/00		TMS
7919	***VISTAPRINT LIMITED	01/01/00		TMS
7920	***XOMA LTD-(BERMUDA)	01/01/00		TMS
7921	***STEINER LEISURE LTD	01/01/00		TMS
7922	***CONSOLIDATED WATER CO LTD	01/01/00		TMS
7923	***DHT MARITIME INC	01/01/00		TMS
7924	***GENCO SHIPPING & TRADING LTD	01/01/00		TMS
7925	***TEEKAY TANKERS LTD	01/01/00		TMS
7926	TURBOCHEF TECHNOLOGIES INC	01/01/00		TMS
7927	***FGX INTERNATIONAL HOLDINGS LIMITED	01/01/00		TMS
7928	AAON INC NEW	01/01/00		TMS
7929	AAR CORP	01/01/00		TMS
7930	AEP INDUSTRIES INC	01/01/00		TMS
7931	AFC ENTERPRISES INC	01/01/00		TMS
7932	AMAG PHARMACEUTICALS INC	01/01/00		TMS
7933	AMN HEALTHCARE SVCS INC	01/01/00		TMS
7934	ATMI INC	01/01/00		TMS
7935	ATP OIL & GAS CORPORATION	01/01/00		TMS
7936	AZZ INC	01/01/00		TMS
7937	ABAXIS INC	01/01/00		TMS
7938	ABIOMED INC	01/01/00		TMS
7939	ABRAXAS PETROLEUM CORP	01/01/00		TMS
7940	ACADIA PHARMACEUTICALS INC	01/01/00		TMS
7941	ACADIA RLTY TR	01/01/00		TMS
7942	ACCELRYS INC	01/01/00		TMS
7943	ACCURAY INC CALIF	01/01/00		TMS
7944	ACETO CORP N/C FR ACETO CHEMICAL CO INC	01/01/00		TMS
7945	ACI WORLDWIDE INC	01/01/00		TMS
7946	ACME PACKET INC	01/01/00		TMS
7947	ACORDA THERAPEUTICS INC	01/01/00		TMS
7948	ACTEL CORP	01/01/00		TMS
7949	ACTUATE CORPORATION	01/01/00		TMS
7950	ACTUANT CORPORATION CL A NEW	01/01/00		TMS

	P	Q	R	S	T	U	V
7895	(15,616)	35.87	35.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7896	(1,528)	31.16	31.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7897	(3,820)	9.95	9.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7898	(2,308)	12.07	12.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7899	(1,888)	83.44	83.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7900	(13,560)	50.20	50.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7901	(1,600)	58.00	58.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7902	(600)	14.64	14.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7903	(100)	350.27	350.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7904	(15,400)	15.11	15.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7905	(900)	154.21	154.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7906	(5,000)	8.60	8.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7907	(400)	90.90	90.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7908	(7,900)	13.37	13.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7909	(500)	51.90	51.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7910	(1,100)	41.85	41.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7911	(4,000)	17.05	17.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7912	(2,900)	37.23	37.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7913	(1,100)	11.69	11.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7914	(246)	24.43	24.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7915	(456)	35.97	35.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7916	(138)	106.52	106.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7917	(396)	32.87	32.87	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
7918	(174)	17.64	17.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7919	(1,896)	32.85	32.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7920	(5,688)	2.27	2.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7921	(402)	38.10	38.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7922	(624)	21.60	21.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7923	(798)	8.45	8.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7924	(1,038)	47.29	47.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7925	(582)	18.02	18.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7926	(1,032)	6.20	6.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7927	(594)	12.69	12.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7928	(576)	19.76	19.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7929	(384)	16.21	16.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7930	(228)	20.14	20.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7931	(570)	9.00	9.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7932	(732)	43.01	43.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7933	(1,344)	19.27	19.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7934	(1,374)	19.25	19.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7935	(1,194)	22.04	22.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7936	(210)	37.38	37.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7937	(930)	19.48	19.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7938	(1,458)	17.45	17.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7939	(1,818)	2.52	2.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7940	(1,452)	2.61	2.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7941	(672)	24.75	24.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7942	(1,134)	4.90	4.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7943	(1,548)	7.76	7.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7944	(60)	9.24	9.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7945	(1,470)	18.97	18.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7946	(1,170)	6.24	6.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7947	(1,584)	27.51	27.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7948	(54)	11.96	11.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7949	(2,598)	4.01	4.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7950	(2,160)	29.21	29.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7951	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7952	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7953	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7954	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7955	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7956	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7957	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7958	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7959	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7960	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7961	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7962	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7963	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7964	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7965	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7966	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7967	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7968	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7969	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7970	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7971	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7972	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7973	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7974	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7975	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7976	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7977	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7978	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7979	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7980	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7981	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7982	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7983	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7984	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7985	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7986	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7987	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7988	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7989	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7990	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7991	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7992	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7993	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7994	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7995	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7996	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7997	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7998	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
7999	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8000	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8001	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8002	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8003	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8004	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8005	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8006	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
7951	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00508Y102	US00508Y1029	A0125680
7952	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00509L703	US00509L7038	A0239150
7953	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007094105	US0070941051	A0032350
7954	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00724X102	US00724X1028	A0086960
7955	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00738A106	US00738A1060	A1913490
7956	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00739W107	US00739W1071	A0165820
7957	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00752H102	US00752H1023	A0158890
7958	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00752J108	US00752J1088	A0178340
7959	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00762W107	US00762W1071	A0125710
7960	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007865108	US0078651082	A0089970
7961	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007973100	US0079731008	A0014700
7962	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	007974108	US0079741080	A0015900
7963	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	008073108	US0080731088	A0202180
7964	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00826A109	US00826A1097	A0199760
7965	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00826T108	US00826T1088	A0021770
7966	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00846L101	US00846L1017	A0198870
7967	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	009128307	US0091283079	A3929250
7968	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00949P108	US00949P1084	A0071090
7969	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00950V101	US00950V1017	A0209740
7970	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	009720103	US0097201034	A0195490
7971	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	009728106	US0097281069	A1433130
7972	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01167P101	US01167P1012	A0107080
7973	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	012423109	US0124231095	A0092540
7974	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	014752109	US0147521092	A1861860
7975	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	015351109	US0153511094	A0018010
7976	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	015384100	US0153841004	A0187110
7977	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	016230104	US0162301040	A1948720
7978	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	016255101	US0162551016	A0112370
7979	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01642T108	US01642T1088	A4813110
7980	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01748X102	US01748X1028	A0199110
7981	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	018606202	US0186062024	A0121280
7982	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	018772103	US0187721032	A0174760
7983	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	019344100	US0193441005	A0206710
7984	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	019777101	US0197771019	A0087600
7985	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01988P108	US01988P1084	A0112410
7986	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	020409108	US0204091088	A0080920
7987	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02043Q107	US02043Q1076	A0157190
7988	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	020813101	US0208131013	A0031610
7989	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02081G102	US02081G1022	A0192290
7990	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02208R106	US02208R1068	A0199690
7991	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023177108	US0231771082	A0149890
7992	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02341W103	US02341W1036	A6325690
7993	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023436108	US0234361089	A7057850
7994	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023850100	US0238501003	A0218920
7995	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025195207	US0251952075	A0171310
7996	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025334103	US0253341038	A0145610
7997	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	025533407	US0255334072	A0120470
7998	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02744M108	US02744M1080	A0125620
7999	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	028723104	US0287231049	A0138420
8000	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	028731107	US0287311072	A0129430
8001	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02913V103	US02913V1035	A0237180
8002	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02916P103	US02916P1030	A0185290
8003	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	029263100	US0292631001	A0169400
8004	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	029429107	US0294291077	A4787990
8005	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	029683109	US0296831094	A4894020
8006	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030111108	US0301111086	A5388770

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7951	ACUITY BRANDS INC	01/01/00		TMS
7952	ACURA PHARMACEUTICALS INC NEW	01/01/00		TMS
7953	ADMINISTAFF INC	01/01/00		TMS
7954	ADOLOR CORP	01/01/00		TMS
7955	ADTRAN INC	01/01/00		TMS
7956	ADVANCE AMER CASH ADVANCE CTRS INC	01/01/00		TMS
7957	ADVANCED BATTERY TECHNOLOGIES INC	01/01/00		TMS
7958	ADVANCED ANALOGIC TECHNOLOGIESINC	01/01/00		TMS
7959	ADVISORY BOARD CO	01/01/00		TMS
7960	AEROPOSTALE	01/01/00		TMS
7961	ADVANCED ENERGY INDUSTRIES INC	01/01/00		TMS
7962	ADVENT SOFTWARE INC	01/01/00		TMS
7963	AEROVIRONMENT INC	01/01/00		TMS
7964	AFFYMAX INC	01/01/00		TMS
7965	AFFYMETRIX INC	01/01/00		TMS
7966	AGFEED INDUSTRIES INC	01/01/00		TMS
7967	AIR METHODS CORP NEW	01/01/00		TMS
7968	AIRTRAN HOLDINGS INC	01/01/00		TMS
7969	AIRVANA INC	01/01/00		TMS
7970	AKEENA SOLAR INC	01/01/00		TMS
7971	AKORN INC	01/01/00		TMS
7972	ALASKA COMMUNICATIONS SYS GROUP INC	01/01/00		TMS
7973	ALBANY MOLECULAR RESEARCH INC	01/01/00		TMS
7974	ALEXANDERS INC	01/01/00		TMS
7975	ALEXION PHARMACEUTICALS INC	01/01/00		TMS
7976	ALEXZA PHARMACEUTICALS INC	01/01/00		TMS
7977	ALICO INC	01/01/00		TMS
7978	ALIGN TECHNOLOGY INC	01/01/00		TMS
7979	ALKERMES INC	01/01/00		TMS
7980	ALLEGIANT TRAVEL CO	01/01/00		TMS
7981	ALLIANCE IMAGING INC DEL NEW	01/01/00		TMS
7982	ALLIANCE ONE INTERNATIONAL INC	01/01/00		TMS
7983	ALLIED NEVADA GOLD CORP	01/01/00		TMS
7984	ALLOS THERAPEUTICS INC	01/01/00		TMS
7985	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	01/01/00		TMS
7986	ALMOST FAMILY INC	01/01/00		TMS
7987	ALNYLAM PHARMACEUTICALS INC	01/01/00		TMS
7988	ALPHARMA INC-CL A	01/01/00		TMS
7989	ALPHATEC HLDGS INC	01/01/00		TMS
7990	ALTRA HOLDINGS INC	01/01/00		TMS
7991	AMBASSADORS GROUP INC	01/01/00		TMS
7992	AMCOL INTERNATIONAL CORP	01/01/00		TMS
7993	AMEDISYS INC	01/01/00		TMS
7994	AMERICAN APPAREL INC	01/01/00		TMS
7995	AMERICAN COMMERCIAL LINES INC NEW	01/01/00		TMS
7996	AMERICAN DAIRY INC	01/01/00		TMS
7997	AMERICAN ECOLOGY CORP COM NEW	01/01/00		TMS
7998	AMERICAN MED SYS HLDGS INC	01/01/00		TMS
7999	AMERICAN OIL & GAS INC	01/01/00		TMS
8000	AMERICAN ORIENTAL BIOENGINEERING INC	01/01/00		TMS
8001	AMERICAN PUBLIC EDUCATION INC	01/01/00		TMS
8002	AMERICAN RAILCAR INDUSTRIES INC	01/01/00		TMS
8003	AMERICAN REPROGRAPHICS CO	01/01/00		TMS
8004	AMERICAN SCIENCE & ENGINEERINGINC	01/01/00		TMS
8005	AMERICAN SOFTWARE INC-CL A	01/01/00		TMS
8006	AMERICAN SUPERCONDUCTOR CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7951	(1,512)	42.46	42.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7952	(342)	7.62	7.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7953	(924)	29.07	29.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7954	(1,980)	3.52	3.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7955	(1,356)	20.68	20.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7956	(576)	4.66	4.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7957	(1,770)	3.69	3.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7958	(1,974)	4.44	4.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7959	(744)	31.66	31.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7960	(2,868)	34.87	34.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7961	(300)	14.27	14.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7962	(720)	42.52	42.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7963	(438)	34.55	34.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7964	(456)	19.97	19.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7965	(1,578)	8.38	8.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7966	(852)	9.98	9.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7967	(462)	28.10	28.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7968	(2,622)	2.69	2.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7969	(954)	5.29	5.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7970	(882)	3.55	3.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7971	(2,460)	5.04	5.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7972	(954)	11.23	11.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7973	(384)	18.00	18.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7974	(54)	406.50	406.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7975	(3,300)	41.53	41.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7976	(1,038)	5.06	5.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7977	(120)	39.76	39.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7978	(2,658)	13.19	13.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7979	(4,104)	12.99	12.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7980	(492)	30.89	30.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7981	(1,014)	11.67	11.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7982	(2,724)	3.79	3.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7983	(1,710)	4.45	4.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7984	(2,280)	7.98	7.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7985	(2,448)	13.39	13.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7986	(276)	41.98	41.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7987	(1,530)	28.62	28.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7988	(984)	37.75	37.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7989	(1,056)	4.25	4.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7990	(1,128)	16.70	16.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7991	(816)	16.84	16.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7992	(366)	32.24	32.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7993	(1,140)	48.15	48.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7994	(1,458)	9.17	9.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7995	(1,530)	9.22	9.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7996	(210)	8.00	8.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7997	(696)	28.53	28.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7998	(3,126)	17.34	17.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
7999	(378)	2.36	2.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8000	(2,646)	7.03	7.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8001	(474)	49.00	49.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8002	(318)	16.46	16.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8003	(1,560)	18.54	18.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8004	(390)	67.06	67.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8005	(630)	5.57	5.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8006	(1,806)	18.75	18.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8007	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8008	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8009	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8010	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8011	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8012	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8013	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8014	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8015	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8016	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8017	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8018	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8019	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8020	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8021	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8022	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8023	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8024	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8025	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8026	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8027	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8028	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8029	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8030	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8031	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8032	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8033	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8034	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8035	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8036	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8037	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8038	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8039	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8040	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8041	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8042	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8043	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8044	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8045	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8046	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8047	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8048	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8049	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8050	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8051	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8052	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8053	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8054	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8055	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8056	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8057	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8058	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8059	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8060	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8061	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8062	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8007	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030371108	US0303711081	A5077580
8008	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030506109	US0305061097	A5123050
8009	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03070L300	US03070L3006	A0092200
8010	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030710107	US0307101073	A5182560
8011	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03152W109	US03152W1099	A0206000
8012	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	031652100	US0316521006	A0077700
8013	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032037103	US0320371034	A5243650
8014	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032159105	US0321591051	A5317580
8015	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032359309	US0323593097	A0198680
8016	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032515108	US0325151084	A6956980
8017	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032657207	US0326572072	A5425130
8018	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03475V101	US03475V1017	A0157390
8019	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	035290105	US0352901054	A7058010
8020	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037489101	KY0374891014	A5954030
8021	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037598109	US0375981091	A5976060
8022	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03820C105	US03820C1053	A0029210
8023	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03822W406	US03822W4069	A0218600
8024	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	038237103	US0382371039	A6937160
8025	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03834A103	US03834A1034	A0237190
8026	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03875Q108	US03875Q1085	A0114280
8027	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03937R102	US03937R1023	A0066100
8028	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	039666102	US0396661029	A0221960
8029	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03969P107	US03969P1075	A0202270
8030	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	039762109	US0397621097	A6184510
8031	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040047102	US0400471027	A0125020
8032	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040049108	US0400491082	A0137810
8033	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040149106	US0401491065	A0183820
8034	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04033A100	US04033A1007	A7535080
8035	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04033V203	US04033V2034	A0181160
8036	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	040448201	US0404482012	A7547030
8037	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04269E107	US04269E1073	A0026540
8038	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04269X105	US04269X1054	A0108850
8039	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04289L107	US04289L1070	A0047880
8040	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	043136100	US0431361007	A0017620
8041	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	043176106	US0431761065	A0204950
8042	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	043635101	US0436351011	A0195350
8043	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04518A104	US04518A1043	A0083120
8044	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04543P100	US04543P1003	A0152480
8045	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04544X102	US04544X1028	A0198120
8046	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	046224101	US0462241011	A7128020
8047	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04648X107	US04648X1072	A7909870
8048	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04685W103	US04685W1036	A0214110
8049	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04743P108	US04743P1084	A0157090
8050	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	049167109	US0491671097	A0156230
8051	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	049904105	US0499041053	A0043180
8052	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	052660107	US0526601077	A0208530
8053	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05334D107	US05334D1072	A0160260
8054	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05348W307	US05348W3079	A0233850
8055	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053491205	US0534912052	A0223050
8056	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05356X403	US05356X4034	A0212320
8057	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	054615109	US0546151095	A0029110
8058	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05541T101	US05541T1016	B0135650
8059	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	055639108	US0556391086	B0093130
8060	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05569C105	US05569C1053	B0132350
8061	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	056525108	US0565251081	B0277590
8062	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057149106	US0571491069	B0365700

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8007	AMERICAN VANGUARD CORP	01/01/00		TMS
8008	AMERICAN WOODMARK CORP	01/01/00		TMS
8009	AMERIGON INC	01/01/00		TMS
8010	AMERON INTERNATIONAL CORP	01/01/00		TMS
8011	AMICUS THERAPEUTICS INC	01/01/00		TMS
8012	AMKOR TECHNOLOGY INC	01/01/00		TMS
8013	AMPCO-PITTSBURGH CORP	01/01/00		TMS
8014	AMREP CORP	01/01/00		TMS
8015	AMTRUST FINANCIAL SERVICES INC	01/01/00		TMS
8016	ANADIGICS INC	01/01/00		TMS
8017	ANALOGIC CORP NEW	01/01/00		TMS
8018	ANGIODYNAMICS INC	01/01/00		TMS
8019	ANIXTER INTERNATIONAL INC	01/01/00		TMS
8020	***APCO ARGENTINA INC (CAYMEN ISLANDS) ORD	01/01/00		TMS
8021	APOGEE ENTERPRISES INC	01/01/00		TMS
8022	APPLIED INDUSTRIAL TECHNOLOGIES INC	01/01/00		TMS
8023	APPLIED MICRO CIRCUITS CORPORATION NEW	01/01/00		TMS
8024	APPLIED SIGNAL TECHNOLOGY INC	01/01/00		TMS
8025	APPROACH RESOURCES INC	01/01/00		TMS
8026	ARBITRON INC	01/01/00		TMS
8027	ARCH CHEMICALS INC COM	01/01/00		TMS
8028	ARCSIGHT INC	01/01/00		TMS
8029	ARDEA BIOSCIENCES INC	01/01/00		TMS
8030	ARDEN GROUP INC-CL A	01/01/00		TMS
8031	ARENA PHARMACEUTICALS INC	01/01/00		TMS
8032	ARENA RESOURCES INC	01/01/00		TMS
8033	ARGON ST INC	01/01/00		TMS
8034	ARIAD PHARMACEUTICALS INC-DEL	01/01/00		TMS
8035	ARIBA INC NEW	01/01/00		TMS
8036	ARISTOTLE CORP NEW	01/01/00		TMS
8037	ARQULE INC	01/01/00		TMS
8038	ARRAY BIOPHARMA INC	01/01/00		TMS
8039	ART TECHNOLOGY GROUP INC	01/01/00		TMS
8040	ARTHROCARE CORP	01/01/00		TMS
8041	ARUBA NETWORKS INC	01/01/00		TMS
8042	ASCENT SOLAR TECHNOLOGIES INC	01/01/00		TMS
8043	ASIAINFO HOLDINGS INC	01/01/00		TMS
8044	ASSET ACCEPTANCE CAPITAL CORP	01/01/00		TMS
8045	ASSISTED LIVING CONCEPTS INC NEW CL A	01/01/00		TMS
8046	ASTEC INDUSTRIES INC	01/01/00		TMS
8047	ASYST TECHNOLOGIES INC	01/01/00		TMS
8048	ATHENAHEALTH INC	01/01/00		TMS
8049	ATHEROS COMMUNICATIONS INC	01/01/00		TMS
8050	ATLAS AMERICA INC	01/01/00		TMS
8051	ATRION CORP	01/01/00		TMS
8052	AUTHENTEC INC	01/01/00		TMS
8053	AUXILIUM PHARMACEUTICALS INC	01/01/00		TMS
8054	AVANEX CORPORATION NEW	01/01/00		TMS
8055	AVANT IMMUNOTHERAPEUTICS INC	01/01/00		TMS
8056	AVENTINE RENEWABLE ENERGY HLDGS INC	01/01/00		TMS
8057	AXSYS TECHNOLOGIES INC	01/01/00		TMS
8058	BGC PARTNERS INC CL A	01/01/00		TMS
8059	BPZ RESOURCES INC	01/01/00		TMS
8060	BMP SUNSTONE CORPORATION	01/01/00		TMS
8061	BADGER METER INC	01/01/00		TMS
8062	BAKER MICHAEL CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8007	(768)	14.80	14.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8008	(354)	24.25	24.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8009	(960)	7.99	7.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8010	(84)	109.33	109.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8011	(204)	14.22	14.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8012	(594)	6.94	6.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8013	(258)	33.76	33.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8014	(6)	52.30	52.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8015	(36)	12.98	12.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8016	(2,682)	3.30	3.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8017	(576)	63.26	63.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8018	(432)	15.85	15.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8019	(108)	67.11	67.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8020	(162)	25.57	25.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8021	(624)	19.94	19.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8022	(546)	29.83	29.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8023	(900)	6.85	6.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8024	(144)	17.91	17.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8025	(390)	13.74	13.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8026	(1,170)	48.24	48.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8027	(366)	37.31	37.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8028	(288)	8.81	8.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8029	(522)	13.75	13.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8030	(48)	164.39	164.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8031	(852)	5.61	5.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8032	(1,626)	38.67	38.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8033	(492)	24.53	24.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8034	(3,006)	3.01	3.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8035	(3,156)	15.38	15.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8036	(48)	8.32	8.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8037	(1,764)	3.45	3.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8038	(2,052)	6.52	6.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8039	(5,514)	4.15	4.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8040	(1,140)	27.23	27.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8041	(2,244)	5.30	5.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8042	(318)	7.21	7.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8043	(1,482)	10.55	10.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8044	(522)	10.84	10.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8045	(1,296)	7.12	7.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8046	(714)	30.11	30.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8047	(246)	3.72	3.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8048	(882)	34.03	34.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8049	(2,544)	26.26	26.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8050	(1,482)	35.05	35.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8051	(66)	115.45	115.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8052	(1,074)	2.40	2.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8053	(1,764)	37.13	37.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8054	(582)	5.76	5.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8055	(642)	11.11	11.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8056	(384)	5.66	5.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8057	(378)	60.81	60.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8058	(768)	5.18	5.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8059	(2,574)	14.26	14.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8060	(888)	6.20	6.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8061	(582)	46.81	46.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8062	(42)	37.65	37.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8063	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8064	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8065	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8066	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8067	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8068	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8069	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8070	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8071	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8072	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8073	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8074	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8075	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8076	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8077	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8078	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8079	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8080	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8081	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8082	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8083	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8084	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8085	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8086	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8087	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8088	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8089	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8090	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8091	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8092	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8093	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8094	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8095	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8096	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8097	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8098	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8099	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8100	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8101	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8102	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8103	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8104	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8105	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8106	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8107	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8108	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8109	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8110	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8111	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8112	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8113	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8114	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8115	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8116	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8117	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8118	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8063	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	057665200	US0576652004	B0398260
8064	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05874B107	US05874B1070	B0102870
8065	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06646V108	US06646V1089	B0054460
8066	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	067806109	US0678061096	B1319030
8067	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06846N104	US06846N1046	B0091190
8068	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	06985P100	US06985P1003	B0100160
8069	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	073677106	US0736771066	B0055960
8070	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	073685109	US0736851090	B0088990
8071	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	075571109	US0755711092	B0057790
8072	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	077347300	US0773473006	B0058560
8073	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	077454106	US0774541066	B0088030
8074	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	08160H101	US08160H1014	B2791930
8075	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	085789105	US0857891057	B3101490
8076	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	08883T200	US08883T2006	B0105480
8077	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	089750509	US0897505097	B0117950
8078	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	090572207	US0905722072	B3612720
8079	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09057G602	US09057G6026	B2505790
8080	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09064M105	US09064M1053	B0119970
8081	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09064X101	US09064X1019	B0104440
8082	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09065G107	US09065G1076	B0128720
8083	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09180C106	US09180C1062	B0088530
8084	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	091935502	US0919355026	B0087070
8085	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09227Q100	US09227Q1004	B0088610
8086	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09534T508	US09534T5083	B0075820
8087	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09578R103	US09578R1032	B0086740
8088	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09656A105	US09656A1051	B0083080
8089	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	097698104	US0976981045	B4346760
8090	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	099709107	US0997091071	B4130560
8091	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	100557107	US1005571070	B0000280
8092	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	103043105	US1030431050	B5250060
8093	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	11133V108	US11133V1089	B0130470
8094	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	116794108	US1167941087	B0078490
8095	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	118440106	US1184401065	B5501110
8096	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	119848109	US1198481095	B0082240
8097	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12429T104	US12429T1043	B0120950
8098	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12477X106	US12477X1063	C0179960
8099	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	124805102	US1248051021	C0153170
8100	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12489V106	US12489V1061	C0086510
8101	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125071100	US1250711009	C0003590
8102	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125137109	US1251371092	C0077940
8103	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12561E105	US12561E1055	C0803610
8104	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12562M106	US12562M1062	C0150040
8105	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12618M100	US12618M1009	C0163640
8106	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12618T105	US12618T1051	C0175810
8107	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126349109	US1263491094	C0011580
8108	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12662P108	US12662P1084	C0216940
8109	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126667104	US1266671049	C0026900
8110	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12709P103	US12709P1030	C0068260
8111	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127150308	US1271503088	C0588590
8112	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127190304	US1271903049	C0150210
8113	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12738T100	US12738T1007	C0170060
8114	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127537207	US1275372076	C0137440
8115	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12802T101	US12802T1016	C0172150
8116	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	128030202	US1280302027	C0242620
8117	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	128246105	US1282461052	C0115800
8118	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	129603106	US1296031065	C0312180

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8063	BALCHEM CORP	01/01/00		TMS
8064	BALLY TECHNOLOGIES INC	01/01/00		TMS
8065	BANKRATE INC	01/01/00		TMS
8066	BARNES GROUP INC	01/01/00		TMS
8067	BILL BARRETT CORPORATION	01/01/00		TMS
8068	BASIC ENERGY SERVICES INC NEW	01/01/00		TMS
8069	BEACON POWER CORP	01/01/00		TMS
8070	BEACON ROOFING SUPPLY INC	01/01/00		TMS
8071	BEBE STORES INC	01/01/00		TMS
8072	BEL FUSE INC-CL B	01/01/00		TMS
8073	BELDEN INC	01/01/00		TMS
8074	BENCHMARK ELECTRONICS INC	01/01/00		TMS
8075	BERRY PETROLEUM CO-CL A	01/01/00		TMS
8076	BIDZ COM INC	01/01/00		TMS
8077	BIGBAND NETWORKS INC	01/01/00		TMS
8078	BIO-RAD LABORATORIES INC CL A	01/01/00		TMS
8079	BIO REFERENCE LABORATORIES INCNEW	01/01/00		TMS
8080	BIODEL INC	01/01/00		TMS
8081	BIOMIMETIC THERAPEUTICS INC	01/01/00		TMS
8082	BIOFORM MEDICAL INC	01/01/00		TMS
8083	BJS RESTAURANTS INC	01/01/00		TMS
8084	BLACKBOARD INC	01/01/00		TMS
8085	BLACKBAUD INC	01/01/00		TMS
8086	BLUE COAT SYSTEMS INC	01/01/00		TMS
8087	BLUE NILE INC	01/01/00		TMS
8088	BMB MUNAI INC	01/01/00		TMS
8089	BOLT TECHNOLOGY CORP	01/01/00		TMS
8090	BORDERS GROUP INC	01/01/00		TMS
8091	BOSTON BEER CO INC-CL A	01/01/00		TMS
8092	BOWNE & CO INC	01/01/00		TMS
8093	BROADPOINT SECURITIES GROUP INC	01/01/00		TMS
8094	BRUKER CORPORATION	01/01/00		TMS
8095	BUCKLE INC	01/01/00		TMS
8096	BUFFALO WILD WINGS INC	01/01/00		TMS
8097	BWAY HOLDING CO	01/01/00		TMS
8098	CAI INTERNATIONAL INC COM	01/01/00		TMS
8099	CBIZ INC	01/01/00		TMS
8100	CBRL GROUP INC	01/01/00		TMS
8101	CDI CORP	01/01/00		TMS
8102	CEC ENTERTAINMENT INC	01/01/00		TMS
8103	CKE RESTAURANTS INC	01/01/00		TMS
8104	CKX INC	01/01/00		TMS
8105	CPI INTL INC	01/01/00		TMS
8106	CRA INTERNATIONAL INC	01/01/00		TMS
8107	CSG SYSTEMS INTERNATIONAL INC	01/01/00		TMS
8108	CVR ENERGY INC	01/01/00		TMS
8109	CV THERAPEUTICS INC	01/01/00		TMS
8110	CABOT MICROELECTRONICS CORP	01/01/00		TMS
8111	CACHE INC NEW	01/01/00		TMS
8112	CACI INTERNATIONAL INC-CL A	01/01/00		TMS
8113	CADENCE PHARMACEUTICALS INC	01/01/00		TMS
8114	CADIZ INC NEW	01/01/00		TMS
8115	CAL DIVE INTL INC	01/01/00		TMS
8116	CAL-MAINE FOODS INC NEW	01/01/00		TMS
8117	CALAVO GROWERS INC	01/01/00		TMS
8118	CALGON CARBON CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8063	(780)	27.95	27.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8064	(2,346)	34.01	34.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8065	(546)	37.00	37.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8066	(2,052)	23.48	23.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8067	(726)	34.73	34.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8068	(1,770)	24.59	24.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8069	(3,876)	1.13	1.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8070	(900)	16.50	16.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8071	(378)	10.12	10.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8072	(36)	28.46	28.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8073	(570)	33.70	33.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8074	(510)	15.50	15.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8075	(1,158)	37.45	37.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8076	(246)	8.80	8.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8077	(1,428)	4.05	4.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8078	(810)	103.95	103.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8079	(498)	28.49	28.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8080	(468)	5.72	5.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8081	(576)	10.18	10.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8082	(744)	4.00	4.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8083	(588)	12.61	12.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8084	(1,332)	38.88	38.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8085	(1,776)	19.39	19.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8086	(1,416)	16.55	16.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8087	(570)	40.42	40.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8088	(132)	3.50	3.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8089	(372)	17.89	17.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8090	(1,374)	7.57	7.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8091	(360)	44.87	44.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8092	(96)	12.23	12.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8093	(180)	3.23	3.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8094	(2,172)	15.27	15.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8095	(660)	56.51	56.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8096	(762)	36.18	36.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8097	(240)	11.45	11.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8098	(222)	14.15	14.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8099	(1,914)	8.43	8.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8100	(642)	27.45	27.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8101	(48)	26.22	26.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8102	(756)	35.29	35.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8103	(2,244)	13.54	13.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8104	(1,296)	7.49	7.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8105	(36)	14.09	14.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8106	(294)	39.63	39.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8107	(816)	18.31	18.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8108	(984)	12.91	12.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8109	(2,604)	10.61	10.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8110	(1,008)	35.07	35.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8111	(294)	12.65	12.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8112	(264)	48.85	48.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8113	(870)	9.95	9.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8114	(516)	17.75	17.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8115	(132)	9.96	9.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8116	(504)	34.65	34.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8117	(438)	12.96	12.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8118	(1,758)	18.65	18.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8119	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8120	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8121	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8122	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8123	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8124	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8125	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8126	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8127	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8128	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8129	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8130	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8131	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8132	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8133	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8134	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8135	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8136	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8137	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8138	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8139	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8140	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8141	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8142	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8143	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8144	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8145	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8146	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8147	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8148	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8149	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8150	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8151	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8152	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8153	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8154	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8155	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8156	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8157	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8158	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8159	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8160	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8161	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8162	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8163	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8164	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8165	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8166	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8167	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8168	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8169	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8170	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8171	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8172	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8173	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8174	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8119	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	13054D109	US13054D1090	C0081480
8120	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	13123E500	US13123E5006	C0136290
8121	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	132011107	US1320111073	C0717450
8122	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	137801106	US1378011068	C0141200
8123	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	139594105	US1395941057	C0166260
8124	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140475104	US1404751042	C0045360
8125	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14067D102	US14067D1028	C0077500
8126	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14075T107	US14075T1079	C0600430
8127	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140781105	US1407811058	C0015860
8128	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14149F109	US14149F1093	C0052400
8129	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14159L103	US14159L1035	C0189520
8130	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14161H108	US14161H1086	C0219500
8131	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	144577103	US1445771033	C0038920
8132	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	147448104	US1474481041	C0045400
8133	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14754D100	US14754D1000	C2457280
8134	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14808P109	US14808P1093	C0097750
8135	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149205106	US1492051065	C2517650
8136	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149568107	US1495681074	C0129840
8137	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14965A101	US14965A1016	C0178170
8138	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149847105	US1498471051	C0182720
8139	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	150921104	US1509211041	C1252880
8140	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15100E106	US15100E1064	C0205150
8141	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15133V208	US15133V2088	C0057380
8142	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15135B101	US15135B1017	C0113220
8143	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15670R107	US15670R1077	C0074610
8144	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15670S105	US15670S1050	C0140590
8145	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	157210105	US1572101053	C0160610
8146	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	158496109	US1584961098	C3321890
8147	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	161048103	US1610481038	C0099960
8148	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16115Q308	US16115Q3083	C0195190
8149	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16117M107	US16117M1071	C0063930
8150	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	162456107	US1624561072	C3497050
8151	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	163072101	US1630721017	C2282570
8152	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16359R103	US16359R1032	C0140650
8153	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16411R208	US16411R2085	C0119870
8154	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16444H102	US16444H1023	C3455210
8155	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	168615102	US1686151028	C2287100
8156	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16936Y100	US16936Y1001	C0148540
8157	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16937S102	US16937S1024	C0184000
8158	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	169384104	US1693841041	C0168740
8159	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16938R103	US16938R1032	C0175220
8160	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16941P102	US16941P1021	C0167430
8161	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16942J105	US16942J1051	C0171360
8162	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	16944F101	US16944F1012	C0197580
8163	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	169467107	US1694671074	C0119470
8164	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	170404305	US1704043058	C0175530
8165	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171046105	US1710461054	C0080220
8166	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17243V102	US17243V1026	C0177810
8167	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17273K109	US17273K1097	C0099220
8168	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	172755100	US1727551004	C4216440
8169	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17306X102	US17306X1028	C0151150
8170	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	179895107	US1798951075	C4374960
8171	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	184496107	US1844961078	C4538780
8172	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	184499101	US1844991018	C0180550
8173	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	18725U109	US18725U1097	C0135320
8174	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	191098102	US1910981026	C4769510

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8119	CALIFORNIA PIZZA KITCHEN INC	01/01/00		TMS
8120	CALLIDUS SOFTWARE INC	01/01/00		TMS
8121	CAMBREX CORP	01/01/00		TMS
8122	CANO PETROLEUM INC	01/01/00		TMS
8123	CAPELLA EDUCATION COMPANY	01/01/00		TMS
8124	CAPITAL SENIOR LIVING CORP	01/01/00		TMS
8125	CAPSTONE TURBINE CORP	01/01/00		TMS
8126	CARACO PHARMACEUTICAL LABORATORIES LTD	01/01/00		TMS
8127	CARBO CERAMICS INC	01/01/00		TMS
8128	CARDINAL FINANCIAL CORP	01/01/00		TMS
8129	CARDIONET INC	01/01/00		TMS
8130	CARDTRONICS INC	01/01/00		TMS
8131	CARRIZO OIL & GAS INC	01/01/00		TMS
8132	CASELLA WASTE SYSTEMS INC-CL A	01/01/00		TMS
8133	CASH AMERICA INTERNATIONAL INC	01/01/00		TMS
8134	CASS INFORMATION SYSTEMS INC	01/01/00		TMS
8135	CATO CORP CL A	01/01/00		TMS
8136	CAVCO INDS INC DEL	01/01/00		TMS
8137	CAVIUM NETWORKS INC	01/01/00		TMS
8138	CBEYOND INC	01/01/00		TMS
8139	CELL GENESYS INC	01/01/00		TMS
8140	CELERA CORPORATION	01/01/00		TMS
8141	CENTENNIAL COMMUNICATIONS CORPCL A	01/01/00		TMS
8142	CENTENE CORP DEL	01/01/00		TMS
8143	CEPHEID	01/01/00		TMS
8144	CENVEO INC	01/01/00		TMS
8145	CEVA INC	01/01/00		TMS
8146	CHAMPION ENTERPRISES INC	01/01/00		TMS
8147	CHARLOTTE RUSSE HLDG INC	01/01/00		TMS
8148	CHART INDUSTRIES INC COM PAR $0.01	01/01/00		TMS
8149	CHARTER COMMUNICATIONS INC DELCL A	01/01/00		TMS
8150	CHATTEM INC	01/01/00		TMS
8151	CHEESECAKE FACTORY INC	01/01/00		TMS
8152	CHEMED CORPORATION	01/01/00		TMS
8153	CHENIERE ENERGY INC COM	01/01/00		TMS
8154	CHEROKEE INC-DEL NEW	01/01/00		TMS
8155	CHICOS FAS INC	01/01/00		TMS
8156	***CHINA BAK BATTERY INC	01/01/00		TMS
8157	CHINA ARCHITECTURAL ENGINEERING INC	01/01/00		TMS
8158	CHINA DIRECT INC	01/01/00		TMS
8159	CHINA FIRE & SEC GROUP INC	01/01/00		TMS
8160	***CHINA SKY ONE MEDICAL INC	01/01/00		TMS
8161	CHINA SECURITY & SURVEILLANCE TECHNOLOGY INC	01/01/00		TMS
8162	CHINA INFORMATION SECURITY TECHNOLOGY INC	01/01/00		TMS
8163	CHINDEX INTERNATIONAL INC	01/01/00		TMS
8164	CHORDIANT SOFTWARE INC	01/01/00		TMS
8165	CHRISTOPHER & BANKS CORP	01/01/00		TMS
8166	CINEMARK HLDGS INC	01/01/00		TMS
8167	CIRCOR INTL INC	01/01/00		TMS
8168	CIRRUS LOGIC INC	01/01/00		TMS
8169	CITI TRENDS INC	01/01/00		TMS
8170	CLARCOR INC	01/01/00		TMS
8171	CLEAN HARBORS INC	01/01/00		TMS
8172	CLEAN ENERGY FUELS CORP	01/01/00		TMS
8173	CLINICAL DATA INC NEW	01/01/00		TMS
8174	COCA COLA BOTTLING CO CONS	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8119	(672)	14.19	14.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8120	(1,272)	4.88	4.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8121	(732)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8122	(2,016)	2.80	2.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8123	(612)	47.57	47.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8124	(60)	7.91	7.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8125	(6,240)	1.88	1.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8126	(474)	14.77	14.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8127	(882)	50.85	50.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8128	(666)	8.37	8.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8129	(198)	29.58	29.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8130	(510)	6.74	6.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8131	(1,176)	37.50	37.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8132	(558)	13.28	13.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8133	(552)	43.23	43.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8134	(288)	36.72	36.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8135	(222)	17.97	17.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8136	(216)	33.64	33.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8137	(1,296)	12.63	12.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8138	(1,026)	15.54	15.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8139	(3,690)	0.68	0.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8140	(1,290)	14.89	14.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8141	(2,466)	7.60	7.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8142	(150)	24.29	24.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8143	(2,442)	15.67	15.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8144	(2,058)	9.49	9.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8145	(648)	8.97	8.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8146	(1,626)	5.51	5.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8147	(138)	12.52	12.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8148	(1,218)	37.21	37.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8149	(7,608)	1.02	1.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8150	(690)	73.39	73.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8151	(2,874)	14.55	14.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8152	(756)	44.97	44.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8153	(1,626)	2.87	2.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8154	(174)	23.45	23.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8155	(2,364)	7.11	7.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8156	(1,026)	3.82	3.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8157	(810)	5.83	5.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8158	(288)	4.88	4.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8159	(606)	10.00	10.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8160	(312)	12.45	12.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8161	(1,212)	13.93	13.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8162	(966)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8163	(480)	11.20	11.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8164	(1,302)	5.94	5.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8165	(1,038)	10.46	10.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8166	(462)	14.13	14.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8167	(618)	51.60	51.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8168	(1,860)	5.46	5.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8169	(612)	21.96	21.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8170	(1,338)	39.92	39.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8171	(846)	72.68	72.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8172	(936)	18.14	18.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8173	(446)	14.91	14.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8174	(174)	38.12	38.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8175	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8176	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8177	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8178	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8179	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8180	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8181	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8182	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8183	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8184	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8185	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8186	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8187	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8188	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8189	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8190	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8191	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8192	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8193	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8194	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8195	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8196	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8197	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8198	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8199	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8200	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8201	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8202	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8203	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8204	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8205	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8206	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8207	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8208	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8209	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8210	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8211	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8212	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8213	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8214	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8215	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8216	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8217	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8218	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8219	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8220	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8221	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8222	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8223	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8224	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8225	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8226	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8227	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8228	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8229	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8230	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
8175	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19239V302	US19239V3024	C0174230
8176	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19239Y108	US19239Y1082	C0144030
8177	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192422103	US1924221039	C4864500
8178	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192448108	US1924481088	C0201240
8179	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19247A100	US19247A1007	C0144050
8180	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192576106	US1925761066	C4873510
8181	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	19259P300	US19259P3001	C0037220
8182	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	193068103	US1930681036	C0030060
8183	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	193459302	US1934593021	C0176370
8184	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	194014106	US1940141062	C0198520
8185	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	197779101	US1977791011	C5238920
8186	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	199333105	US1993331057	C0011370
8187	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	204166102	US2041661024	C0165720
8188	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20451N101	US20451N1019	C0160880
8189	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20452A108	US20452A1088	C0188250
8190	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205306103	US2053061030	C0143440
8191	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20564W105	US20564W1053	C0181840
8192	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205768203	US2057682039	C5876350
8193	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205826209	US2058262096	C5887230
8194	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205859101	US2058591015	C0205750
8195	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	206016107	US2060161070	C0011470
8196	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20605P101	US20605P1012	C0183660
8197	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	206708109	US2067081099	C0085520
8198	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	207410101	US2074101013	C5938150
8199	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	209034107	US2090341072	C0178090
8200	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	209341106	US2093411062	C3742130
8201	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	210226106	US2102261060	C6365010
8202	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	210313102	US2103131023	C0215720
8203	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	21075N204	US21075N2045	C0091340
8204	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	218868107	US2188681074	C0087590
8205	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	221006109	US2210061097	C5600840
8206	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22160N109	US22160N1090	C0096630
8207	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	222083107	US2220831075	C0201520
8208	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	225223304	US2252233042	C0166140
8209	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	225310101	US2253101016	C6210090
8210	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	227046109	US2270461096	C0160090
8211	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	227483104	US2274831047	C0128010
8212	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22765Y104	US22765Y1047	C0138860
8213	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	228411104	US2284111042	C0069970
8214	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	228903100	US2289031005	C6213030
8215	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	229678107	US2296781071	C0026230
8216	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	231561101	US2315611010	C7942060
8217	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23251J106	US23251J1060	C0094610
8218	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23251P102	US23251P1021	C7915930
8219	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232572107	US2325721072	C0023890
8220	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232577205	US2325772059	C0183900
8221	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232674507	US2326745070	C0126930
8222	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23282W100	US23282W1009	C0164510
8223	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23283K105	US23283K1051	C0196630
8224	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23326R109	US23326R1095	D0099610
8225	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23334L102	US23334L1026	D0087410
8226	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23335C101	US23335C1018	D0087260
8227	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	233377407	US2333774071	D0044330
8228	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	234264109	US2342641097	D0196060
8229	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	236442109	US2364421097	D0114620
8230	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	237266101	US2372661015	D0197040

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8175	COGENT COMMUNICATIONS GROUP INC NEW	01/01/00		TMS
8176	COGENT INC	01/01/00		TMS
8177	COGNEX CORP	01/01/00		TMS
8178	***COGO GROUP INC	01/01/00		TMS
8179	COHEN & STEERS INC	01/01/00		TMS
8180	COHU INC	01/01/00		TMS
8181	COINSTAR INC	01/01/00		TMS
8182	COLDWATER CREEK INC	01/01/00		TMS
8183	COLEMAN CABLE INC	01/01/00		TMS
8184	COLFAX CORPORATION	01/01/00		TMS
8185	COLUMBIA LABORATORIES INC	01/01/00		TMS
8186	COLUMBUS MCKINNON CORP-N.Y.	01/01/00		TMS
8187	COMMVAULT SYSTEMS INC	01/01/00		TMS
8188	COMPASS MINERALS INTL INC	01/01/00		TMS
8189	COMPELLENT TECHNOLOGIES INC	01/01/00		TMS
8190	COMPUTER PROGRAMS & SYSTEMS INC	01/01/00		TMS
8191	COMSCORE INC	01/01/00		TMS
8192	COMSTOCK RESOURCES INC NEW	01/01/00		TMS
8193	COMTECH TELECOMMUNICATIONS CORP NEW	01/01/00		TMS
8194	COMVERGE INC	01/01/00		TMS
8195	CONCEPTUS INC	01/01/00		TMS
8196	CONCHO RESOURCES INC	01/01/00		TMS
8197	CONCUR TECHNOLOGIES INC	01/01/00		TMS
8198	CONMED CORP	01/01/00		TMS
8199	CONSOLIDATED COMMUNICATIONS HLDGS INC	01/01/00		TMS
8200	CONSOLIDATED GRAPHICS INC-TEX	01/01/00		TMS
8201	CONSOLIDATED-TOMOKA LAND CO	01/01/00		TMS
8202	CONSTANT CONTACT INC	01/01/00		TMS
8203	CONTANGO OIL & GAS CO	01/01/00		TMS
8204	CORINTHIAN COLLEGES INC	01/01/00		TMS
8205	CORVEL CORP	01/01/00		TMS
8206	COSTAR GROUP INC	01/01/00		TMS
8207	COUGAR BIOTECHNOLOGY INC	01/01/00		TMS
8208	CRAY INC	01/01/00		TMS
8209	CREDIT ACCEPTANCE CORP-MICH	01/01/00		TMS
8210	CROCS INC	01/01/00		TMS
8211	CROSS COUNTRY HEALTHCARE INC	01/01/00		TMS
8212	CROSSTEX ENERGY INC	01/01/00		TMS
8213	CROWN MEDIA HLDGS INC CL A	01/01/00		TMS
8214	CRYOLIFE INC	01/01/00		TMS
8215	CUBIST PHARMACEUTICALS INC	01/01/00		TMS
8216	CURTISS WRIGHT CORP	01/01/00		TMS
8217	CYBERSOURCE CORP DEL	01/01/00		TMS
8218	CYBERONICS INC	01/01/00		TMS
8219	CYMER INC	01/01/00		TMS
8220	CYNOSURE INC CL A	01/01/00		TMS
8221	CYPRESS BIOSCIENCES INC COM PAR $.02	01/01/00		TMS
8222	CYTOKINETICS INC	01/01/00		TMS
8223	CYTORI THERAPEUTICS INC	01/01/00		TMS
8224	DG FASTCHANNEL INC	01/01/00		TMS
8225	DSW INC CL A	01/01/00		TMS
8226	DTS INC	01/01/00		TMS
8227	DXP ENTERPRISES INC-NEW	01/01/00		TMS
8228	DAKTRONICS INC	01/01/00		TMS
8229	DANVERS BANCORP INC COM	01/01/00		TMS
8230	DARLING INTERNATIONAL INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8175	(2,040)	7.17	7.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8176	(1,026)	11.68	11.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8177	(1,800)	20.00	20.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8178	(1,110)	5.74	5.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8179	(444)	28.02	28.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8180	(72)	15.02	15.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8181	(1,200)	34.15	34.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8182	(2,436)	7.71	7.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8183	(246)	12.19	12.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8184	(924)	18.52	18.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8185	(2,022)	3.21	3.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8186	(90)	24.18	24.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8187	(1,830)	15.28	15.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8188	(732)	61.78	61.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8189	(612)	12.61	12.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8190	(330)	27.52	27.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8191	(768)	19.43	19.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8192	(1,956)	53.40	53.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8193	(1,038)	42.70	42.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8194	(888)	4.93	4.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8195	(1,296)	16.01	16.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8196	(2,370)	27.46	27.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8197	(1,848)	45.96	45.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8198	(96)	31.70	31.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8199	(372)	15.43	15.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8200	(246)	37.62	37.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8201	(156)	45.86	45.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8202	(870)	18.08	18.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8203	(564)	55.76	55.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8204	(3,654)	16.28	16.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8205	(342)	26.78	26.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8206	(840)	52.04	52.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8207	(642)	34.02	34.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8208	(390)	4.93	4.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8209	(162)	18.36	18.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8210	(3,300)	4.50	4.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8211	(240)	16.73	16.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8212	(1,728)	29.95	29.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8213	(198)	4.53	4.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8214	(1,194)	15.51	15.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8215	(2,424)	22.95	22.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8216	(1,632)	50.92	50.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8217	(2,964)	16.86	16.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8218	(1,020)	18.90	18.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8219	(324)	26.80	26.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8220	(414)	21.87	21.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8221	(1,314)	6.43	6.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8222	(1,374)	4.95	4.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8223	(870)	5.99	5.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8224	(588)	20.40	20.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8225	(322)	14.76	14.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8226	(762)	29.64	29.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8227	(156)	63.47	63.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8228	(1,404)	16.48	16.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8229	(330)	12.76	12.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8230	(3,504)	12.36	12.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8231	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8232	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8233	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8234	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8235	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8236	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8237	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8238	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8239	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8240	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8241	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8242	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8243	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8244	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8245	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8246	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8247	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8248	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8249	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8250	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8251	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8252	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8253	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8254	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8255	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8256	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8257	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8258	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8259	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8260	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8261	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8262	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8263	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8264	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8265	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8266	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8267	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8268	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8269	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8270	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8271	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8272	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8273	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8274	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8275	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8276	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8277	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8278	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8279	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8280	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8281	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8282	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8283	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8284	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8285	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8286	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8231	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	237502109	US2375021092	D0097130
8232	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23767P109	US23767P1093	D0107100
8233	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	238113104	US2381131042	D0749020
8234	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	239359102	US2393591027	D0948640
8235	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	242309102	US2423091022	D0089550
8236	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	243537107	US2435371073	D1183120
8237	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24784L105	US24784L1052	D0112350
8238	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	247850100	US2478501008	D0008740
8239	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	247907207	US2479072074	D1177690
8240	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	248019101	US2480191012	D1950050
8241	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24802R506	US24802R5063	D0109260
8242	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24823Q107	US24823Q1076	D0050620
8243	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	24869P104	US24869P1049	D0074860
8244	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	249908104	US2499081048	D0015900
8245	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	252131107	US2521311074	D0089730
8246	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	252603105	US2526031057	D0090430
8247	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25264R207	US25264R2076	D0070730
8248	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	253017107	US2530171071	D0110310
8249	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	253798102	US2537981027	D3156250
8250	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25388B104	US25388B1044	D0038040
8251	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254423106	US2544231069	D0020690
8252	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254543101	US2545431015	D3277010
8253	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254546104	US2545461046	D3279520
8254	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254668106	US2546681063	D0020390
8255	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	255413106	US2554131068	D0099890
8256	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25659P402	US25659P4028	D0108600
8257	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	256664103	US2566641039	D0081000
8258	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25811P886	PR25811P8869	D0112320
8259	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	258570209	US2585702093	D4630000
8260	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	258598101	US2585981010	D0101310
8261	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	260095104	US2600951048	D0072720
8262	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	260174107	US2601741075	D0072870
8263	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26168L205	US26168L2051	D4919160
8264	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	262037104	US2620371045	D0019230
8265	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	262241102	US2622411021	D0051730
8266	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26433B107	US26433B1070	D0109770
8267	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26613Q106	US26613Q1067	D0111740
8268	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	266605104	US2666051048	D0056170
8269	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26746E103	US26746E1038	D0044170
8270	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26784F103	US26784F1030	D0007930
8271	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	267888105	US2678881051	D4852370
8272	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26817C101	US26817C1018	D0099380
8273	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26882D109	US26882D1090	E0063380
8274	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	269279402	US2692794025	E0070780
8275	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26928A200	US26928A2006	E0069420
8276	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	270006109	US2700061094	E0074380
8277	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	270321102	US2703211027	E0059540
8278	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	277276101	US2772761019	E0011500
8279	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	278715206	US2787152063	E0052520
8280	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	27874N105	US27874N1054	E0046280
8281	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	278856109	US2788561098	E0046620
8282	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28238P109	US28238P1093	E0074680
8283	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28257U104	US28257U1043	E0079140
8284	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28661G105	US28661G1058	E0084680
8285	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	288853104	US2888531041	E0024010
8286	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	290846104	US2908461047	E0001710

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8231	DARWIN PROFESSIONAL UNDERWRITERS INC	01/01/00		TMS
8232	DATA DOMAIN INC	01/01/00		TMS
8233	DATASCOPE CORP	01/01/00		TMS
8234	DAWSON GEOPHYSICAL CO	01/01/00		TMS
8235	DEALERTRACK HLDGS INC	01/01/00		TMS
8236	DECKERS OUTDOOR CORP	01/01/00		TMS
8237	DELTEK INC	01/01/00		TMS
8238	DELTIC TIMBER CORP	01/01/00		TMS
8239	DELTA PETROLEUM CORP NEW	01/01/00		TMS
8240	DELUXE CORP	01/01/00		TMS
8241	DEMANDTEC INC	01/01/00		TMS
8242	DENDREON CORP	01/01/00		TMS
8243	DENNYS CORPORATION	01/01/00		TMS
8244	DEPOMED INC	01/01/00		TMS
8245	DEXCOM INC	01/01/00		TMS
8246	DIAMOND FOODS INC	01/01/00		TMS
8247	DIAMOND HILL INVESTMENT GROUP INC NEW	01/01/00		TMS
8248	DICE HLDGS INC	01/01/00		TMS
8249	DIGI INTERNATIONAL INC	01/01/00		TMS
8250	DIGITAL RIVER INC	01/01/00		TMS
8251	DINEEQUITY INC	01/01/00		TMS
8252	DIODES INC	01/01/00		TMS
8253	DIONEX CORP	01/01/00		TMS
8254	DISCOVERY LABORATORIES INC NEW	01/01/00		TMS
8255	DIVX INC	01/01/00		TMS
8256	DOLAN MEDIA COMPANY	01/01/00		TMS
8257	DOLLAR FINANCIAL CORP	01/01/00		TMS
8258	DORAL FINL CORP COM NEW	01/01/00		TMS
8259	DOUBLE EAGLE PETROLEUM AND MINING CO	01/01/00		TMS
8260	DOUBLE-TAKE SOFTWARE INC	01/01/00		TMS
8261	DOVER DOWNS GAMING & ENTMT INC	01/01/00		TMS
8262	DOVER MOTORSPORTS INC	01/01/00		TMS
8263	DREW INDUSTRIES INC NEW	01/01/00		TMS
8264	DRIL-QUIP INC	01/01/00		TMS
8265	DRUGSTORE.COM INC	01/01/00		TMS
8266	DUFF & PHELPS CORP NEW CL A	01/01/00		TMS
8267	DUPONT FABROS TECHNOLOGY INC COMMON STOCK	01/01/00		TMS
8268	DURECT CORP	01/01/00		TMS
8269	DYAX CORP	01/01/00		TMS
8270	DYNAMEX INC	01/01/00		TMS
8271	DYNAMIC MATERIALS CORP	01/01/00		TMS
8272	DYNCORP INTERNATIONAL INC CL A	01/01/00		TMS
8273	EPIQ SYSTEMS INC	01/01/00		TMS
8274	EXCO RESOURCES INC	01/01/00		TMS
8275	EV3 INC	01/01/00		TMS
8276	EAGLE TEST SYSTEMS INC	01/01/00		TMS
8277	EARTHLINK INC	01/01/00		TMS
8278	EASTGROUP PROPERTIES INC	01/01/00		TMS
8279	EBIX INC FORMERLY EBIX.COM INC NEW	01/01/00		TMS
8280	ECHELON CORP	01/01/00		TMS
8281	ECLIPSYS CORP	01/01/00		TMS
8282	EHEALTH INC	01/01/00		TMS
8283	EINSTEIN NOAH RESTAURANT GROUP INC	01/01/00		TMS
8284	ELIXIR GAMING TECHNOLOGIES INC	01/01/00		TMS
8285	ELLIS PERRY INTERNATIONAL INC	01/01/00		TMS
8286	EMCORE CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8231	(312)	31.70	31.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8232	(1,416)	21.01	21.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8233	(528)	50.45	50.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8234	(216)	48.78	48.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8235	(1,332)	18.05	18.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8236	(558)	112.87	112.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8237	(492)	7.41	7.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8238	(450)	62.23	62.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8239	(2,664)	14.60	14.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8240	(1,152)	15.93	15.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8241	(846)	9.36	9.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8242	(4,008)	5.35	5.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8243	(4,074)	2.65	2.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8244	(2,076)	4.27	4.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8245	(1,140)	6.42	6.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8246	(690)	26.52	26.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8247	(90)	94.24	94.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8248	(690)	6.96	6.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8249	(192)	11.81	11.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8250	(1,596)	40.40	40.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8251	(744)	17.53	17.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8252	(1,242)	18.39	18.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8253	(786)	61.51	61.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8254	(4,194)	2.03	2.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8255	(1,164)	7.41	7.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8256	(1,086)	14.06	14.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8257	(1,038)	18.85	18.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8258	(12)	14.41	14.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8259	(354)	15.24	15.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8260	(744)	11.04	11.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8261	(612)	8.35	8.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8262	(642)	5.74	5.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8263	(72)	18.10	18.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8264	(1,326)	48.23	48.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8265	(3,528)	2.43	2.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8266	(462)	18.72	18.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8267	(312)	16.18	16.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8268	(3,522)	5.56	5.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8269	(2,394)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8270	(192)	29.93	29.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8271	(540)	26.72	26.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8272	(72)	16.36	16.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8273	(1,002)	10.66	10.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8274	(6,030)	21.79	21.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8275	(600)	11.21	11.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8276	(42)	15.35	15.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8277	(4,704)	8.92	8.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8278	(336)	47.94	47.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8279	(90)	108.44	108.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8280	(1,278)	12.73	12.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8281	(2,334)	22.75	22.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8282	(1,068)	14.64	14.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8283	(96)	14.15	14.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8284	(2,862)	0.36	0.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8285	(282)	18.02	18.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8286	(3,144)	4.84	4.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8287	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8288	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8289	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8290	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8291	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8292	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8293	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8294	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8295	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8296	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8297	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8298	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8299	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8300	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8301	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8302	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8303	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8304	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8305	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8306	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8307	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8308	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8309	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8310	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8311	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8312	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8313	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8314	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8315	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8316	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8317	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8318	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8319	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8320	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8321	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8322	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8323	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8324	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8325	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8326	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8327	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8328	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8329	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8330	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8331	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8332	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8333	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8334	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8335	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8336	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8337	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8338	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8339	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8340	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8341	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8342	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8287	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29084Q100	US29084Q1004	E4294230
8288	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29089Q105	US29089Q1058	E0075890
8289	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	291005106	US2910051067	E0000400
8290	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29100P102	US29100P1021	E0072900
8291	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292218104	US2922181043	E0102940
8292	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29259G101	US29259G1013	E0062070
8293	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292659109	US2926591098	E5170060
8294	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29267A203	US29267A2033	E0092650
8295	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29270U105	US29270U1051	E0067780
8296	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292756202	US2927562023	E0110860
8297	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29275Y102	US29275Y1029	E0064560
8298	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292764107	US2927641074	E0082910
8299	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	292970100	US2929701009	E0016700
8300	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293306106	US2933061069	E0051200
8301	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29355X107	US29355X1072	E0050900
8302	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29358P101	US29358P1012	E0110490
8303	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29362U104	US29362U1043	E0037150
8304	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293712105	US2937121059	E0050860
8305	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29382R107	US29382R1077	E0065030
8306	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293848107	US2938481072	E0017880
8307	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29384R105	US29384R1059	E0084060
8308	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293904108	US2939041081	E5416030
8309	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	294100102	US2941001024	E5415500
8310	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29428R103	US29428R1032	E0066590
8311	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29472R108	US29472R1086	E0066370
8312	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29481V108	US29481V1089	E0044480
8313	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	296315104	US2963151046	E0037450
8314	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	297425100	US2974251009	E6300080
8315	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30024B104	US30024B1044	E0077660
8316	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30033R108	US30033R1086	E0040920
8317	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	300645108	US3006451088	E6640980
8318	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30064E109	US30064E1091	E0026850
8319	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30161Q104	US30161Q1040	E0035340
8320	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302051206	US3020512063	E0063020
8321	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302081104	US3020811044	E0075590
8322	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30214U102	US30214U1025	E0043320
8323	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302301106	US3023011063	E7004320
8324	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302695101	US3026951018	F0005220
8325	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	306137100	US3061371007	F0052280
8326	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	311642102	US3116421021	F0021310
8327	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31308T100	US31308T1007	F0089020
8328	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	315405100	US3154051003	F1800660
8329	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31787A101	US31787A1016	F0038670
8330	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	317923100	US3179231002	F2279990
8331	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31942D107	US31942D1072	F2253300
8332	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	32020R109	US32020R1095	F3016120
8333	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320771108	US3207711082	F0091290
8334	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320841109	US3208411096	F0084940
8335	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	33832D106	US33832D1063	F0079030
8336	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	338494107	US3384941072	F0007370
8337	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	339099103	US3390991038	F4165070
8338	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343389102	US3433891021	F0077650
8339	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343468104	US3434681041	F4687110
8340	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343498101	US3434981011	F0049780
8341	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	345203202	US3452032028	F0075480
8342	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	346233109	US3462331097	F0096440

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8287	EMCOR GROUP INC	01/01/00		TMS
8288	EMERGENT BIOSOLUTIONS INC	01/01/00		TMS
8289	EMERITUS CORP	01/01/00		TMS
8290	EMERGENCY MED SVCS CORP CL A	01/01/00		TMS
8291	EMPLOYERS HLDGS INC	01/01/00		TMS
8292	ENDEAVOUR INTL CORP COM	01/01/00		TMS
8293	ENERGY CONVERSION DEVICES INC	01/01/00		TMS
8294	ENER1 INC NEW	01/01/00		TMS
8295	ENERGY PARTNERS LTD	01/01/00		TMS
8296	ENERGYSOLUTIONS INC DEPOSITARY SHS REPSTG COM	01/01/00		TMS
8297	ENERSYS COM	01/01/00		TMS
8298	ENERNOC INC	01/01/00		TMS
8299	ENERGYSOUTH INC	01/01/00		TMS
8300	ENGLOBAL CORPORATION	01/01/00		TMS
8301	ENPRO INDUSTRIES INC	01/01/00		TMS
8302	ENSIGN GROUP INC COM USD0.001	01/01/00		TMS
8303	ENTEGRIS INC	01/01/00		TMS
8304	ENTERPRISE FINANCIAL SERVICES CORP	01/01/00		TMS
8305	ENTRAVISION COMMUNICATIONS CORP CLASS A	01/01/00		TMS
8306	ENTRUST INC	01/01/00		TMS
8307	ENTROPIC COMMUNICATIONS INC	01/01/00		TMS
8308	ENZON PHARMACEUTICALS INC FORMERLY ENZON INC	01/01/00		TMS
8309	ENZO BIOCHEM INC	01/01/00		TMS
8310	EPOCH HOLDING CORPORATION	01/01/00		TMS
8311	EQUITY LIFESTYLE PROPERTIES INC	01/01/00		TMS
8312	ERESEARCH TECHNOLOGY INC	01/01/00		TMS
8313	ESCO TECHNOLOGIES INC	01/01/00		TMS
8314	ESTERLINE TECHNOLOGIES CORP	01/01/00		TMS
8315	EVERGREEN ENERGY INC	01/01/00		TMS
8316	EVERGREEN SOLAR INC	01/01/00		TMS
8317	EXAR CORPORATION	01/01/00		TMS
8318	EXACTECH INC	01/01/00		TMS
8319	EXELIXIS INC	01/01/00		TMS
8320	EXIDE TECHNOLOGIES NEW	01/01/00		TMS
8321	EXLSERVICE HOLDINGS INC	01/01/00		TMS
8322	EXPONENT INC	01/01/00		TMS
8323	EZCORP INC-CL A	01/01/00		TMS
8324	FX ENERGY INC	01/01/00		TMS
8325	FALCONSTOR SOFTWARE INC	01/01/00		TMS
8326	FARO TECHNOLOGIES INC	01/01/00		TMS
8327	FCSTONE GROUP INC	01/01/00		TMS
8328	FERRO CORP	01/01/00		TMS
8329	FINISAR CORP	01/01/00		TMS
8330	FINISH LINE INC-CL A	01/01/00		TMS
8331	FIRST CASH FINANCIAL SERVICES INC	01/01/00		TMS
8332	FIRST FINANCIAL BANKSHARES INC	01/01/00		TMS
8333	FIRST MARBLEHEAD CORP	01/01/00		TMS
8334	FIRST MERCURY FINL CORP	01/01/00		TMS
8335	FIVE STAR QUALITY CARE INC	01/01/00		TMS
8336	FLANDERS CORP	01/01/00		TMS
8337	FLEETWOOD ENTERPRISES INC	01/01/00		TMS
8338	FLOTEK INDUSTRIES INC	01/01/00		TMS
8339	FLOW INTERNATIONAL CORP	01/01/00		TMS
8340	FLOWERS FOODS INC	01/01/00		TMS
8341	FORCE PROTECTION INC NEW	01/01/00		TMS
8342	FORESTAR REAL ESTATE GROUP INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8287	(1,128)	29.97	29.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8288	(426)	13.75	13.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8289	(840)	23.12	23.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8290	(186)	34.00	34.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8291	(114)	18.00	18.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8292	(4,890)	1.48	1.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8293	(1,932)	63.09	63.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8294	(1,542)	6.37	6.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8295	(1,368)	10.06	10.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8296	(1,422)	15.59	15.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8297	(354)	22.78	22.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8298	(42)	11.28	11.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8299	(120)	61.24	61.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8300	(1,158)	13.70	13.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8301	(102)	42.77	42.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8302	(24)	16.93	16.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8303	(288)	5.52	5.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8304	(240)	19.59	19.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8305	(1,296)	3.13	3.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8306	(2,664)	2.28	2.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8307	(342)	1.92	1.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8308	(1,914)	8.81	8.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8309	(1,044)	11.07	11.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8310	(360)	10.95	10.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8311	(558)	49.53	49.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8312	(1,854)	12.16	12.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8313	(1,110)	47.94	47.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8314	(1,044)	48.31	48.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8315	(3,690)	1.05	1.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8316	(5,643)	6.30	6.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8317	(150)	6.80	6.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8318	(324)	24.94	24.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8319	(4,518)	6.26	6.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8320	(3,234)	9.98	9.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8321	(612)	11.36	11.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8322	(438)	32.74	32.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8323	(1,650)	16.39	16.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8324	(1,740)	7.65	7.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8325	(1,638)	7.40	7.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8326	(714)	22.85	22.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8327	(972)	18.97	18.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8328	(1,638)	23.75	23.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8329	(16,344)	1.26	1.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8330	(582)	11.85	11.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8331	(798)	18.01	18.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8332	(162)	51.04	51.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8333	(1,560)	3.11	3.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8334	(114)	14.25	14.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8335	(78)	3.85	3.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8336	(678)	6.55	6.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8337	(3,252)	1.71	1.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8338	(972)	12.25	12.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8339	(1,608)	5.81	5.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8340	(2,004)	28.63	28.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8341	(1,674)	3.69	3.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8342	(114)	18.35	18.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8343	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8344	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8345	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8346	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8347	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8348	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8349	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8350	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8351	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8352	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8353	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8354	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8355	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8356	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8357	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8358	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8359	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8360	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8361	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8362	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8363	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8364	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8365	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8366	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8367	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8368	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8369	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8370	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8371	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8372	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8373	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8374	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8375	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8376	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8377	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8378	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8379	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8380	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8381	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8382	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8383	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8384	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8385	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8386	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8387	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8388	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8389	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8390	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8391	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8392	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8393	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8394	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8395	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8396	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8397	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8398	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8343	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	346375108	US3463751087	F0056790
8344	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	346563109	US3465631097	F0013010
8345	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	349853101	US3498531017	F0028250
8346	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	349882100	US3498821004	F3779790
8347	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35063R100	US35063R1005	F0037970
8348	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	353514102	US3535141028	F5872520
8349	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	357023100	US3570231007	F0076650
8350	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	359523107	US3595231073	F6325780
8351	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35952H106	US35952H1068	F0023850
8352	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35952W103	US35952W1036	F0083290
8353	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36102A207	US36102A2078	F0094880
8354	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	361086101	US3610861011	F0115010
8355	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36113E107	US36113E1073	F0097740
8356	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	361438104	US3614381040	G0081240
8357	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36159R103	US36159R1032	G0070890
8358	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	361652209	US3616522096	G0077340
8359	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36237H101	US36237H1014	G0042200
8360	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36238G102	US36238G1022	G0084270
8361	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36268Q103	US36268Q1031	G0061850
8362	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	366651107	US3666511072	G0341080
8363	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	367220100	US3672201007	G0051640
8364	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	368682100	US3686821006	G0716560
8365	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	370373102	US3703731022	G0097320
8366	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	370853103	US3708531039	G0099010
8367	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	371559105	US3715591059	G0005660
8368	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37243V100	US37243V1008	G0098010
8369	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37244C101	US37244C1018	G0081500
8370	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37245X203	US37245X2036	G0073010
8371	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	372476101	US3724761016	G2390030
8372	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37247A102	US37247A1025	G0064180
8373	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37249T109	US37249T1097	G0092270
8374	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37250U201	US37250U2015	G0087870
8375	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37250W108	US37250W1080	G0083280
8376	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	372910307	US3729103073	G0083610
8377	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374163103	US3741631036	G0004860
8378	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	378967103	US3789671035	G0081310
8379	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37947B103	US37947B1035	G0085740
8380	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37956X103	US37956X1037	G0018610
8381	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38011M108	US38011M1080	G0051170
8382	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	382410405	US3824104059	G0026440
8383	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	383082104	US3830821043	G4467250
8384	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38388F108	US38388F1084	G0027330
8385	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	384313102	US3843131026	G0062150
8386	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	384556106	US3845561063	G4638760
8387	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38500T101	US38500T1016	G0067530
8388	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	388689101	US3886891015	G0102490
8389	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	390064103	US3900641032	G5152220
8390	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	391523107	US3915231076	G0076690
8391	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	393122106	US3931221069	G5324090
8392	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	395150105	US3951501051	G0074520
8393	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	395259104	US3952591044	G0073130
8394	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	39530A104	US39530A1043	G0102140
8395	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	397888108	US3978881080	G0020850
8396	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	400095204	US4000952048	G5316230
8397	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40052B108	US40052B1089	G0071590
8398	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	401692108	US4016921086	G0084830

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8343	FORMFACTOR INC	01/01/00		TMS
8344	FORRESTER RESEARCH INC	01/01/00		TMS
8345	FORWARD AIR CORPORATION	01/01/00		TMS
8346	FOSSIL INC	01/01/00		TMS
8347	FOUNDRY NETWORKS INC	01/01/00		TMS
8348	FRANKLIN ELECTRIC CO INC	01/01/00		TMS
8349	FREIGHTCAR AMERICA INC	01/01/00		TMS
8350	FUEL TECH INC	01/01/00		TMS
8351	FUELCELL ENERGY INC	01/01/00		TMS
8352	FUEL SYSTEMS SOLUTIONS INC	01/01/00		TMS
8353	FUQI INTERNATIONAL INC COM NEW	01/01/00		TMS
8354	FURMANITE CORPORATION	01/01/00		TMS
8355	***FUSHI COPPERWELD INC	01/01/00		TMS
8356	GAMCO INVESTORS INC	01/01/00		TMS
8357	GEO GROUP INC	01/01/00		TMS
8358	GFI GROUP INC	01/01/00		TMS
8359	G-III APPAREL GROUP LTD	01/01/00		TMS
8360	GSI COMMERCE INC	01/01/00		TMS
8361	GAIAM INC CL A	01/01/00		TMS
8362	GARTNER INC	01/01/00		TMS
8363	GASCO ENERGY INC	01/01/00		TMS
8364	GENCORP INC	01/01/00		TMS
8365	GENERAL MOLY INC	01/01/00		TMS
8366	***GENERAL STEEL HOLDINGS INC	01/01/00		TMS
8367	GENESEE & WYOMING INC-CL A	01/01/00		TMS
8368	GENOPTIX INC	01/01/00		TMS
8369	GENOMIC HEALTH INC	01/01/00		TMS
8370	GENTEK INC COM NEW	01/01/00		TMS
8371	GEORESOURCES INC	01/01/00		TMS
8372	GENTIVA HEALTH SERVICES INC	01/01/00		TMS
8373	GEOGLOBAL RESOURCES INC	01/01/00		TMS
8374	GEOMET INC DEL COM	01/01/00		TMS
8375	GEOEYE INC	01/01/00		TMS
8376	GEOKINETICS INC NEW	01/01/00		TMS
8377	GERON CORP	01/01/00		TMS
8378	GLOBAL CASH ACCESS HLDGS INC	01/01/00		TMS
8379	GLOBAL TRAFFIC NETWORK INC COM	01/01/00		TMS
8380	GLOBECOMM SYSTEMS INC	01/01/00		TMS
8381	GMX RESOURCES INC	01/01/00		TMS
8382	GOODRICH PETROLEUM CORP NEW	01/01/00		TMS
8383	GORMAN RUPP CO	01/01/00		TMS
8384	W R GRACE & CO-DEL NEW	01/01/00		TMS
8385	GRAFTECH INTERNATIONAL LTD COM	01/01/00		TMS
8386	GRAHAM CORP	01/01/00		TMS
8387	***GRAN TIERRA ENERGY INC	01/01/00		TMS
8388	GRAPHIC PACKAGING HOLDING COMPANY	01/01/00		TMS
8389	GREAT ATLANTIC & PACIFIC TEA CO INC	01/01/00		TMS
8390	GREAT WOLF RESORTS INC	01/01/00		TMS
8391	GREEN MOUNTAIN COFFEE ROASTERSINC (FORMERLY GREEN MOUNTAIN COFFEE INC)	01/01/00		TMS
8392	GREENFIELD ONLINE INC	01/01/00		TMS
8393	GREENHILL & CO INC	01/01/00		TMS
8394	GREENHUNTER ENERGY INC	01/01/00		TMS
8395	GREY WOLF INC	01/01/00		TMS
8396	GRUBB & ELLIS CO NEW	01/01/00		TMS
8397	GTX INC DEL COM	01/01/00		TMS
8398	GUIDANCE SOFTWARE INSHR USD 0.00EUR	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8343	(1,272)	18.27	18.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8344	(666)	31.96	31.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8345	(1,236)	32.87	32.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8346	(1,950)	29.07	29.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8347	(1,740)	18.05	18.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8348	(594)	43.70	43.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8349	(54)	35.80	35.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8350	(810)	18.44	18.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8351	(2,940)	6.37	6.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8352	(492)	53.78	53.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8353	(426)	9.34	9.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8354	(1,164)	11.56	11.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8355	(618)	10.00	10.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8356	(108)	47.15	47.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8357	(2,190)	24.25	24.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8358	(2,844)	7.21	7.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8359	(372)	19.06	19.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8360	(1,002)	16.51	16.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8361	(774)	12.74	12.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8362	(2,544)	23.78	23.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8363	(4,008)	1.97	1.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8364	(2,454)	8.67	8.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8365	(2,184)	5.66	5.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8366	(468)	8.48	8.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8367	(948)	40.65	40.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8368	(360)	32.85	32.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8369	(600)	22.28	22.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8370	(300)	28.91	28.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8371	(258)	12.34	12.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8372	(468)	28.57	28.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8373	(1,602)	2.57	2.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8374	(102)	6.13	6.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8375	(72)	26.91	26.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8376	(108)	18.86	18.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8377	(2,130)	3.95	3.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8378	(1,092)	5.43	5.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8379	(498)	9.30	9.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8380	(588)	8.52	8.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8381	(270)	49.45	49.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8382	(966)	42.41	42.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8383	(612)	37.39	37.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8384	(2,374)	20.22	20.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8385	(4,206)	17.86	17.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8386	(216)	69.13	69.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8387	(4,446)	4.11	4.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8388	(6,192)	2.89	2.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8389	(546)	11.28	11.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8390	(120)	5.97	5.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8391	(738)	32.47	32.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8392	(1,038)	17.35	17.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8393	(744)	64.03	64.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8394	(180)	13.00	13.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8395	(1,782)	8.11	8.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8396	(1,284)	3.64	3.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8397	(798)	17.21	17.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8398	(396)	6.27	6.27	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8399	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8400	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8401	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8402	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8403	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8404	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8405	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8406	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8407	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8408	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8409	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8410	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8411	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8412	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8413	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8414	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8415	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8416	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8417	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8418	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8419	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8420	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8421	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8422	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8423	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8424	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8425	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8426	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8427	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8428	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8429	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8430	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8431	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8432	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8433	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8434	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8435	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8436	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8437	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8438	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8439	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8440	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8441	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8442	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8443	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8444	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8445	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8446	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8447	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8448	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8449	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8450	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8451	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8452	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8453	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8454	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
8399	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	402307102	US4023071024	G0014720
8400	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	402629109	US4026291090	G0016060
8401	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	402635304	US4026353049	G0033350
8402	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	403777105	US4037771056	G6903360
8403	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	404251100	US4042511000	H0131380
8404	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40425J101	US40425J1016	H0118700
8405	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40426A208	US40426A2087	H0166980
8406	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40431N104	US40431N1046	H0176300
8407	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	404609109	US4046091090	H0181040
8408	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	405024100	US4050241003	H0285160
8409	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	405217100	US4052171000	H0069970
8410	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40637H109	US40637H1095	H0133070
8411	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	410120109	US4101201097	H0399510
8412	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	411307101	US4113071017	H0158980
8413	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	41145W109	US41145W1099	H0138140
8414	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	413160102	US4131601027	H0819300
8415	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	416196103	US4161961036	H0311100
8416	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	419596101	US4195961010	H1344010
8417	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	419879101	US4198791018	H0119420
8418	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	420781304	US4207813043	H0122100
8419	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	420877201	US4208772016	H0134400
8420	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	421906108	US4219061086	H1559130
8421	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42210P102	US42210P1021	H0075780
8422	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422211102	US4222111027	H0092520
8423	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422245100	US4222451001	H0150030
8424	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422347104	US4223471040	H1623170
8425	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42235N108	US42235N1081	H0141110
8426	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422806109	US4228061093	H1976820
8427	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	426281101	US4262811015	H1924460
8428	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427056106	US4270561065	H1945050
8429	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427398102	US4273981021	H2048070
8430	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	428291108	US4282911084	H1990010
8431	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42833L108	US42833L1089	H0170400
8432	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	428567101	US4285671016	H0163820
8433	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	431284108	US4312841087	H2788530
8434	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	431466101	US4314661012	H0158130
8435	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	43365Y104	US43365Y1047	H0144880
8436	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	437306103	US4373061039	H4004990
8437	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	439038100	US4390381006	H3006590
8438	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44044K101	US44044K1016	H0145830
8439	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44183U100	US44183U1007	H0127360
8440	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44244K109	US44244K1097	H0153850
8441	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	443320106	US4433201062	H0009150
8442	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	443792106	US4437921061	H0119930
8443	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	444398101	US4443981018	H0150470
8444	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	444903108	US4449031081	H4775300
8445	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	445542103	US4455421036	H4771930
8446	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	447462102	US4474621020	H0135290
8447	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44913M105	US44913M1053	H0036270
8448	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44925C103	US44925C1036	H0157360
8449	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	449293109	US4492931096	H0043320
8450	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44929Y101	US44929Y1010	H0003850
8451	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44930G107	US44930G1076	H4111470
8452	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44930K108	US44930K1088	H0108180
8453	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44934T105	US44934T1051	H0178790
8454	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	449520303	US4495203030	H4140460

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8399	GULF ISLAND FABRICATION INC	01/01/00		TMS
8400	GULFMARK OFFSHORE INC	01/01/00		TMS
8401	GULFPORT ENERGY CORP COM NEW	01/01/00		TMS
8402	GYMBOREE CORP	01/01/00		TMS
8403	HNI CORPORATION	01/01/00		TMS
8404	HMS HOLDINGS CORP	01/01/00		TMS
8405	HQ SUSTAINABLE MARITIME INDS INC NEW	01/01/00		TMS
8406	HSW INTERNATIONAL INC	01/01/00		TMS
8407	HACKETT GROUP INC (THE)	01/01/00		TMS
8408	HAEMONETICS CORP-MASS	01/01/00		TMS
8409	HAIN CELESTIAL GROUP INC	01/01/00		TMS
8410	HALOZYME THERAPEUTICS INC	01/01/00		TMS
8411	HANCOCK HOLDING CO	01/01/00		TMS
8412	HANSEN MEDICAL INC	01/01/00		TMS
8413	HARBIN ELECTRIC INC	01/01/00		TMS
8414	HARMONIC INC	01/01/00		TMS
8415	HARTE-HANKS INC	01/01/00		TMS
8416	HAVERTY FURNITURE COMPANIES INC	01/01/00		TMS
8417	HAWAIIAN HOLDINGS INC	01/01/00		TMS
8418	HAYES LEMMERZ INTERNATIONAL INC NEW	01/01/00		TMS
8419	HAYNES INTERNATIONAL INC NEW	01/01/00		TMS
8420	HEALTHCARE SERVICES GROUP INC	01/01/00		TMS
8421	HEADWATERS INC	01/01/00		TMS
8422	HEALTHEXTRAS INC	01/01/00		TMS
8423	HEALTHWAYS INC	01/01/00		TMS
8424	HEARTLAND EXPRESS INC	01/01/00		TMS
8425	HEARTLAND PMT SYS INC	01/01/00		TMS
8426	HEICO CORP NEW	01/01/00		TMS
8427	HENRY JACK & ASSOCIATES INC	01/01/00		TMS
8428	HERCULES INC	01/01/00		TMS
8429	HERLEY INDUSTRIES INC	01/01/00		TMS
8430	HEXCEL CORP NEW	01/01/00		TMS
8431	HHGREGG INC	01/01/00		TMS
8432	HIBBETT SPORTS INC	01/01/00		TMS
8433	HIGHWOODS PROPERTIES INC	01/01/00		TMS
8434	HILL INTERNATIONAL INC	01/01/00		TMS
8435	HITTITE MICROWAVE CORP	01/01/00		TMS
8436	HOME PROPERTIES INC FORMERLY HOME PROPERTIES OF NEW YORK INC	01/01/00		TMS
8437	HOOKER FURNITURE CORP	01/01/00		TMS
8438	HORIZON LINES INC CL A	01/01/00		TMS
8439	HOUSTON AMERICAN ENERGY CORP	01/01/00		TMS
8440	HOUSTON WIRE & CABLE CO	01/01/00		TMS
8441	HUB GROUP INC-CL A	01/01/00		TMS
8442	HUDSON HIGHLAND GROUP INC	01/01/00		TMS
8443	HUGHES COMMUNICATIONS INC	01/01/00		TMS
8444	HUMAN GENOME SCIENCES INC	01/01/00		TMS
8445	HUNGARIAN TELEPHONE & CABLE CORP	01/01/00		TMS
8446	HURON CONSULTING GROUP INC	01/01/00		TMS
8447	HYPERCOM CORP	01/01/00		TMS
8448	ICF INTL INC	01/01/00		TMS
8449	ICO INC NEW	01/01/00		TMS
8450	ICT GROUP INC	01/01/00		TMS
8451	ICU MEDICAL INC	01/01/00		TMS
8452	ICO GLOBAL COMMUNICATIONS HLDGS LTD DEL CL A	01/01/00		TMS
8453	ICX TECHNOLOGIES INC	01/01/00		TMS
8454	I-FLOW CORP NEW	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8399	(522)	34.80	34.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8400	(729)	47.08	47.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8401	(360)	11.36	11.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8402	(882)	41.32	41.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8403	(162)	23.93	23.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8404	(1,074)	24.46	24.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8405	(282)	5.35	5.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8406	(510)	2.30	2.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8407	(1,770)	5.80	5.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8408	(1,104)	64.59	64.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8409	(192)	25.82	25.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8410	(2,622)	7.41	7.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8411	(78)	51.63	51.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8412	(732)	13.11	13.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8413	(264)	13.06	13.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8414	(1,806)	8.84	8.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8415	(198)	12.03	12.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8416	(204)	11.76	11.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8417	(1,494)	10.89	10.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8418	(504)	2.97	2.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8419	(132)	54.46	54.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8420	(1,842)	19.41	19.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8421	(270)	14.97	14.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8422	(1,416)	31.77	31.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8423	(1,506)	18.96	18.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8424	(1,494)	16.92	16.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8425	(1,044)	26.11	26.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8426	(948)	35.93	35.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8427	(2,970)	20.25	20.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8428	(2,700)	21.60	21.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8429	(192)	19.91	19.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8430	(4,116)	18.82	18.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8431	(546)	9.89	9.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8432	(1,218)	23.58	23.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8433	(132)	35.90	35.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8434	(1,002)	15.81	15.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8435	(840)	30.42	30.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8436	(582)	54.87	54.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8437	(24)	16.65	16.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8438	(1,284)	12.38	12.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8439	(648)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8440	(762)	17.62	17.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8441	(1,026)	39.86	39.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8442	(900)	9.64	9.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8443	(306)	39.14	39.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8444	(690)	7.02	7.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8445	(204)	20.00	20.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8446	(888)	58.66	58.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8447	(1,698)	4.01	4.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8448	(18)	19.04	19.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8449	(444)	6.38	6.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8450	(156)	8.07	8.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8451	(240)	32.00	32.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8452	(1,476)	2.43	2.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8453	(318)	8.01	8.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8454	(930)	9.36	9.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8455	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8456	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8457	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8458	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8459	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8460	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8461	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8462	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8463	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8464	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8465	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8466	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8467	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8468	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8469	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8470	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8471	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8472	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8473	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8474	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8475	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8476	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8477	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8478	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8479	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8480	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8481	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8482	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8483	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8484	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8485	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8486	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8487	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8488	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8489	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8490	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8491	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8492	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8493	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8494	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8495	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8496	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8497	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8498	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8499	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8500	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8501	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8502	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8503	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8504	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8505	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8506	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8507	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8508	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8509	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8510	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8455	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44980X109	US44980X1090	H0160600
8456	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44980Y305	US44980Y3053	H0133360
8457	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44984A105	US44984A1051	H0181570
8458	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45071R109	US45071R1095	H0078300
8459	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	451055107	US4510551074	H0147180
8460	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45166R204	US45166R2040	H0133270
8461	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45168K306	US45168K3068	H0158020
8462	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45169U105	US45169U1051	H0068440
8463	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452521107	US4525211078	H0064210
8464	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452526106	US4525261065	H4339620
8465	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45253H101	US45253H1014	H4343370
8466	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452907108	US4529071080	H4338640
8467	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45337C102	US45337C1027	H4594440
8468	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	454072109	US4540721093	H0111990
8469	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45666Q102	US45666Q1022	H0079210
8470	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45667G103	US45667G1031	H0167130
8471	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45678T201	US45678T2015	H0119050
8472	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457461200	US4574612002	H0135940
8473	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45768S105	US45768S1050	H0150040
8474	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457733103	US4577331030	H0084150
8475	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45773Y105	US45773Y1055	H0159330
8476	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45774N108	US45774N1081	H0159000
8477	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45774W108	US45774W1080	H5360940
8478	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45784P101	US45784P1012	H0166650
8479	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457985208	US4579852082	H0044710
8480	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45810H107	US45810H1077	H5564280
8481	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45811E301	US45811E3018	H0156420
8482	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	458334109	US4583341098	H0057760
8483	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45839M103	US45839M1036	H0061910
8484	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45840J107	US45840J1079	H0092550
8485	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45841N107	US45841N1072	H0165540
8486	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	458665106	US4586651063	H5512360
8487	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45867G101	US45867G1013	H0170390
8488	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	458786100	US4587861000	H0149030
8489	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45884X103	US45884X1037	H0119140
8490	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45885A300	US45885A3005	H0155320
8491	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	459028106	US4590281063	H5690940
8492	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45928H106	US45928H1068	H0147780
8493	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46059C205	US46059C2052	H0134190
8494	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	460608102	US4606081028	H0178900
8495	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46114T508	US46114T5083	H0127950
8496	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	461203101	US4612031017	H6651680
8497	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46122E105	US46122E1055	H0154430
8498	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46126P304	US46126P3047	H0186580
8499	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	462044108	US4620441083	H0175880
8500	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	462594201	US4625942010	H0136510
8501	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46270W105	US46270W1053	H0149660
8502	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	462726100	US4627261005	H0146940
8503	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46432L104	US46432L1044	H0160840
8504	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464330109	US4643301090	H7408990
8505	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	465685105	US4656851056	H0144870
8506	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46600W106	US46600W1062	H0069910
8507	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46612H402	US46612H4020	J0027880
8508	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46612K108	US46612K1088	J0003570
8509	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46626E205	US46626E2054	J0014640
8510	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	466367109	US4663671091	J0010400

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8455	IPG PHOTONICS CORP	01/01/00		TMS
8456	IPCS INC	01/01/00		TMS
8457	IPC THE HOSPITALIST CO INC	01/01/00		TMS
8458	IXIA	01/01/00		TMS
8459	ICONIX BRAND GROUP INC	01/01/00		TMS
8460	IDENIX PHARMACEUTICALS INC	01/01/00		TMS
8461	IDERA PHARMACEUTICALS INC	01/01/00		TMS
8462	IGATE CORP	01/01/00		TMS
8463	IMMERSION CORP	01/01/00		TMS
8464	IMMUCOR INC	01/01/00		TMS
8465	IMMUNOGEN INC	01/01/00		TMS
8466	IMMUNOMEDICS INC	01/01/00		TMS
8467	***INCYTE CORPORATION FORMERLY INCYTE GENOMICS INC	01/01/00		TMS
8468	INDEVUS PHARMACEUTICALS INC	01/01/00		TMS
8469	INFORMATICA CORPORATION	01/01/00		TMS
8470	INFINERA CORP	01/01/00		TMS
8471	INFOSPACE INC	01/01/00		TMS
8472	INLAND REAL ESTATE CORP NEW	01/01/00		TMS
8473	INNOSPEC INC	01/01/00		TMS
8474	INSPIRE PHARMACEUTICALS INC	01/01/00		TMS
8475	INNERWORKINGS INC	01/01/00		TMS
8476	INNOPHOS HOLDINGS INC	01/01/00		TMS
8477	INSTEEL INDUSTRIES INC	01/01/00		TMS
8478	INSULET CORPORATION	01/01/00		TMS
8479	INTEGRA LIFESCIENCES HOLDINGS CORP	01/01/00		TMS
8480	INTEGRAL SYSTEMS INC-MD	01/01/00		TMS
8481	INTEGRATED ELECTRICAL SERVICES INC	01/01/00		TMS
8482	INTER PARFUMS INC	01/01/00		TMS
8483	INTERACTIVE INTELLIGENCE INC	01/01/00		TMS
8484	INTERACTIVE DATA CORP	01/01/00		TMS
8485	INTERACTIVE BROKERS GROUP INC	01/01/00		TMS
8486	INTERFACE INC-CL A	01/01/00		TMS
8487	INTERDIGITAL INC	01/01/00		TMS
8488	INTERMEC INC	01/01/00		TMS
8489	INTERMUNE INC	01/01/00		TMS
8490	INTERNAP NETWORK SERVICES CORPORATION	01/01/00		TMS
8491	INTL ASSETS HOLDING CORP	01/01/00		TMS
8492	INTERNATIONAL COAL GROUP INC NEW	01/01/00		TMS
8493	INTERNET CAPITAL GROUP INC COM NEW	01/01/00		TMS
8494	INTERNET BRANDS INC CLASS A	01/01/00		TMS
8495	INTERWOVEN INC NEW	01/01/00		TMS
8496	INVACARE CORP	01/01/00		TMS
8497	INVENTIV HEALTH INC	01/01/00		TMS
8498	INVERNESS MEDICAL INNOVATIONS INC SERIES B CONVERTIBLE PERPETUAL PREFERRED	01/01/00	0.00%	TMS
8499	ION GEOPHYSICAL CORPORATION	01/01/00		TMS
8500	IOWA TELECOMMUNICATIONS SERVICES INC	01/01/00		TMS
8501	IRIS INTERNATIONAL INC	01/01/00		TMS
8502	IROBOT CORP	01/01/00		TMS
8503	ISILON SYSTEMS INC	01/01/00		TMS
8504	ISIS PHARMACEUTICALS INC	01/01/00		TMS
8505	ITC HOLDINGS CORP	01/01/00		TMS
8506	IXYS CORP DEL	01/01/00		TMS
8507	J CREW GROUP INC COMMON STOCK	01/01/00		TMS
8508	JDA SOFTWARE GROUP INC	01/01/00		TMS
8509	J2 GLOBAL COMMUNICATIONS INC COM NEW	01/01/00		TMS
8510	JACK IN THE BOX INC	01/01/00		TMS

	P	Q	R	S	T	U	V
8455	(822)	19.85	19.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8456	(240)	17.52	17.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8457	(246)	24.04	24.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8458	(1,104)	8.72	8.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8459	(1,752)	12.15	12.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8460	(1,086)	8.05	8.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8461	(882)	13.68	13.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8462	(942)	9.96	9.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8463	(696)	6.12	6.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8464	(3,006)	31.99	31.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8465	(2,196)	4.98	4.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8466	(2,838)	2.12	2.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8467	(2,842)	9.17	9.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8468	(3,354)	1.88	1.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8469	(3,798)	16.59	16.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8470	(3,978)	8.56	8.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8471	(858)	11.30	11.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8472	(798)	15.50	15.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8473	(618)	13.99	13.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8474	(1,830)	3.53	3.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8475	(1,350)	10.75	10.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8476	(234)	33.47	33.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8477	(72)	15.60	15.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8478	(786)	16.00	16.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8479	(762)	44.20	44.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8480	(732)	19.89	19.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8481	(72)	18.29	18.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8482	(36)	13.16	13.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8483	(606)	10.18	10.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8484	(744)	28.26	28.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8485	(1,740)	24.88	24.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8486	(2,286)	12.17	12.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8487	(1,944)	23.62	23.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8488	(2,646)	18.58	18.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8489	(1,356)	17.92	17.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8490	(1,116)	3.39	3.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8491	(186)	23.47	23.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8492	(5,466)	7.68	7.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8493	(1,032)	8.64	8.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8494	(414)	6.67	6.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8495	(1,650)	14.03	14.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8496	(258)	25.07	25.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8497	(1,422)	20.35	20.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8498	(68)	223.95	223.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8499	(3,630)	14.17	14.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8500	(162)	18.47	18.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8501	(792)	17.65	17.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8502	(768)	13.83	13.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8503	(1,038)	4.97	4.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8504	(3,876)	17.46	17.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8505	(2,118)	58.59	58.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8506	(774)	10.54	10.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8507	(1,818)	30.53	30.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8508	(78)	17.40	17.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8509	(1,902)	24.10	24.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8510	(1,566)	24.74	24.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8511	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8512	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8513	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8514	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8515	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8516	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8517	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8518	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8519	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8520	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8521	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8522	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8523	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8524	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8525	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8526	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8527	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8528	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8529	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8530	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8531	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8532	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8533	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8534	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8535	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8536	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8537	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8538	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8539	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8540	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8541	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8542	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8543	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8544	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8545	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8546	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8547	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8548	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8549	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8550	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8551	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8552	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8553	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8554	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8555	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8556	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8557	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8558	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8559	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8560	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8561	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8562	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8563	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8564	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8565	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8566	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8511	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	470355207	US4703552079	J0020860
8512	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	471894105	US4718941051	J0026280
8513	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	472147107	US4721471070	J0030710
8514	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	480838101	US4808381010	B0881580
8515	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	482423100	US4824231009	K0018420
8516	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	482730108	US4827301080	K0140040
8517	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48273U102	US48273U1025	K0043190
8518	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	482740206	US4827402060	K0145120
8519	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	483548103	US4835481031	K0486560
8520	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	486587108	US4865871085	K1382010
8521	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48880L107	US48880L1070	K0012750
8522	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	488879107	US4888791070	K0036030
8523	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	490057106	US4900571062	K0000290
8524	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493143101	US4931431013	K2116930
8525	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493308100	US4933081006	K0019910
8526	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493732101	US4937321010	K0022800
8527	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	498904200	US4989042001	K0034920
8528	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	499005106	US4990051066	K0058270
8529	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	499064103	US4990641031	K4147230
8530	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	499184109	US4991841093	K0042630
8531	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500600101	US5006001011	K4262750
8532	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50060P106	US50060P1066	K0037190
8533	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500643200	US5006432000	K0017900
8534	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	501014104	US5010141043	K0022460
8535	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	501242101	US5012421013	K5970090
8536	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50187A107	US50187A1079	L0058090
8537	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502079106	US5020791068	L0019360
8538	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50212A106	US50212A1060	L0069230
8539	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502160104	US5021601043	L0053540
8540	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502403108	US5024031081	L0089190
8541	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502470107	US5024701071	L0225850
8542	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50575Q102	US50575Q1022	L0039930
8543	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	513847103	US5138471033	L0992530
8544	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	514606102	US5146061024	L1009640
8545	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	514766104	US5147661046	L0003100
8546	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	51476K103	US51476K1034	L0119260
8547	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	518415104	US5184151042	L1663590
8548	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	52078P102	US52078P1021	L0066690
8549	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	521050104	US5210501046	L0130320
8550	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	52186N106	US52186N1063	L0046670
8551	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	522015106	US5220151063	L0001130
8552	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	523234102	US5232341025	L0052950
8553	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	528872104	US5288721047	L0031490
8554	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	529898108	US5298981086	L3034330
8555	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	531914109	US5319141090	L4090430
8556	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53215T106	US53215T1060	L0023510
8557	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	532169109	US5321691090	L0042830
8558	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53217R207	US53217R2076	L0055910
8559	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53220K207	US53220K2078	L3038340
8560	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53261M104	US53261M1045	L0077430
8561	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	533535100	US5335351004	L0059700
8562	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	535555106	US5355551061	L4391810
8563	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53635B107	US53635B1070	L0062820
8564	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	537008104	US5370081045	L3025040
8565	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	543162101	US5431621011	L5969470
8566	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	543524300	US5435243002	L0066940

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8511	JAMES RIVER COAL CO NEW	01/01/00		TMS
8512	JAVELIN PHARMACEUTICALS INC	01/01/00		TMS
8513	JAZZ PHARMACEUTICALS INC	01/01/00		TMS
8514	JOSEPH A BANK CLOTHIERS INC	01/01/00		TMS
8515	KBW INC	01/01/00		TMS
8516	K-TRON INTERNATIONAL INC	01/01/00		TMS
8517	K12 INC	01/01/00		TMS
8518	K V PHARMACEUTICAL CO-CL A	01/01/00		TMS
8519	KAMAN CORP	01/01/00		TMS
8520	KAYDON CORP	01/01/00		TMS
8521	KENDLE INTERNATIONAL INC	01/01/00		TMS
8522	KENEXA CORPORATION	01/01/00		TMS
8523	KENSEY NASH CORP	01/01/00		TMS
8524	KEY TECHNOLOGY INC	01/01/00		TMS
8525	KEYNOTE SYS INC	01/01/00		TMS
8526	KFORCE INC	01/01/00		TMS
8527	KNOLL INC	01/01/00		TMS
8528	KNIGHT CAPITAL GROUP INC	01/01/00		TMS
8529	KNIGHT TRANSPORTATION INC	01/01/00		TMS
8530	KNOT INC (THE)	01/01/00		TMS
8531	KOPIN CORP	01/01/00		TMS
8532	KOPPERS HLDGS INC	01/01/00		TMS
8533	KORN FERRY INTL	01/01/00		TMS
8534	KRISPY KREME DOUGHNUTS INC	01/01/00		TMS
8535	KULICKE & SOFFA INDUSTRIES INC	01/01/00		TMS
8536	LHC GROUP INC	01/01/00		TMS
8537	LMI AEROSPACE INC	01/01/00		TMS
8538	L 1 IDENTITY SOLUTIONS INC HOLDING COMPANY	01/01/00		TMS
8539	LSB INDUSTRIES INC	01/01/00		TMS
8540	LTX CREDENCE CORPORATION	01/01/00		TMS
8541	LA BARGE INC	01/01/00		TMS
8542	LADENBURG THALMANN FINL SVCS	01/01/00		TMS
8543	LANCASTER COLONY CORP	01/01/00		TMS
8544	LANCE INC	01/01/00		TMS
8545	LANDEC CORP	01/01/00		TMS
8546	LANDAUER INC	01/01/00		TMS
8547	LATTICE SEMICONDUCTOR CORP 4	01/01/00		TMS
8548	LAWSON SOFTWARE INC	01/01/00		TMS
8549	LAYNE CHRISTENSEN CO	01/01/00		TMS
8550	LEAPFROG ENTERPRISES INC	01/01/00		TMS
8551	LEARNING TREE INTERNATIONAL INC	01/01/00		TMS
8552	LECG CORP	01/01/00		TMS
8553	LEXICON PHARMACEUTICALS INC	01/01/00		TMS
8554	LIBBEY INC	01/01/00		TMS
8555	LIFEWAY FOODS INC	01/01/00		TMS
8556	LIFE PARTNERS HLDGS INC COM	01/01/00		TMS
8557	LIFE SCIENCES RESEARCH INC	01/01/00		TMS
8558	LIFE TIME FITNESS INC	01/01/00		TMS
8559	LIGAND PHARMACEUTICALS INC CL B	01/01/00		TMS
8560	LIMELIGHT NETWORKS INC	01/01/00		TMS
8561	LINCOLN EDUCATIONAL SERVICES CORPORATION	01/01/00		TMS
8562	LINDSAY CORPORATION	01/01/00		TMS
8563	LIQUIDITY SERVICES INC	01/01/00		TMS
8564	LITTELFUSE INC	01/01/00		TMS
8565	LONGS DRUG STORES CORP	01/01/00		TMS
8566	LOOPNET INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8511	(1,086)	28.01	28.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8512	(2,076)	2.55	2.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8513	(144)	6.29	6.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8514	(162)	29.86	29.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8515	(54)	27.25	27.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8516	(102)	150.99	150.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8517	(270)	28.58	28.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8518	(1,410)	22.69	22.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8519	(60)	29.52	29.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8520	(1,188)	52.53	52.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8521	(558)	47.43	47.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8522	(750)	16.34	16.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8523	(312)	34.21	34.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8524	(246)	26.69	26.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8525	(114)	13.00	13.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8526	(168)	10.91	10.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8527	(1,866)	17.73	17.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8528	(498)	16.45	16.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8529	(2,454)	18.53	18.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8530	(1,212)	9.18	9.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8531	(306)	2.90	2.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8532	(54)	45.71	45.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8533	(138)	17.74	17.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8534	(2,430)	3.76	3.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8535	(2,292)	4.93	4.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8536	(624)	29.93	29.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8537	(234)	22.82	22.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8538	(336)	16.27	16.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8539	(498)	17.00	17.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8540	(540)	1.80	1.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8541	(480)	14.78	14.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8542	(4,398)	1.91	1.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8543	(864)	36.17	36.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8544	(246)	22.04	22.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8545	(1,008)	9.13	9.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8546	(216)	66.54	66.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8547	(2,538)	2.39	2.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8548	(5,406)	7.26	7.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8549	(186)	40.80	40.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8550	(1,416)	9.33	9.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8551	(390)	14.35	14.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8552	(390)	7.84	7.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8553	(996)	1.97	1.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8554	(546)	9.82	9.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8555	(204)	12.16	12.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8556	(222)	30.77	30.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8557	(378)	33.94	33.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8558	(1,500)	34.16	34.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8559	(3,630)	3.36	3.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8560	(672)	3.32	3.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8561	(90)	14.18	14.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8562	(510)	71.83	71.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8563	(636)	10.00	10.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8564	(402)	33.55	33.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8565	(600)	71.66	71.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8566	(1,254)	10.33	10.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8567	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8568	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8569	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8570	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8571	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8572	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8573	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8574	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8575	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8576	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8577	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8578	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8579	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8580	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8581	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8582	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8583	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8584	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8585	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8586	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8587	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8588	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8589	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8590	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8591	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8592	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8593	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8594	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8595	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8596	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8597	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8598	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8599	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8600	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8601	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8602	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8603	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8604	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8605	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8606	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8607	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8608	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8609	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8610	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8611	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8612	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8613	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8614	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8615	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8616	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8617	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8618	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8619	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8620	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8621	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8622	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8567	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	549764108	US5497641085	L6684500
8568	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	550021109	US5500211090	L1010700
8569	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55003Q103	US55003Q1031	L0082420
8570	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55027E102	US55027E1029	L0031320
8571	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	552541104	US5525411048	M0023010
8572	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55306N104	US55306N1046	M0073620
8573	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553777103	US5537771033	M0069050
8574	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55402X105	US55402X1054	M0096310
8575	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55611C108	US55611C1080	M0188670
8576	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	559181102	US5591811022	M0086590
8577	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	560305104	US5603051047	M0122540
8578	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	562750109	US5627501092	M0036650
8579	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	563771104	US5637711046	M0038490
8580	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	56400P201	US56400P2011	M0113500
8581	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	564563104	US5645631046	M0088430
8582	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	56509R108	US56509R1086	M0178010
8583	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	56624R108	US56624R1086	M0132740
8584	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	568427108	US5684271084	M0074210
8585	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	572322303	US5723223039	M0107420
8586	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	572901106	US5729011065	M1117650
8587	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	573083102	US5730831022	M0080930
8588	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	57383T103	US57383T1034	M0112580
8589	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	574795100	US5747951003	M0011820
8590	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	576323109	US5763231090	M1358100
8591	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	576853105	US5768531056	M2018460
8592	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577128101	US5771281012	M1368190
8593	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577767106	US5777671067	M0013600
8594	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577776107	US5777761074	M0084250
8595	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577933104	US5779331041	M0023960
8596	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	580589109	US5805891091	M2425070
8597	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	582411104	US5824111042	M0043690
8598	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	583916101	US5839161016	M1733140
8599	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	584045108	US5840451083	M0151280
8600	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58449L100	US58449L1008	M2834820
8601	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	584688105	US5846881051	M0064400
8602	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	584690309	US5846903095	M0001190
8603	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58500P107	US58500P1075	M0061620
8604	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58501N101	US58501N1019	M0122300
8605	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	587118100	US5871181005	M1748030
8606	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	587188103	US5871881034	M3034510
8607	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	587200106	US5872001061	M3039500
8608	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58733R102	US58733R1023	M0138210
8609	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	589584101	US5895841014	M0100930
8610	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	589889104	US5898891040	M3325530
8611	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	590876306	US5908763064	M3448620
8612	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	591018809	US5910188094	M0139370
8613	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	591176102	US5911761022	M0117530
8614	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	594793101	US5947931011	M3867360
8615	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	594901100	US5949011002	M4153030
8616	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	594960106	US5949601067	M0016670
8617	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	594972408	US5949724083	M0083480
8618	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	595137100	US5951371005	M4153210
8619	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59514P109	US59514P1093	M0063500
8620	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59518V102	US59518V1026	M0144230
8621	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59522J103	US59522J1034	M3473880
8622	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	595626102	US5956261029	M0029150

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8567	LUFKIN INDUSTRIES INC	01/01/00		TMS
8568	LULULEMON ATHLETICA INC	01/01/00		TMS
8569	LUMBER LIQUIDATORS INC	01/01/00		TMS
8570	LUMINEX CORP DEL	01/01/00		TMS
8571	M & F WORLDWIDE CORP	01/01/00		TMS
8572	MKS INSTRUMENTS INC	01/01/00		TMS
8573	MTS SYSTEMS CORP	01/01/00		TMS
8574	MWI VETERINARY SUPPLY INC	01/01/00		TMS
8575	MACROVISION SOLUTIONS CORPORATION	01/01/00		TMS
8576	MAGMA DESIGN AUTOMATION INC	01/01/00		TMS
8577	MAIDENFORM BRANDS INC	01/01/00		TMS
8578	MANHATTAN ASSOCIATES INC	01/01/00		TMS
8579	MANNATECH INC	01/01/00		TMS
8580	MANNKIND CORP	01/01/00		TMS
8581	MANTECH INTERNATIONAL CORP CL A	01/01/00		TMS
8582	MAP PHARMACEUTICALS INC	01/01/00		TMS
8583	MARCHEX INC	01/01/00		TMS
8584	MARINE PRODUCTS CORP	01/01/00		TMS
8585	MARSHALL EDWARDS INC	01/01/00		TMS
8586	MARTEK BIOSCIENCES CORP	01/01/00		TMS
8587	MARTHA STEWART LIVING OMNIMEDIA INC CL A	01/01/00		TMS
8588	MARVEL ENTERTAINMENT INC	01/01/00		TMS
8589	MASIMO CORP	01/01/00		TMS
8590	MASTEC INC	01/01/00		TMS
8591	MATRIX SERVICE CO	01/01/00		TMS
8592	MATTHEWS INTERNATIONAL CORP CL A	01/01/00		TMS
8593	MAXWELL TECHNOLOGIES INC	01/01/00		TMS
8594	MAXYGEN INC	01/01/00		TMS
8595	MAXIMUS INC	01/01/00		TMS
8596	MCGRATH RENTCORP	01/01/00		TMS
8597	MCMORAN EXPLORATION COMPANY COM	01/01/00		TMS
8598	MEDAREX INC	01/01/00		TMS
8599	MEDASSETS INC	01/01/00		TMS
8600	MEDICAL ACTION INDUSTRIES INC	01/01/00		TMS
8601	MEDICINES CO	01/01/00		TMS
8602	MEDICIS PHARMACEUTICAL CORP CL A NEW	01/01/00		TMS
8603	MEDIS TECHNOLOGIES LTD	01/01/00		TMS
8604	MEDIVATION INC	01/01/00		TMS
8605	MENS WEARHOUSE INC (THE)	01/01/00		TMS
8606	MENTOR CORP-MINN	01/01/00		TMS
8607	MENTOR GRAPHICS CORP	01/01/00		TMS
8608	MERCADOLIBRE INC	01/01/00		TMS
8609	MERIDIAN BIOSCIENCE INC	01/01/00		TMS
8610	MERIT MEDICAL SYSTEMS INC	01/01/00		TMS
8611	MET-PRO CORP	01/01/00		TMS
8612	METABOLIX INC	01/01/00		TMS
8613	METALICO INC	01/01/00		TMS
8614	MICREL INC	01/01/00		TMS
8615	MICROS SYSTEMS INC	01/01/00		TMS
8616	MICROVISION INC-WASH	01/01/00		TMS
8617	MICROSTRATEGY INC CL A	01/01/00		TMS
8618	MICROSEMI CORP	01/01/00		TMS
8619	MICROTUNE INC DEL	01/01/00		TMS
8620	MICRUS ENDOVASCULAR CORPORATION	01/01/00		TMS
8621	MID-AMERICA APARTMENT COMMUNITIES INC	01/01/00		TMS
8622	MIDAS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8567	(216)	78.80	78.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8568	(774)	22.18	22.18	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
8569	(414)	14.36	14.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8570	(1,770)	25.03	25.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8571	(30)	48.29	48.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8572	(132)	21.57	21.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8573	(258)	41.23	41.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8574	(438)	39.17	39.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8575	(276)	17.08	17.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8576	(1,884)	4.41	4.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8577	(474)	15.00	15.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8578	(1,056)	23.36	23.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8579	(102)	3.77	3.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8580	(1,140)	3.23	3.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8581	(882)	56.24	56.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8582	(330)	8.07	8.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8583	(1,020)	11.00	11.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8584	(144)	8.56	8.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8585	(816)	2.36	2.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8586	(1,410)	34.39	34.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8587	(1,098)	8.13	8.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8588	(2,100)	34.79	34.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8589	(1,980)	39.33	39.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8590	(1,650)	14.20	14.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8591	(1,116)	23.53	23.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8592	(1,266)	50.27	50.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8593	(792)	10.99	10.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8594	(432)	4.27	4.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8595	(102)	36.26	36.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8596	(690)	27.50	27.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8597	(2,334)	25.24	25.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8598	(5,484)	6.86	6.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8599	(780)	16.97	16.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8600	(228)	13.51	13.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8601	(2,232)	27.38	27.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8602	(2,418)	18.88	18.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8603	(1,302)	2.22	2.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8604	(1,092)	32.77	32.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8605	(252)	23.18	23.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8606	(1,446)	25.10	25.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8607	(246)	11.27	11.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8608	(1,092)	25.86	25.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8609	(1,722)	26.41	26.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8610	(1,188)	19.90	19.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8611	(648)	14.27	14.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8612	(822)	9.47	9.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8613	(1,038)	7.19	7.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8614	(2,124)	8.98	8.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8615	(3,498)	28.65	28.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8616	(2,904)	2.34	2.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8617	(390)	64.63	64.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8618	(3,372)	25.60	25.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8619	(2,346)	3.23	3.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8620	(672)	12.45	12.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8621	(630)	48.82	48.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8622	(600)	14.88	14.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8623	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8624	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8625	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8626	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8627	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8628	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8629	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8630	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8631	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8632	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8633	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8634	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8635	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8636	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8637	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8638	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8639	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8640	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8641	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8642	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8643	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8644	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8645	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8646	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8647	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8648	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8649	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8650	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8651	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8652	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8653	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8654	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8655	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8656	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8657	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8658	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8659	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8660	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8661	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8662	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8663	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8664	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8665	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8666	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8667	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8668	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8669	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8670	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8671	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8672	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8673	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8674	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8675	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8676	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8677	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8678	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
8623	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	596087106	US5960871060	M0173000
8624	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	596278101	US5962781010	M4298420
8625	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	598148104	US5981481048	M0015930
8626	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	600544100	US6005441000	M4586040
8627	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	602720104	US6027201044	M4728570
8628	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	603158106	US6031581068	M3152790
8629	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	604567107	US6045671079	M0038320
8630	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	606501104	US6065011040	M3867720
8631	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60740F105	US60740F1057	M4782090
8632	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60852M104	US60852M1045	M0143610
8633	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60877T100	US60877T1007	M0111940
8634	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	609027107	US6090271072	M4774880
8635	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	609839105	US6098391054	M0115800
8636	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	61022P100	US61022P1003	M0174330
8637	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	610236101	US6102361010	M4756940
8638	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	615394202	US6153942023	M6116260
8639	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	61748W108	US61748W1080	M0129910
8640	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62458M108	US62458M1080	M0130250
8641	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	624756102	US6247561029	M6264880
8642	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	625383104	US6253831043	M6774770
8643	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62541B101	US62541B1017	M0110910
8644	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628464109	US6284641098	M6898010
8645	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62855J104	US62855J1043	M0000510
8646	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62886K104	US62886K1043	N0079720
8647	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62914B100	US62914B1008	N0058370
8648	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629156407	US6291564077	N0033650
8649	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629337106	US6293371067	N0041430
8650	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62936P103	US62936P1030	N0347500
8651	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629445206	US6294452064	N0063020
8652	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629519109	US6295191091	N0057030
8653	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63009F105	US63009F1057	N0095670
8654	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63227W203	US63227W2035	N0039950
8655	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	632381208	US6323812080	N0075370
8656	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	635017106	US6350171061	N0317710
8657	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	635309107	US6353091076	N0086950
8658	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	635906100	US6359061008	N0015330
8659	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637215104	US6372151042	N1780240
8660	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637372103	US6373721033	N0039080
8661	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63886Q109	US63886Q1094	N0060890
8662	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	639050103	US6390501038	N0052760
8663	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	63935N107	US63935N1072	N0034290
8664	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	640268108	US6402681083	N0036090
8665	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	640491106	US6404911066	N2722340
8666	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64104X108	US64104X1081	N0073950
8667	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64107N206	US64107N2062	N0077400
8668	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64110L106	US64110L1061	N0058240
8669	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64111N101	US64111N1019	N0093700
8670	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64111Q104	US64111Q1040	N0066830
8671	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64115T104	US64115T1043	N0034210
8672	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64118B100	US64118B1008	N0094440
8673	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64118Q107	US64118Q1076	N0096170
8674	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64125C109	US64125C1099	N1522480
8675	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64128B108	US64128B1089	N0095680
8676	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	649295102	US6492951024	N0073990
8677	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	651587107	US6515871076	N0094320
8678	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65251F105	US65251F1057	N0072180

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8623	MIDDLEBROOK PHARMACEUTICALS INC	01/01/00		TMS
8624	MIDDLEBY CORP	01/01/00		TMS
8625	MIDWAY GAMES INC	01/01/00		TMS
8626	HERMAN MILLER INC	01/01/00		TMS
8627	MINE SAFETY APPLIANCES CO	01/01/00		TMS
8628	MINERALS TECHNOLOGIES INC	01/01/00		TMS
8629	MIPS TECHNOLOGIES INC COM	01/01/00		TMS
8630	MITCHAM INDUSTRIES INC	01/01/00		TMS
8631	MOBILE MINI INC	01/01/00		TMS
8632	MOLECULAR INSIGHT PHARMACEUTICALS INC	01/01/00		TMS
8633	MOMENTA PHARMACEUTICALS INC	01/01/00		TMS
8634	MONARCH CASINO & RESORT INC	01/01/00		TMS
8635	MONOLITHIC POWER SYS INC	01/01/00		TMS
8636	MONOTYPE IMAGING HOLDINGS INC	01/01/00		TMS
8637	MONRO MUFFLER BRAKE INC COM	01/01/00		TMS
8638	MOOG INC-CL A	01/01/00		TMS
8639	MORGANS HOTEL GROUP	01/01/00		TMS
8640	MOVE INC	01/01/00		TMS
8641	MUELLER INDUSTRIES INC	01/01/00		TMS
8642	MULTI COLOR CORP	01/01/00		TMS
8643	MULTI-FINELINE ELECTRONIX INC	01/01/00		TMS
8644	MYERS INDUSTRIES INC	01/01/00		TMS
8645	MYRIAD GENETICS INC	01/01/00		TMS
8646	NCI INC CL A	01/01/00		TMS
8647	NIC INC	01/01/00		TMS
8648	NL INDUSTRIES INC NEW	01/01/00		TMS
8649	NN INC	01/01/00		TMS
8650	NPS PHARMACEUTICALS INC	01/01/00		TMS
8651	NVE CORPORATION	01/01/00		TMS
8652	NABI BIOPHARMACEUTICALS	01/01/00		TMS
8653	NANOSPHERE INC	01/01/00		TMS
8654	NATCO GROUP INC CL A	01/01/00		TMS
8655	NATIONAL COAL CORPORATION	01/01/00		TMS
8656	NATIONAL BEVERAGE CORP	01/01/00		TMS
8657	NATIONAL CINEMEDIA INC	01/01/00		TMS
8658	NATIONAL HEALTHCARE CORP	01/01/00		TMS
8659	NATIONAL PRESTO INDUSTRIES INC	01/01/00		TMS
8660	NATIONAL RESEARCH CORP	01/01/00		TMS
8661	NATURAL GAS SVCS GROUP INC	01/01/00		TMS
8662	NATUS MEDICAL INC DEL	01/01/00		TMS
8663	NAVIGANT CONSULTING INC	01/01/00		TMS
8664	NEKTAR THERAPEUTICS	01/01/00		TMS
8665	NEOGEN CORP	01/01/00		TMS
8666	NESS TECHNOLOGIES INC	01/01/00		TMS
8667	NET 1 UEPS TECHNOLOGIES INC NEW	01/01/00		TMS
8668	NETFLIX COM INC	01/01/00		TMS
8669	NETEZZA CORP COM	01/01/00		TMS
8670	NETGEAR INC	01/01/00		TMS
8671	NETSCOUT SYS INC	01/01/00		TMS
8672	NETLOGIC MICROSYSTEMS INC	01/01/00		TMS
8673	NETSUITE INC	01/01/00		TMS
8674	NEUROCRINE BIOSCIENCES INC	01/01/00		TMS
8675	NEUTRAL TANDEM INC COM	01/01/00		TMS
8676	NEW YORK & CO INC	01/01/00		TMS
8677	NEWMARKET CORPORATION	01/01/00		TMS
8678	NEWSTAR FINANCIAL INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8623	(1,518)	1.54	1.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8624	(726)	55.89	55.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8625	(486)	2.80	2.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8626	(1,320)	30.32	30.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8627	(468)	36.19	36.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8628	(372)	64.33	64.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8629	(234)	3.73	3.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8630	(426)	12.21	12.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8631	(1,236)	21.82	21.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8632	(744)	8.05	8.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8633	(1,050)	14.09	14.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8634	(210)	12.20	12.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8635	(1,116)	20.02	20.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8636	(462)	11.00	11.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8637	(54)	22.22	22.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8638	(192)	45.17	45.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8639	(1,044)	16.12	16.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8640	(5,502)	2.56	2.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8641	(114)	28.35	28.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8642	(402)	22.65	22.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8643	(330)	15.58	15.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8644	(702)	13.30	13.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8645	(1,914)	65.29	65.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8646	(282)	24.00	24.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8647	(1,710)	7.17	7.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8648	(168)	9.89	9.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8649	(564)	15.86	15.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8650	(2,034)	8.58	8.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8651	(204)	29.16	29.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8652	(192)	5.35	5.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8653	(546)	7.93	7.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8654	(858)	42.45	42.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8655	(1,086)	5.78	5.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8656	(30)	9.44	9.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8657	(1,812)	10.13	10.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8658	(318)	47.94	47.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8659	(18)	78.29	78.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8660	(54)	30.38	30.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8661	(516)	17.78	17.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8662	(1,182)	23.05	23.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8663	(2,076)	18.43	18.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8664	(1,660)	3.74	3.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8665	(618)	27.28	27.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8666	(150)	12.23	12.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8667	(1,926)	27.27	27.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8668	(1,734)	29.45	29.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8669	(1,692)	12.50	12.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8670	(258)	16.00	16.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8671	(1,068)	12.42	12.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8672	(732)	29.50	29.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8673	(312)	16.09	16.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8674	(1,668)	5.49	5.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8675	(714)	19.20	19.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8676	(156)	10.90	10.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8677	(576)	60.72	60.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8678	(312)	8.57	8.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8679	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8680	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8681	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8682	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8683	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8684	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8685	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8686	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8687	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8688	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8689	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8690	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8691	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8692	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8693	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8694	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8695	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8696	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8697	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8698	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8699	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8700	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8701	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8702	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8703	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8704	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8705	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8706	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8707	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8708	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8709	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8710	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8711	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8712	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8713	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8714	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8715	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8716	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8717	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8718	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8719	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8720	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8721	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8722	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8723	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8724	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8725	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8726	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8727	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8728	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8729	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8730	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8731	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8732	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8733	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8734	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8679	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65337Y102	US65337Y1029	N0085260
8680	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65411N105	US65411N1054	N0081020
8681	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65440K106	US65440K1060	N0005390
8682	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	655663102	US6556631025	N4883780
8683	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	665531109	US6655311099	N0087710
8684	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	66987M604	US66987M6049	N0064710
8685	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670002104	US6700021040	N0001900
8686	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670009109	US6700091092	N6731130
8687	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67018T105	US67018T1051	N0011270
8688	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67020Q107	US67020Q1076	N0080950
8689	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67069D108	US67069D1081	N0069140
8690	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670704105	US6707041058	N0071580
8691	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67072V103	US67072V1035	N0079940
8692	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	671040103	US6710401034	P0045260
8693	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	671044105	US6710441055	P0045800
8694	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	671074102	US6710741025	P0002940
8695	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67423R108	US67423R1086	P0196650
8696	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	676118102	US6761181022	P0046290
8697	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67611V101	US67611V1017	P0131920
8698	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	678046103	US6780461033	P0200290
8699	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	679580100	US6795801009	P0408870
8700	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68162K106	US68162K1060	P7387680
8701	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	681936100	US6819361006	P0553710
8702	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	681989109	US6819891093	P0190730
8703	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	682095104	US6820951043	P0178950
8704	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	682128103	US6821281036	P0096220
8705	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68212S109	US68212S1096	P0194370
8706	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68213N109	US68213N1090	P0128500
8707	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68243Q106	US68243Q1067	P0071310
8708	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68273G101	US68273G1013	P0097390
8709	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	683399109	US6833991093	P0037350
8710	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	683757108	US6837571081	P0100460
8711	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68375N103	US68375N1037	P0202600
8712	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68375Q403	US68375Q4038	P0185430
8713	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68375V105	US68375V1052	P0205150
8714	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	684010101	US6840101017	P0174530
8715	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68401H104	US68401H1041	P0204620
8716	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68554V108	US68554V1089	P0105710
8717	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68555P100	US68555P1003	P0196580
8718	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	685564106	US6855641063	P0864270
8719	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68557K109	US68557K1097	P0208750
8720	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	686164104	US6861641040	P0199000
8721	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	686275108	US6862751087	P0219970
8722	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68628V308	US68628V3087	P0219990
8723	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	686323106	US6863231063	P0201690
8724	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	686688102	US6866881021	P0170300
8725	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68750U102	US68750U1025	P0049010
8726	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68827R108	US68827R1086	P0196020
8727	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	690370101	US6903701018	P0090610
8728	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	690732102	US6907321029	P1250640
8729	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69323K100	US69323K1007	P0126840
8730	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69325Q105	US69325Q1058	P0105990
8731	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69329Y104	US69329Y1047	P0188350
8732	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69333Y108	US69333Y1082	P0063660
8733	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69336T205	US69336T2050	P0188040
8734	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693417107	US6934171074	P0067940

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8679	NEXTWAVE WIRELESS INC	01/01/00		TMS
8680	NIGHTHAWK RADIOLOGY HOLDINGS INC	01/01/00		TMS
8681	99 CENTS ONLY STORES	01/01/00		TMS
8682	NORDSON CORP	01/01/00		TMS
8683	NORTHERN OIL & GAS INC	01/01/00		TMS
8684	NOVATEL WIRELESS INC	01/01/00		TMS
8685	NOVAVAX INC	01/01/00		TMS
8686	NOVEN PHARMACEUTICALS INC	01/01/00		TMS
8687	NU SKIN ENTERPRISES INC	01/01/00		TMS
8688	NTELOS HOLDINGS CORP	01/01/00		TMS
8689	NUTRISYSTEM INC	01/01/00		TMS
8690	NUVASIVE INC COMMON STOCK	01/01/00		TMS
8691	NXSTAGE MEDICAL INC	01/01/00		TMS
8692	OSI PHARMACEUTICALS INC	01/01/00		TMS
8693	OSI SYSTEMS INC	01/01/00		TMS
8694	OYO GEOSPACE	01/01/00		TMS
8695	OBAGI MEDICAL PRODUCTS INC	01/01/00		TMS
8696	ODYSSEY MARINE EXPLORATION INC	01/01/00		TMS
8697	ODYSSEY HEALTHCARE INC	01/01/00		TMS
8698	OILSANDS QUEST INC	01/01/00		TMS
8699	OLD DOMINION FREIGHT LINES INC	01/01/00		TMS
8700	OLYMPIC STEEL INC	01/01/00		TMS
8701	OMEGA HEALTHCARE INVESTORS INC	01/01/00		TMS
8702	OMRIX BIOPHARMACEUTICALS INC	01/01/00		TMS
8703	OMEGA FLEX INC	01/01/00		TMS
8704	OMNIVISION TECHNOLOGIES INC	01/01/00		TMS
8705	OMNITURE INC	01/01/00		TMS
8706	OMNICELL INC	01/01/00		TMS
8707	1800 FLOWERS.COM INC CL A	01/01/00		TMS
8708	ONLINE RESOURCES CORP	01/01/00		TMS
8709	ONYX PHARMACEUTICALS INC	01/01/00		TMS
8710	OPNET TECHNOLOGIES INC	01/01/00		TMS
8711	OPKO HEALTH INC	01/01/00		TMS
8712	OPLINK COMMUNICATIONS INC NEW	01/01/00		TMS
8713	OPNEXT INC	01/01/00		TMS
8714	OPTIONSXPRESS HOLDINGS INC	01/01/00		TMS
8715	OPTIMER PHARMACEUTICALS INC	01/01/00		TMS
8716	ORASURE TECHNOLOGIES INC	01/01/00		TMS
8717	ORBCOMM INC	01/01/00		TMS
8718	ORBITAL SCIENCES CORP	01/01/00		TMS
8719	ORBITZ WORLDWIDE INC COM	01/01/00		TMS
8720	OREXIGEN THERAPEUTICS INC	01/01/00		TMS
8721	ORION ENERGY SYSTEMS INC	01/01/00		TMS
8722	ORION MARINE GROUP INC	01/01/00		TMS
8723	ORITANI FINANCIAL CORP	01/01/00		TMS
8724	ORMAT TECHNOLOGIES INC	01/01/00		TMS
8725	ORTHOVITA INC	01/01/00		TMS
8726	OSIRIS THERAPEUTICS INC	01/01/00		TMS
8727	OVERSTOCK.COM INC DEL	01/01/00		TMS
8728	OWENS & MINOR INC HOLDING CO	01/01/00		TMS
8729	PC MALL INC	01/01/00		TMS
8730	PC-TEL INC	01/01/00		TMS
8731	PDL BIOPHARMA INC	01/01/00		TMS
8732	PF CHANGS CHINA BISTRO INC	01/01/00		TMS
8733	PHI INC NON-VOTING	01/01/00		TMS
8734	PLX TECHNOLOGY INC COM	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8679	(2,088)	0.83	0.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8680	(90)	9.00	9.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8681	(1,122)	9.44	9.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8682	(1,446)	50.04	50.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8683	(912)	6.42	6.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8684	(612)	6.10	6.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8685	(2,484)	2.91	2.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8686	(1,068)	12.15	12.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8687	(1,404)	17.00	17.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8688	(1,284)	29.26	29.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8689	(1,308)	16.98	16.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8690	(1,524)	49.65	49.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8691	(654)	3.48	3.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8692	(2,454)	48.95	48.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8693	(534)	23.59	23.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8694	(174)	42.26	42.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8695	(768)	9.73	9.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8696	(1,674)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8697	(300)	10.30	10.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8698	(846)	3.18	3.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8699	(834)	33.86	33.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8700	(294)	35.76	35.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8701	(384)	17.85	17.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8702	(618)	21.53	21.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8703	(132)	22.39	22.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8704	(186)	12.35	12.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8705	(2,676)	18.97	18.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8706	(1,332)	16.02	16.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8707	(1,134)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8708	(1,242)	8.60	8.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8709	(2,388)	38.62	38.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8710	(516)	13.22	13.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8711	(2,028)	1.77	1.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8712	(330)	12.67	12.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8713	(444)	5.02	5.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8714	(1,818)	21.86	21.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8715	(1,044)	8.62	8.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8716	(1,896)	5.07	5.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8717	(1,128)	4.86	4.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8718	(2,514)	25.45	25.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8719	(96)	6.30	6.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8720	(864)	10.25	10.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8721	(378)	5.44	5.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8722	(924)	11.41	11.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8723	(486)	16.65	16.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8724	(768)	43.06	43.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8725	(2,880)	2.78	2.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8726	(642)	15.98	15.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8727	(660)	19.05	19.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8728	(1,608)	45.62	45.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8729	(384)	8.32	8.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8730	(510)	9.10	9.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8731	(5,124)	10.84	10.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8732	(960)	23.75	23.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8733	(396)	38.48	38.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8734	(1,152)	5.08	5.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8735	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8736	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8737	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8738	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8739	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8740	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8741	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8742	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8743	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8744	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8745	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8746	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8747	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8748	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8749	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8750	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8751	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8752	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8753	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8754	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8755	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8756	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8757	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8758	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8759	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8760	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8761	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8762	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8763	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8764	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8765	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8766	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8767	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8768	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8769	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8770	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8771	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8772	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8773	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8774	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8775	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8776	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8777	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8778	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8779	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8780	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8781	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8782	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8783	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8784	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8785	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8786	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8787	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8788	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8789	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8790	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8735	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69344F106	US69344F1066	P0040720
8736	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69345P103	US69345P1030	P0225960
8737	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69357C503	US69357C5031	P0195070
8738	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69360J107	US69360J1079	P0075770
8739	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69366A100	US69366A1007	P0056490
8740	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69373H106	US69373H1068	P0125470
8741	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69423U107	US69423U1079	P0176550
8742	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	695459107	US6954591078	P0205620
8743	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69562K100	US69562K1007	P0098870
8744	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	696643105	US6966431057	P0180920
8745	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	698477106	US6984771062	P2519070
8746	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	698657103	US6986571031	P0070090
8747	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	698813102	US6988131024	P0935520
8748	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	699157103	US6991571034	P2661160
8749	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	699173209	US6991732099	P0189990
8750	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	699462107	US6994621075	P0022670
8751	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	700416209	US7004162092	P2767750
8752	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	701081101	US7010811013	P2832590
8753	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	701354102	US7013541021	P1277670
8754	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	70337B102	US70337B1026	P0048160
8755	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	705560100	US7055601006	P0117030
8756	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	705573103	US7055731035	P0017200
8757	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	707882106	US7078821060	P3593470
8758	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	712714302	US7127143029	P0168080
8759	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	713831105	US7138311052	P0001110
8760	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	713839108	US7138391088	P4075080
8761	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	716382106	US7163821066	P0047540
8762	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	716578109	US7165781094	P4467520
8763	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	716748108	US7167481081	P1008820
8764	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	717148100	US7171481002	P0196940
8765	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71715N106	US71715N1063	P0207350
8766	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71721R406	US71721R4065	P0165970
8767	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	719153108	US7191531083	P4980540
8768	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	719364101	US7193641013	P0000990
8769	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	720279108	US7202791080	P5281290
8770	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	721283109	US7212831090	P0143820
8771	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	721467108	US7214671080	P5341490
8772	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	72346Q104	US72346Q1040	P0100450
8773	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	723655106	US7236551062	P0128320
8774	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	728117300	US7281173002	P6140620
8775	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	729132100	US7291321005	P6161950
8776	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	731068102	US7310681025	P6283970
8777	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73172K104	US73172K1043	P0037610
8778	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73179V103	US73179V1035	P0166880
8779	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73278L105	US73278L1052	P0173260
8780	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73640Q105	US73640Q1058	P0145480
8781	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	737630103	US7376301039	P0207520
8782	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	739128106	US7391281067	P6905040
8783	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	739276103	US7392761034	P0051560
8784	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	739308104	US7393081044	P0047570
8785	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73936N105	US73936N1054	P0211860
8786	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73941U102	US73941U1025	P0111080
8787	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740065107	US7400651078	P7221500
8788	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740444104	US7404441047	P7137030
8789	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	740585104	US7405851046	P0173300
8790	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	741113104	US7411131045	P7294390

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8735	PMC-SIERRA INC	01/01/00		TMS
8736	PMFG INC	01/01/00		TMS
8737	PRG-SCHULTZ INTERNATIONAL INC NEW	01/01/00		TMS
8738	PS BUSINESS PARKS INC CALIFORNIA	01/01/00		TMS
8739	PSS WORLD MEDICAL INC 4	01/01/00		TMS
8740	PACER INTERNATIONAL INC TENN	01/01/00		TMS
8741	PACIFIC ETHANOL INC	01/01/00		TMS
8742	PAETEC HOLDING CORP	01/01/00		TMS
8743	PAIN THERAPEUTICS INC	01/01/00		TMS
8744	PALM INC	01/01/00		TMS
8745	PANHANDLE OIL AND GAS INC CL A	01/01/00		TMS
8746	PANTRY INC	01/01/00		TMS
8747	PAPA JOHNS INTERNATIONAL INC	01/01/00		TMS
8748	PARALLEL PETROLEUM CORP-DEL	01/01/00		TMS
8749	PARAMETRIC TECHNOLOGY CORP NEW	01/01/00		TMS
8750	PAREXEL INTERNATIONAL CORP	01/01/00		TMS
8751	PARK ELECTROCHEMICAL CORP	01/01/00		TMS
8752	PARKER DRILLING CO SHR USD 0.16EUR	01/01/00		TMS
8753	PARKERVISION INC	01/01/00		TMS
8754	PATRIOT TRANSPORTATION HOLDINGINC	01/01/00		TMS
8755	PEETS COFFEE & TEA INC	01/01/00		TMS
8756	PEGASYSTEMS INC	01/01/00		TMS
8757	PENN VIRGINIA CORP	01/01/00		TMS
8758	PEOPLESUPPORT INC	01/01/00		TMS
8759	PERICOM SEMICONDUCTOR CORP	01/01/00		TMS
8760	PERINI CORP	01/01/00		TMS
8761	PETMED EXPRESS INC	01/01/00		TMS
8762	PETROLEUM DEVELOPMENT CORP-NEV	01/01/00		TMS
8763	PETROQUEST ENERGY INC	01/01/00		TMS
8764	PHARMANET DEVELOPMENT GROUP INC	01/01/00		TMS
8765	PHARMASSET INC	01/01/00		TMS
8766	PHASE FORWARD INCORPORATED	01/01/00		TMS
8767	PHOENIX TECHNOLOGIES LTD	01/01/00		TMS
8768	PHOTON DYNAMICS INC	01/01/00		TMS
8769	PIER 1 IMPORTS INC	01/01/00		TMS
8770	PIKE ELEC CORP	01/01/00		TMS
8771	PILGRIMS PRIDE CORP	01/01/00		TMS
8772	PINNACLE FINL PARTNERS INC	01/01/00		TMS
8773	PIONEER DRILLING CO	01/01/00		TMS
8774	PLAYBOY ENTERPRISES INC HOLDING CO CL B	01/01/00		TMS
8775	PLEXUS CORP	01/01/00		TMS
8776	POLARIS INDUSTRIES INC	01/01/00		TMS
8777	POLYCOM INC	01/01/00		TMS
8778	POLYPORE INTERNATIONAL INC	01/01/00		TMS
8779	POOL CORPORATION	01/01/00		TMS
8780	PORTFOLIO RECOVERY ASSOCIATES INC	01/01/00		TMS
8781	POTLATCH CORPORATION NEW	01/01/00		TMS
8782	POWELL INDUSTRIES INC	01/01/00		TMS
8783	POWER INTEGRATIONS INC	01/01/00		TMS
8784	POWER-ONE INC	01/01/00		TMS
8785	POWERSECURE INTERNATIONAL INC	01/01/00		TMS
8786	POZEN INC	01/01/00		TMS
8787	PRE-PAID LEGAL SERVICES INC	01/01/00		TMS
8788	PREFORMED LINE PRODUCTS CO	01/01/00		TMS
8789	PREMIERE GLOBAL SERVICES INC	01/01/00		TMS
8790	PRESSTEK INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8735	(5,526)	8.38	8.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8736	(552)	19.73	19.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8737	(654)	11.29	11.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8738	(186)	56.07	56.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8739	(2,658)	19.82	19.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8740	(576)	18.87	18.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8741	(1,482)	1.65	1.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8742	(3,996)	3.07	3.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8743	(1,476)	8.56	8.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8744	(3,924)	7.14	7.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8745	(312)	30.87	30.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8746	(168)	21.08	21.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8747	(726)	28.97	28.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8748	(1,776)	9.99	9.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8749	(4,692)	20.58	20.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8750	(2,430)	31.63	31.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8751	(708)	28.35	28.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8752	(870)	8.66	8.66	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
8753	(990)	11.57	11.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8754	(6)	81.51	81.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8755	(600)	26.14	26.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8756	(624)	13.02	13.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8757	(1,782)	55.53	55.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8758	(300)	12.16	12.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8759	(942)	12.34	12.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8760	(468)	25.08	25.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8761	(1,020)	15.86	15.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8762	(636)	48.75	48.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8763	(912)	16.00	16.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8764	(96)	11.27	11.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8765	(726)	20.81	20.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8766	(1,836)	18.98	18.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8767	(1,182)	10.37	10.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8768	(594)	13.47	13.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8769	(618)	4.20	4.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8770	(234)	15.93	15.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8771	(186)	12.97	12.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8772	(222)	27.19	27.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8773	(270)	14.50	14.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8774	(522)	3.95	3.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8775	(1,560)	23.30	23.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8776	(1,248)	47.93	47.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8777	(3,486)	25.48	25.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8778	(684)	23.21	23.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8779	(1,662)	22.90	22.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8780	(426)	42.32	42.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8781	(612)	47.90	47.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8782	(294)	40.35	40.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8783	(1,302)	23.67	23.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8784	(204)	1.85	1.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8785	(732)	6.57	6.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8786	(1,116)	10.58	10.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8787	(342)	43.93	43.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8788	(18)	53.65	53.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8789	(2,274)	14.56	14.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8790	(1,164)	5.55	5.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8791	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8792	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8793	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8794	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8795	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8796	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8797	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8798	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8799	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8800	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8801	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8802	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8803	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8804	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8805	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8806	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8807	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8808	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8809	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8810	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8811	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8812	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8813	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8814	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8815	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8816	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8817	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8818	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8819	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8820	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8821	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8822	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8823	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8824	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8825	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8826	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8827	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8828	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8829	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8830	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8831	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8832	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8833	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8834	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8835	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8836	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8837	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8838	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8839	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8840	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8841	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8842	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8843	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8844	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8845	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8846	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8791	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	741511109	US7415111092	P0042310
8792	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74158E104	US74158E1047	P7427170
8793	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	742352107	US7423521076	P0124230
8794	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	742962103	US7429621037	P6244620
8795	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743187106	US7431871067	P0024710
8796	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743312100	US7433121008	P5754610
8797	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74346Y103	US74346Y1038	P0209960
8798	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74365A101	US74365A1016	P0205590
8799	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743663403	US7436634031	P0175070
8800	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743815102	US7438151026	P0155200
8801	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74439H108	US74439H1086	P0142940
8802	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	746945104	US7469451048	P0205120
8803	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74727D108	US74727D1081	P0041610
8804	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747316107	US7473161070	P8314070
8805	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74731Q103	US74731Q1031	P0215350
8806	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747582104	US7475821044	P8378020
8807	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747619104	US7476191041	P0222250
8808	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74765E109	US74765E1091	P0141170
8809	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747906204	US7479062041	P0100640
8810	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	748349305	US7483493059	P0184890
8811	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74835Y101	US74835Y1010	P0107960
8812	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74838J101	US74838J1016	P8607950
8813	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749361200	US7493612003	R0050770
8814	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749660106	US7496601060	R0050050
8815	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74972L102	US74972L1026	R0063460
8816	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74975N105	US74975N1054	R0070140
8817	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750077109	US7500771099	R0051080
8818	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75025N102	US75025N1028	R0009900
8819	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750491102	US7504911022	R0060740
8820	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	751028101	US7510281014	R0009420
8821	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75130P109	US75130P1093	R0056890
8822	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	754055101	US7540551014	R0046020
8823	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	754212108	US7542121089	R1170000
8824	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75524B104	US75524B1044	R0053750
8825	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75605L104	US75605L1044	R0015530
8826	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75689M101	US75689M1018	R0042450
8827	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75886F107	US75886F1075	R2188740
8828	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75968L105	US75968L1052	R0036080
8829	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	759916109	US7599161095	R2626000
8830	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760112102	US7601121020	R2189270
8831	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76122Q105	US76122Q1058	R0033920
8832	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76128Y102	US76128Y1029	R0045730
8833	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	761565100	US7615651004	R0065630
8834	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	761640101	US7616401011	R0073570
8835	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	765641303	US7656413033	R0021250
8836	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	766559603	US7665596034	R0045010
8837	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	76657R106	US76657R1068	R0049180
8838	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	766721104	US7667211046	R3462270
8839	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	767735103	US7677351030	R0069590
8840	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	768573107	US7685731074	R0058780
8841	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	769627100	US7696271003	R3463520
8842	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	770196103	US7701961036	R4761490
8843	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	772739207	US7727392075	R5209390
8844	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	775043102	US7750431022	R0006840
8845	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	775711104	US7757111049	R5742570
8846	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78112T107	US78112T1079	R0068240

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8791	PRICESMART INC	01/01/00		TMS
8792	PRIMEENERGY CORP	01/01/00		TMS
8793	PRINCETON REVIEW INC	01/01/00		TMS
8794	PRIVATEBANCORP INC	01/01/00		TMS
8795	PROGENICS PHARMACEUTICALS INC	01/01/00		TMS
8796	PROGRESS SOFTWARE CORP	01/01/00		TMS
8797	PROS HOLDINGS INC COM STK	01/01/00		TMS
8798	PROTALIX BIOTHERAPEUTICS INC	01/01/00		TMS
8799	PROTECTION ONE INC NEW	01/01/00		TMS
8800	PROVIDENCE SERVICE CORP (THE) COM	01/01/00		TMS
8801	PSYCHIATRIC SOLUTIONS INC	01/01/00		TMS
8802	QUADRA REALTY TRUST INC	01/01/00		TMS
8803	QAD INC	01/01/00		TMS
8804	QUAKER CHEMICAL CORP	01/01/00		TMS
8805	PZENA INVESTMENT MANAGEMENT INC CL A	01/01/00		TMS
8806	QUALITY SYSTEMS INC	01/01/00		TMS
8807	QUANEX BUILDING PRODUCTS CORP	01/01/00		TMS
8808	QUANTUM FUEL SYS TECHNOLOGIES WORLDWIDE INC	01/01/00		TMS
8809	QUANTUM CORP DSSG COM	01/01/00		TMS
8810	QUEST RESOURCE CORPORATION NEW	01/01/00		TMS
8811	QUESTCOR PHARMACEUTICALS INC	01/01/00		TMS
8812	QUIDEL CORP	01/01/00		TMS
8813	RCN CORPORATION NEW	01/01/00		TMS
8814	RPC INC	01/01/00		TMS
8815	RSC HOLDINGS INC	01/01/00		TMS
8816	RTI BIOLOGICS INC	01/01/00		TMS
8817	RACKABLE SYSTEMS INCSHR USD 0.00EUR	01/01/00		TMS
8818	RADIANT SYSTEMS INC	01/01/00		TMS
8819	RADNET INC	01/01/00		TMS
8820	RALCORP HOLDINGS INC NEW	01/01/00		TMS
8821	RAM ENERGY RESOURCES INC	01/01/00		TMS
8822	RASER TECHNOLOGIES INC	01/01/00		TMS
8823	RAVEN INDUSTRIES INC	01/01/00		TMS
8824	RBC BEARINGS INC	01/01/00		TMS
8825	REALNETWORKS INC	01/01/00		TMS
8826	RED ROBIN GOURMET BURGERS INC	01/01/00		TMS
8827	REGENERON PHARMACEUTICALS INC	01/01/00		TMS
8828	RENAISSANCE LEARNING INC	01/01/00		TMS
8829	REPLIGEN CORP	01/01/00		TMS
8830	RENTECH INC	01/01/00		TMS
8831	RESOURCES CONNECTION INC	01/01/00		TMS
8832	RETAIL VENTURES INC	01/01/00		TMS
8833	REX ENERGY CORP	01/01/00		TMS
8834	REXAHN PHARMACEUTICALS INC	01/01/00		TMS
8835	RICKS CABARET INTL INC COM NEW	01/01/00		TMS
8836	RIGEL PHARMACEUTICALS INC	01/01/00		TMS
8837	RIGHTNOW TECHNOLOGIES INC	01/01/00		TMS
8838	RIMAGE CORP	01/01/00		TMS
8839	RISKMETRICS GROUP INC	01/01/00		TMS
8840	RIVERBED TECHNOLOGY INC	01/01/00		TMS
8841	RIVIERA HOLDINGS CORP	01/01/00		TMS
8842	ROBBINS & MYERS INC	01/01/00		TMS
8843	ROCK-TENN CO-CL A	01/01/00		TMS
8844	ROFIN SINAR TECHNOLOGIES INC	01/01/00		TMS
8845	ROLLINS INC	01/01/00		TMS
8846	RUBICON TECHNOLOGY INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8791	(618)	18.61	18.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8792	(36)	76.83	76.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8793	(564)	8.04	8.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8794	(924)	35.46	35.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8795	(1,140)	14.11	14.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8796	(1,626)	26.98	26.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8797	(546)	9.94	9.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8798	(456)	2.35	2.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8799	(264)	6.96	6.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8800	(450)	12.81	12.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8801	(2,376)	36.55	36.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8802	0	10.76	10.76	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
8803	(528)	6.51	6.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8804	(372)	31.50	31.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8805	(258)	7.96	7.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8806	(750)	41.51	41.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8807	(1,026)	16.90	16.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8808	(3,528)	1.25	1.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8809	(5,022)	1.68	1.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8810	(1,092)	3.55	3.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8811	(2,322)	6.79	6.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8812	(1,206)	16.75	16.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8813	(864)	13.02	13.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8814	(1,242)	15.93	15.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8815	(2,040)	10.04	10.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8816	(2,304)	9.32	9.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8817	(144)	11.11	11.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8818	(1,188)	9.17	9.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8819	(858)	4.76	4.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8820	(252)	65.25	65.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8821	(990)	3.35	3.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8822	(1,140)	5.92	5.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8823	(684)	42.30	42.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8824	(936)	35.99	35.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8825	(1,560)	6.38	6.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8826	(642)	28.24	28.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8827	(2,664)	20.71	20.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8828	(408)	13.20	13.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8829	(1,344)	5.08	5.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8830	(7,134)	1.91	1.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8831	(1,950)	23.75	23.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8832	(60)	4.84	4.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8833	(720)	16.56	16.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8834	(1,236)	0.79	0.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8835	(282)	11.89	11.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8836	(1,566)	24.71	24.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8837	(1,188)	12.15	12.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8838	(24)	14.63	14.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8839	(918)	19.83	19.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8840	(2,406)	16.45	16.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8841	(342)	10.91	10.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8842	(708)	37.52	37.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8843	(612)	44.00	44.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8844	(1,272)	35.90	35.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8845	(1,782)	17.81	17.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8846	(570)	7.79	7.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8847	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8848	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8849	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8850	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8851	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8852	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8853	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8854	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8855	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8856	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8857	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8858	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8859	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8860	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8861	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8862	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8863	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8864	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8865	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8866	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8867	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8868	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8869	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8870	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8871	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8872	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8873	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8874	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8875	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8876	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8877	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8878	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8879	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8880	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8881	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8882	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8883	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8884	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8885	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8886	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8887	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8888	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8889	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8890	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8891	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8892	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8893	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8894	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8895	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8896	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8897	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8898	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8899	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8900	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8901	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8902	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8847	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	781258108	US7812581087	R6907550
8848	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	781270103	US7812701032	R0026070
8849	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	783332109	US7833321091	R0053620
8850	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	784305104	US7843051043	S0015800
8851	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78462K102	US78462K1025	S1469330
8852	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78463B101	US78463B1017	S0114070
8853	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78464R105	US78464R1059	S0133920
8854	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	784774101	US7847741011	S0190070
8855	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78486Q101	US78486Q1013	S0193570
8856	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	785060104	US7850601045	S0034450
8857	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	786449108	US7864491086	S0074140
8858	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	79546E104	US79546E1047	S0186030
8859	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800013104	US8000131040	S0433140
8860	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800677106	US8006771062	S0091450
8861	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	800907107	US8009071072	S1017490
8862	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	803062108	US8030621085	S0018930
8863	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	804137107	US8041371076	S0060810
8864	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	804395101	US8043951016	S6641230
8865	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	80517Q100	US80517Q1004	S0146220
8866	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	805423308	US8054233080	S0179330
8867	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806037107	US8060371072	S2130850
8868	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806693107	US8066931077	S0173750
8869	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	808627103	US8086271033	S0180520
8870	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	812578102		S0142420
8871	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	813705100	US8137051004	S0008030
8872	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	816850101	US8168501018	S2058060
8873	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	816909105	US8169091050	S3070910
8874	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	817337405	US8173374054	S0205490
8875	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82312B106	US82312B1061	S2496350
8876	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	823213103	US8232131032	S0188170
8877	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	825549108	US8255491081	S4036910
8878	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82568P304	US82568P3047	S0184050
8879	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	826565103	US8265651039	S2774990
8880	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82669G104	US82669G1040	S0178470
8881	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	827048109	US8270481091	S0041220
8882	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82705T102	US82705T1025	S0080960
8883	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	829226109	US8292261091	S3173570
8884	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82966C103	US82966C1036	S0180550
8885	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	830566105	US8305661055	S0078130
8886	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83088M102	US83088M1027	S0136390
8887	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83169Y108	US83169Y1082	S0195890
8888	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	831756101	US8317561012	S0132870
8889	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	832154108	US8321541083	S0022240
8890	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	832449102	US8324491021	S3390020
8891	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83421A104	US83421A1043	S0193850
8892	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	834376501	US8343765017	S0232010
8893	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	834445405	US8344454058	S0044080
8894	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835451105	US8354511052	S6177550
8895	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835460106	US8354601069	S6647020
8896	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835470105	US8354701059	S0112100
8897	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83568G104	US83568G1040	S0084580
8898	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835898107	US8358981079	S3626450
8899	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835916107	US8359161077	S0126340
8900	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	83616T108	US83616T1088	S0189850
8901	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84649R101	US84649R1014	S0172820
8902	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	846819100	US8468191007	S4542160

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8847	RUDDICK CORP	01/01/00		TMS
8848	RUDOLPH TECHNOLOGIES INC	01/01/00		TMS
8849	RUTHS HOSPITALITY GROUP INC	01/01/00		TMS
8850	SJW CORP	01/01/00		TMS
8851	SPSS INC	01/01/00		TMS
8852	S1 CORP	01/01/00		TMS
8853	SRA INTERNATIONAL INC CL A	01/01/00		TMS
8854	STEC INC	01/01/00		TMS
8855	SVB FINANCIAL GROUP	01/01/00		TMS
8856	S Y BANCORP INC	01/01/00		TMS
8857	SAFEGUARD SCIENTIFICS INC	01/01/00		TMS
8858	SALLY BEAUTY HOLDINGS INC	01/01/00		TMS
8859	SANDERSON FARMS INC	01/01/00		TMS
8860	SANGAMO BIOSCIENCES INC	01/01/00		TMS
8861	SANMINA-SCI CORP	01/01/00		TMS
8862	SAPIENT CORP	01/01/00		TMS
8863	SAUER DANFOSS INC FORMERLY SAUER INC	01/01/00		TMS
8864	SAUL CENTERS INC	01/01/00		TMS
8865	SAVIENT PHARMACEUTICALS INC	01/01/00		TMS
8866	SAVVIS INC	01/01/00		TMS
8867	SCANSOURCE INC	01/01/00		TMS
8868	SCHIFF NUTRITION INTL INC	01/01/00		TMS
8869	SCIELE PHARMA INC	01/01/00		TMS
8870	SEATTLE GENETICS INC	01/01/00		TMS
8871	SECURE COMPUTING CORP	01/01/00		TMS
8872	SEMTECH CORP	01/01/00		TMS
8873	SEMITOOL INC	01/01/00		TMS
8874	SEQUENOM INC NEW	01/01/00		TMS
8875	SHENANDOAH TELECOMMUNICATIONS CO	01/01/00		TMS
8876	***SHENGDA TECH INC	01/01/00		TMS
8877	SHUFFLE MASTER INC	01/01/00		TMS
8878	SHUTTERFLY INC	01/01/00		TMS
8879	SIGMA DESIGNS INC	01/01/00		TMS
8880	SIGNATURE BANK	01/01/00		TMS
8881	SILGAN HOLDINGS INC	01/01/00		TMS
8882	SILICON IMAGE INC	01/01/00		TMS
8883	SINCLAIR BROADCAST GROUP INC CL A	01/01/00		TMS
8884	SIRONA DENTAL SYSTEMS INC	01/01/00		TMS
8885	SKECHERS USA INC CL A	01/01/00		TMS
8886	SKYWORKS SOLUTIONS INC	01/01/00		TMS
8887	SMART BALANCE INC	01/01/00		TMS
8888	SMITH & WESSON HOLDING CORP	01/01/00		TMS
8889	SMITH MICRO SOFTWARE INC	01/01/00		TMS
8890	SMITHTOWN BANCORP INC	01/01/00		TMS
8891	SOLERA HOLDINGS INC	01/01/00		TMS
8892	SOLUTIA INC NEW	01/01/00		TMS
8893	SOMANETICS CORP NEW	01/01/00		TMS
8894	SONIC CORP	01/01/00		TMS
8895	SONIC SOLUTIONS	01/01/00		TMS
8896	SONICWALL INC	01/01/00		TMS
8897	SONOSITE INC	01/01/00		TMS
8898	SOTHEBYS	01/01/00		TMS
8899	SONUS NETWORKS INC	01/01/00		TMS
8900	SOURCEFIRE INC	01/01/00		TMS
8901	SPANSION INC CL A	01/01/00		TMS
8902	SPARTAN MOTORS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8847	(96)	33.52	33.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8848	(138)	8.83	8.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8849	(474)	4.68	4.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8850	(36)	25.24	25.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8851	(768)	31.81	31.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8852	(1,596)	6.75	6.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8853	(978)	22.55	22.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8854	(1,314)	8.98	8.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8855	(270)	57.42	57.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8856	(72)	29.05	29.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8857	(396)	1.32	1.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8858	(3,774)	8.64	8.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8859	(144)	41.02	41.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8860	(1,566)	8.07	8.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8861	(7,116)	2.19	2.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8862	(3,762)	8.41	8.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8863	(426)	29.90	29.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8864	(264)	46.48	46.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8865	(2,328)	19.15	19.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8866	(1,608)	14.23	14.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8867	(852)	31.97	31.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8868	(24)	6.70	6.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8869	(1,218)	30.84	30.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8870	(2,604)	12.16	12.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8871	(252)	4.01	4.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8872	(2,502)	14.14	14.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8873	(816)	8.16	8.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8874	(1,264)	20.59	20.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8875	(906)	19.72	19.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8876	(1,296)	8.23	8.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8877	(2,292)	5.27	5.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8878	(846)	9.91	9.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8879	(942)	14.98	14.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8880	(1,134)	34.37	34.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8881	(540)	53.40	53.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8882	(3,138)	5.89	5.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8883	(810)	6.46	6.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8884	(684)	26.30	26.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8885	(96)	18.93	18.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8886	(4,722)	8.41	8.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8887	(2,058)	6.78	6.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8888	(1,660)	4.79	4.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8889	(1,098)	7.10	7.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8890	(78)	17.52	17.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8891	(2,214)	29.53	29.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8892	(3,090)	16.91	16.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8893	(516)	21.83	21.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8894	(2,166)	14.83	14.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8895	(594)	4.86	4.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8896	(282)	5.94	5.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8897	(720)	32.99	32.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8898	(2,892)	23.03	23.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8899	(8,742)	3.05	3.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8900	(684)	7.66	7.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8901	(510)	2.07	2.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8902	(108)	4.31	4.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8903	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8904	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8905	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8906	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8907	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8908	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8909	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8910	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8911	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8912	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8913	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8914	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8915	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8916	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8917	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8918	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8919	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8920	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8921	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8922	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8923	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8924	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8925	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8926	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8927	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8928	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8929	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8930	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8931	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8932	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8933	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8934	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8935	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8936	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8937	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8938	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8939	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8940	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8941	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8942	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8943	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8944	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8945	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8946	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8947	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8948	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8949	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8950	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8951	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8952	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8953	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8954	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8955	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8956	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8957	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8958	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8903	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	846822104	US8468221044	S0096630
8904	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84760C107	US84760C1071	S6409700
8905	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	848420105	US8484201053	S0097380
8906	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	853626109	US8536261097	S5205000
8907	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	853790103	US8537901030	S0155600
8908	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	853887107	US8538871075	S5323010
8909	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	854532108	US8545321080	S0184430
8910	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85517P101	US85517P1012	S0072580
8911	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85528P108	US85528P1084	S0221540
8912	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858586100	US8585861003	S5991500
8913	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859152100	US8591521005	S6900140
8914	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85916J102	US85916J1025	S0158370
8915	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859241101	US8592411016	S0129500
8916	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	860630102	US8606301021	S6212050
8917	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86074Q102	US86074Q1022	S7317920
8918	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	861642106	US8616421066	S7156300
8919	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	862685104	US8626851047	S7313730
8920	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	864596101	US8645961017	S0204670
8921	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	864739107	US8647391072	S6563920
8922	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	864909106	US8649091068	S0199330
8923	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	865378103	US8653781034	S0123420
8924	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	866674104	US8666741041	S7226130
8925	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	866933401	US8669334018	S0132710
8926	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	866942105	US8669421054	S0038060
8927	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86768K106	US86768K1060	S0032330
8928	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86800U104	US86800U1043	S0190560
8929	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86837X105	US86837X1054	S0170760
8930	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868532102	US8685321023	S7178890
8931	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868587106	US8685871068	S0102820
8932	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868873100	US8688731004	S0054920
8933	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	869362103	US8693621034	S0190010
8934	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871043105	US8710431052	S0188430
8935	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871130100	US8711301007	S7403810
8936	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871206108	US8712061089	S0111810
8937	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871237103	US8712371033	S0021750
8938	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871546206	US8715462060	S0158450
8939	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87155S108	US87155S1087	S0114310
8940	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87157B103	US87157B1035	S0180060
8941	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87157D109	US87157D1090	S0128880
8942	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871628103	US8716281030	S0168700
8943	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87162G105	US87162G1058	S0134750
8944	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87162H103	US87162H1032	S0071370
8945	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87162T206	US87162T2069	S0168480
8946	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87163F106	US87163F1066	S0164140
8947	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87164C102	US87164C1027	S0172380
8948	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871851101	US8718511012	S0104280
8949	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872443403	US8724434035	T1064410
8950	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872960109	US8729601091	T0075340
8951	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87305R109	US87305R1095	T0072750
8952	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87306E107	US87306E1073	T0057190
8953	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87311L104	US87311L1044	T0110690
8954	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	874054109	US8740541094	T0016720
8955	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	874083108	US8740831081	T0088230
8956	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87424N104	US87424N1046	T0083370
8957	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	875465106	US8754651060	T0487180
8958	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87611R306	US87611R3066	T0083910

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8903	SPARTAN STORES INC	01/01/00		TMS
8904	SPECTRANETICS CORP	01/01/00		TMS
8905	SPHERION CORP	01/01/00		TMS
8906	STANDARD MICROSYSTEMS CORP	01/01/00		TMS
8907	STANDARD PARKING CORPORATION	01/01/00		TMS
8908	STANDARD REGISTER CO	01/01/00		TMS
8909	STANLEY INC	01/01/00		TMS
8910	STAR SCIENTIFIC INC COM	01/01/00		TMS
8911	STARENT NETWORKS CORP	01/01/00		TMS
8912	STEPAN CO	01/01/00		TMS
8913	STERIS CORP	01/01/00		TMS
8914	STEREOTAXIS INC	01/01/00		TMS
8915	STERLING CONSTRUCTION COMPANY INC	01/01/00		TMS
8916	STIFEL FINANCIAL CORP	01/01/00		TMS
8917	STILLWATER MINING CO	01/01/00		TMS
8918	STONE ENERGY CORPORATION	01/01/00		TMS
8919	STRATASYS INC	01/01/00		TMS
8920	SUCCESSFACTORS INC	01/01/00		TMS
8921	SUFFOLK BANCORP	01/01/00		TMS
8922	SUCAMPO PHARMACEUTICALS INC CL A	01/01/00		TMS
8923	SULPHCO INC	01/01/00		TMS
8924	SUN COMMUNITIES INC	01/01/00		TMS
8925	SUN HEALTHCARE GROUP INC	01/01/00		TMS
8926	SUN HYDRAULICS CORP	01/01/00		TMS
8927	SUNRISE SENIOR LIVING INC	01/01/00		TMS
8928	SUPER MICRO COMPUTER INC	01/01/00		TMS
8929	SUPERIOR WELL SVCS INC	01/01/00		TMS
8930	SUPERTEX INC	01/01/00		TMS
8931	SUPPORTSOFT INC FORMERLY: SUPPORT COM INC	01/01/00		TMS
8932	SURMODICS INC	01/01/00		TMS
8933	***SUTOR TECHNOLOGY GROUP LIMI	01/01/00		TMS
8934	SWITCH & DATA FACILITIES CO INC	01/01/00		TMS
8935	SYBASE INC	01/01/00		TMS
8936	SYCAMORE NETWORKS INC COM	01/01/00		TMS
8937	SYKES ENTERPRISES INC	01/01/00		TMS
8938	SYMMETRY MEDICAL INC	01/01/00		TMS
8939	SYMYX TECHNOLOGIES INC	01/01/00		TMS
8940	SYNCHRONOSS TECHNOLOGIES INC	01/01/00		TMS
8941	SYNAPTICS INC	01/01/00		TMS
8942	SYNTHESIS ENERGY SYSTEMS INC	01/01/00		TMS
8943	SYNOVIS LIFE TECHNOLOGIES INC COM	01/01/00		TMS
8944	SYNTEL INC	01/01/00		TMS
8945	SYNTA PHARMACEUTICALS CORP	01/01/00		TMS
8946	SYNIVERSE HOLDINGS INC COM	01/01/00		TMS
8947	SYNUTRA INTERNATIONAL INC	01/01/00		TMS
8948	SYSTEMAX INC	01/01/00		TMS
8949	THQ INC NEW	01/01/00		TMS
8950	TNS INC	01/01/00		TMS
8951	TTM TECHNOLOGIES INC	01/01/00		TMS
8952	T-3 ENERGY SERVICES INC	01/01/00		TMS
8953	TW TELECOM INC CLASS A	01/01/00		TMS
8954	TAKE-TWO INTERACTIVE SOFTWARE INC	01/01/00		TMS
8955	TAL INTERNATIONAL GROUP INC	01/01/00		TMS
8956	TALEO CORP CL A	01/01/00		TMS
8957	TANGER FACTORY OUTLET CENTERS INC	01/01/00		TMS
8958	TARGACEPT INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8903	(108)	23.16	23.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8904	(1,356)	4.65	4.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8905	(1,182)	5.96	5.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8906	(528)	26.29	26.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8907	(276)	22.29	22.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8908	(192)	11.02	11.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8909	(378)	37.06	37.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8910	(564)	3.58	3.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8911	(1,272)	12.49	12.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8912	(114)	59.61	59.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8913	(2,514)	36.93	36.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8914	(1,182)	6.73	6.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8915	(336)	18.09	18.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8916	(54)	41.92	41.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8917	(462)	6.85	6.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8918	(138)	44.63	44.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8919	(882)	15.92	15.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8920	(1,044)	11.02	11.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8921	(168)	38.31	38.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8922	(384)	9.52	9.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8923	(2,322)	2.51	2.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8924	(444)	19.98	19.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8925	(1,842)	17.78	17.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8926	(504)	31.66	31.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8927	(1,710)	17.17	17.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8928	(816)	10.57	10.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8929	(468)	27.85	27.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8930	(474)	29.51	29.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8931	(1,386)	3.16	3.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8932	(660)	37.62	37.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8933	(174)	4.72	4.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8934	(876)	12.06	12.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8935	(2,862)	31.95	31.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8936	(870)	3.41	3.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8937	(1,416)	20.40	20.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8938	(456)	17.44	17.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8939	(768)	12.08	12.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8940	(948)	10.98	10.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8941	(1,464)	29.39	29.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8942	(636)	4.61	4.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8943	(534)	19.75	19.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8944	(552)	29.05	29.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8945	(732)	8.88	8.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8946	(1,050)	18.62	18.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8947	(444)	46.37	46.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8948	(192)	16.31	16.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8949	(1,974)	13.35	13.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8950	(942)	22.10	22.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8951	(222)	10.51	10.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8952	(534)	42.21	42.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8953	(5,544)	11.20	11.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8954	(3,300)	21.89	21.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8955	(180)	23.73	23.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8956	(1,110)	20.55	20.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8957	(1,356)	42.83	42.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8958	(768)	9.09	9.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8959	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8960	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8961	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8962	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8963	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8964	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8965	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8966	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8967	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8968	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8969	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8970	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8971	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8972	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8973	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8974	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8975	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8976	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8977	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8978	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8979	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8980	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8981	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8982	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8983	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8984	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8985	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8986	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8987	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8988	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8989	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8990	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8991	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8992	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8993	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8994	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8995	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8996	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8997	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8998	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
8999	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9000	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9001	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9002	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9003	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9004	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9005	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9006	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9007	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9008	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9009	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9010	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9011	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9012	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9013	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9014	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8959	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87651B104	US87651B1044	T0048410
8960	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	878155100	US8781551002	T0718980
8961	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	878555101	US8785551016	T0909570
8962	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87874D101	US87874D1019	T0088560
8963	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87874R100	US87874R1005	T0099360
8964	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	879080109	US8790801091	T1116210
8965	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	879101103	US8791011039	T1117010
8966	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87929J103	US87929J1034	T0042780
8967	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	879360105	US8793601050	T0036100
8968	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	879939106	US8799391060	T0002340
8969	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88023U101	US88023U1016	T0065020
8970	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	880345103	US8803451033	T1717800
8971	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88078L105	US88078L1052	T0071690
8972	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	881448203	US8814482035	T0085930
8973	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	881451108	US8814511080	T0101700
8974	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88162G103	US88162G1031	T1967810
8975	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88164L100	US88164L1008	T0071480
8976	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	882491103	US8824911031	T2344190
8977	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	882681109	US8826811098	T0103910
8978	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88338T104	US88338T1043	T0081020
8979	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	883435307	US8834353075	T0069540
8980	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88368Q103	US88368Q1031	T0032070
8981	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88409C105	US88409C1053	T0132850
8982	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	884453101	US8844531017	T0081170
8983	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	885175307	US8851753074	T0001020
8984	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88554D205	US88554D2053	T3148950
8985	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88580F109	US88580F1093	T0105100
8986	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88830M102	US88830M1027	T0017340
8987	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88830R101	US88830R1014	T0104220
8988	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	888706108	US8887061088	T0059810
8989	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	890088107	US8900881074	T0099150
8990	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	890516107	US8905161076	T4330070
8991	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	891777104	US8917771045	T0081180
8992	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89214A102	US89214A1025	T0085200
8993	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	892356106	US8923561067	T6498550
8994	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89267P105	US89267P1057	T0076160
8995	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	893641100	US8936411003	T0114220
8996	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89376R208	US89376R2085	T0101740
8997	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89385X105	US89385X1054	T0103380
8998	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89531P105	US89531P1057	T0053870
8999	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	895735108	US8957351088	T6109040
9000	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	895919108	US8959191086	T6002190
9001	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	895927309	US8959273090	T0094970
9002	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	896818101	US8968181011	T0002980
9003	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89784N104	US89784N1046	T0095010
9004	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89785X101	US89785X1019	T0106450
9005	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	898349105	US8983491056	T6587000
9006	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	899896104	US8998961044	T0028470
9007	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	901166108	US9011661082	T0116380
9008	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	901476101	US9014761012	T6895070
9009	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902104108	US9021041085	T6966150
9010	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902252105	US9022521051	T0031620
9011	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902549807	US9025498075	U0038530
9012	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902952100	US9029521005	U0001480
9013	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90328M107	US90328M1071	U0422060
9014	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90333E108	US90333E1082	U0011890

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8959	TASER INTERNATIONAL INC	01/01/00		TMS
8960	TEAM INC	01/01/00		TMS
8961	TECHNITROL INC	01/01/00		TMS
8962	TECHWELL INC	01/01/00		TMS
8963	TECHTARGET INC	01/01/00		TMS
8964	TEJON RANCH CO	01/01/00		TMS
8965	TEKELEC INC	01/01/00		TMS
8966	TELECOMMUNICATIONS SYSTEMS INCCL A	01/01/00		TMS
8967	TELEDYNE TECHNOLOGIES INC	01/01/00		TMS
8968	TELETECH HOLDINGS INC	01/01/00		TMS
8969	TEMPUR PEDIC INTERNATIONAL INC	01/01/00		TMS
8970	TENNANT CO	01/01/00		TMS
8971	TERCICA INC	01/01/00		TMS
8972	TERREMARK WORLDWIDE INC NEW	01/01/00		TMS
8973	TERRESTAR CORPORATION	01/01/00		TMS
8974	TETRA TECH INC NEW	01/01/00		TMS
8975	TESSERA TECHNOLOGIES INC	01/01/00		TMS
8976	TEXAS INDUSTRIES INC	01/01/00		TMS
8977	TEXAS ROADHOUSE INC CL A	01/01/00		TMS
8978	THERAVANCE INC	01/01/00		TMS
8979	THERMADYNE HOLDINGS CORPORATION NEW	01/01/00		TMS
8980	THESTREET.COM INC	01/01/00		TMS
8981	THINKORSWIM GROUP INC	01/01/00		TMS
8982	THOMAS PROPERTIES GROUP INC	01/01/00		TMS
8983	THORATEC CORP NEW	01/01/00		TMS
8984	3-D SYSTEMS CORP-DEL	01/01/00		TMS
8985	3PAR INC	01/01/00		TMS
8986	TITAN INTERNATIONAL INC-ILL	01/01/00		TMS
8987	TITAN MACHINERY INC	01/01/00		TMS
8988	TIVO INC	01/01/00		TMS
8989	TOMOTHERAPY INC	01/01/00		TMS
8990	TOOTSIE ROLL INDUSTRIES INC	01/01/00		TMS
8991	TOWER GROUP INC	01/01/00		TMS
8992	TOWN SPORTS INTL HLDGS INC	01/01/00		TMS
8993	TRACTOR SUPPLY CO	01/01/00		TMS
8994	TRADESTATION GROUP INC	01/01/00		TMS
8995	TRANSDIGM GROUP INCORPORATED	01/01/00		TMS
8996	TRANSMETA CORP DEL NEW	01/01/00		TMS
8997	TRANS1 INC	01/01/00		TMS
8998	TREX INC	01/01/00		TMS
8999	TRI VALLEY CORP	01/01/00		TMS
9000	TRIDENT MICROSYSTEMS INC	01/01/00		TMS
9001	TRIARC COMPANIES INC CL B SER 1	01/01/00		TMS
9002	TRIUMPH GROUP INC NEW	01/01/00		TMS
9003	TRUE RELIGION APPAREL INC	01/01/00		TMS
9004	TRUEBLUE INC	01/01/00		TMS
9005	TRUSTCO BANK CORP N Y	01/01/00		TMS
9006	TUPPERWARE BRANDS CORPORATION	01/01/00		TMS
9007	TWEEN BRANDS INC	01/01/00		TMS
9008	TWIN DISC INC	01/01/00		TMS
9009	II VI INC	01/01/00		TMS
9010	TYLER TECHNOLOGIES INC	01/01/00		TMS
9011	UAL CORPORATION NEW	01/01/00	0.00%	TMS
9012	U S GLOBAL INVESTORS INC-CL A	01/01/00		TMS
9013	USANA HEALTH SCIENCES INC	01/01/00		TMS
9014	USEC INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8959	(2,682)	6.45	6.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8960	(792)	37.01	37.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8961	(114)	14.72	14.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8962	(666)	10.71	10.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8963	(612)	6.98	6.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8964	(474)	34.48	34.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8965	(324)	15.59	15.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8966	(1,458)	8.28	8.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8967	(1,524)	59.91	59.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8968	(1,674)	15.19	15.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8969	(1,986)	11.00	11.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8970	(660)	32.90	32.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8971	(738)	8.90	8.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8972	(2,268)	6.45	6.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8973	(738)	2.94	2.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8974	(2,526)	27.51	27.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8975	(2,070)	19.23	19.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8976	(1,002)	47.20	47.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8977	(2,244)	8.80	8.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8978	(2,220)	14.06	14.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8979	(120)	21.06	21.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8980	(462)	6.05	6.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8981	(2,226)	10.30	10.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8982	(198)	10.35	10.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8983	(2,340)	26.90	26.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8984	(702)	11.98	11.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8985	(1,170)	9.82	9.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8986	(1,476)	27.00	27.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8987	(318)	25.22	25.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8988	(4,380)	7.70	7.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8989	(1,662)	6.14	6.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8990	(348)	29.22	29.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8991	(864)	21.00	21.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8992	(762)	10.09	10.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8993	(1,068)	43.64	43.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8994	(1,374)	10.00	10.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8995	(1,428)	34.60	34.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8996	(480)	14.44	14.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8997	(534)	8.17	8.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8998	(174)	21.08	21.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
8999	(948)	6.55	6.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9000	(1,062)	2.99	2.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9001	(342)	5.49	5.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9002	(396)	54.39	54.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9003	(732)	28.49	28.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9004	(180)	16.24	16.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9005	(1,146)	10.39	10.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9006	(2,658)	33.61	33.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9007	(840)	10.97	10.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9008	(42)	16.42	16.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9009	(1,044)	41.85	41.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9010	(1,626)	15.85	15.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9011	(2,474)	11.36	11.36	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
9012	(462)	9.69	9.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9013	(300)	37.33	37.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9014	(1,476)	5.12	5.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9015	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9016	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9017	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9018	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9019	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9020	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9021	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9022	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9023	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9024	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9025	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9026	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9027	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9028	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9029	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9030	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9031	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9032	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9033	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9034	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9035	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9036	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9037	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9038	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9039	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9040	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9041	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9042	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9043	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9044	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9045	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9046	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9047	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9048	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9049	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9050	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9051	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9052	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9053	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9054	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9055	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9056	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9057	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9058	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9059	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9060	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9061	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9062	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9063	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9064	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9065	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9066	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9067	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9068	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9069	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9070	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9015	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90337L108	US90337L1089	U3313130
9016	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90338S102	US90338S1024	U0028190
9017	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90384S303	US90384S3031	U0049420
9018	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90385D107	US90385D1072	U0011590
9019	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	903899102	US9038991025	U2700940
9020	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904034105	US9040341052	U2702180
9021	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904311107	US9043111072	U0036960
9022	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904583101	US9045831016	U0025230
9023	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90653P105	US90653P1057	U0036910
9024	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	911163103	US9111631035	U0005360
9025	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	911922102	US9119221029	U3339540
9026	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91307C102	US91307C1027	U0035380
9027	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91347P105	US91347P1057	U3819910
9028	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913483103	US9134831034	U3312790
9029	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91359E105	US91359E1055	U6497110
9030	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913837100	US9138371003	U3359520
9031	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91388P105	US91388P1057	U0032570
9032	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913915104	US9139151040	U0028140
9033	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	916901507	US9169015073	U0040070
9034	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918076100	US9180761002	U0015730
9035	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918284100	US9182841000	V0131210
9036	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91851C201	US91851C2017	V1468440
9037	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91879Q109	US91879Q1094	V0005780
9038	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918866104	US9188661048	V1461030
9039	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918914102	US9189141024	V1462010
9040	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91911X104	US91911X1046	V0030740
9041	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	920437100	US9204371002	V1283650
9042	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92046N102	US92046N1028	V0019580
9043	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	922206107	US9222061072	V0015750
9044	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92230Y104	US92230Y1047	V0010670
9045	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92240M108	US92240M1080	V0021140
9046	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	922417100	US9224171002	V2835160
9047	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92275P307	US92275P3073	V0038820
9048	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92342Y109	US92342Y1091	V0034110
9049	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92552V100	US92552V1008	V0004820
9050	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	925815102	US9258151029	V5007000
9051	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	926727108	US9267271081	V0037970
9052	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	926734401	US9267344011	V0034350
9053	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92769R108	US92769R1086	V0040290
9054	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	927912105	US9279121050	V4534770
9055	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92826B104	US92826B1044	V0043110
9056	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92827P102	US92827P1021	V0041590
9057	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928469105	US9284691055	V6920120
9058	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92846N104	US92846N1046	V0007080
9059	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928551100	US9285511005	V4543690
9060	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928566108	US9285661081	V0033010
9061	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92858J108	US92858J1088	V0035450
9062	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928645100	US9286451003	V0027820
9063	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92864N101	US92864N1019	V0034400
9064	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	928708106	US9287081064	V0032650
9065	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92886T201	US92886T2015	V0036700
9066	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929236107	US9292361071	W0001800
9067	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92925E108		W0047290
9068	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929297109	US9292971093	W0007690
9069	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929740108	US9297401088	W0023440
9070	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	934390402	US9343904028	W0036100

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9015	U S PHYSICAL THERAPY INC	01/01/00		TMS
9016	***U S GEOTHERMAL INC	01/01/00		TMS
9017	ULTA SALON COSMETICS & FRAGRANCE INC	01/01/00		TMS
9018	ULTIMATE SOFTWARE GROUP INC	01/01/00		TMS
9019	ULTRALIFE CORPORATION	01/01/00		TMS
9020	ULTRATECH INC	01/01/00		TMS
9021	UNDER ARMOUR INC CL A	01/01/00		TMS
9022	UNICA CORP SHR USD 0.01EUR	01/01/00		TMS
9023	UNION DRILLING INC	01/01/00		TMS
9024	UNITED NATURAL FOODS INC	01/01/00		TMS
9025	UNITED STATES LIME & MINERALS INC	01/01/00		TMS
9026	UNITED THERAPEUTICS CORP DEL	01/01/00		TMS
9027	UNIVERSAL DISPLAY CORP	01/01/00		TMS
9028	UNIVERSAL ELECTRONICS INC	01/01/00		TMS
9029	UNIVERSAL HEALTH REALTY INCOME TRUST-SBI	01/01/00		TMS
9030	UNIVERSAL STAINLESS & ALLOY PRODUCTS INC	01/01/00		TMS
9031	UNIVERSAL TRUCKLOAD SERVICES INC	01/01/00		TMS
9032	UNIVERSAL TECHNICAL INSTITUTE INC	01/01/00		TMS
9033	URANIUM RESOURCES INC NEW	01/01/00		TMS
9034	UTSTARCOM INC	01/01/00		TMS
9035	VSE CORP	01/01/00		TMS
9036	VAALCO ENERGY INC NEW	01/01/00		TMS
9037	VAIL RESORTS INC	01/01/00		TMS
9038	VALASSIS COMMUNICATIONS INC	01/01/00		TMS
9039	VALENCE TECHNOLOGY INC	01/01/00		TMS
9040	VALEANT PHARMACEUTICALS INTL	01/01/00		TMS
9041	VALUE LINE INC	01/01/00		TMS
9042	VALUECLICK INC	01/01/00		TMS
9043	VARIAN INC	01/01/00		TMS
9044	VASCO DATA SECURITY INTL INC	01/01/00		TMS
9045	VECTOR GROUP LTD	01/01/00		TMS
9046	VEECO INSTRUMENTS INC-DEL	01/01/00		TMS
9047	VENOCO INC	01/01/00		TMS
9048	VERIFONE HOLDINGS INC	01/01/00		TMS
9049	VIASAT INC	01/01/00		TMS
9050	VICOR CORP	01/01/00		TMS
9051	VIEWPOINT FINANCIAL GROUP	01/01/00		TMS
9052	VIGNETTE CORPORATION COM NEW	01/01/00		TMS
9053	VIRGIN MOBILE USA INC CL A	01/01/00		TMS
9054	VISION SCIENCES INC-DEL	01/01/00		TMS
9055	VIRTUAL RADIOLOGIC CORPORATION	01/01/00		TMS
9056	VIRTUSA CORP	01/01/00		TMS
9057	VITAL SIGNS INC	01/01/00		TMS
9058	VITAL IMAGES INC	01/01/00		TMS
9059	VIVUS INC	01/01/00		TMS
9060	VNUS MEDICAL TECHNOLOGIES INC	01/01/00		TMS
9061	VOCUS INC	01/01/00		TMS
9062	VOLCANO CORP	01/01/00		TMS
9063	VOLCOM INC	01/01/00		TMS
9064	VOLTERRA SEMICONDUCTOR CORP	01/01/00		TMS
9065	VONAGE HOLDINGS CORP	01/01/00		TMS
9066	WD 40 CO	01/01/00		TMS
9067	W-H ENERGY SERVICES INC	01/01/00		TMS
9068	WMS INDUSTRIES INC	01/01/00		TMS
9069	WABTEC CORP	01/01/00		TMS
9070	WARNACO GROUP INC NEW	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9015	(510)	20.41	20.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9016	(2,622)	1.75	1.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9017	(876)	14.00	14.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9018	(1,056)	26.75	26.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9019	(546)	9.25	9.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9020	(1,002)	13.12	13.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9021	(1,410)	34.74	34.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9022	(588)	8.54	8.54	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9023	(204)	13.48	13.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9024	(564)	23.32	23.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9025	(42)	40.90	40.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9026	(966)	113.32	113.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9027	(1,236)	12.96	12.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9028	(558)	25.83	25.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9029	(60)	36.05	36.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9030	(24)	31.43	31.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9031	(54)	26.18	26.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9032	(354)	17.40	17.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9033	(1,716)	2.21	2.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9034	(240)	2.87	2.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9035	(174)	34.97	34.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9036	(810)	7.06	7.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9037	(1,266)	41.66	41.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9038	(1,008)	8.55	8.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9039	(1,656)	2.57	2.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9040	(1,434)	18.87	18.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9041	(54)	40.30	40.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9042	(3,726)	11.26	11.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9043	(1,200)	47.10	47.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9044	(1,152)	12.65	12.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9045	(1,344)	19.41	19.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9046	(1,152)	15.69	15.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9047	(864)	14.10	14.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9048	(1,542)	19.29	19.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9049	(228)	25.46	25.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9050	(840)	8.72	8.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9051	(438)	16.68	16.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9052	(570)	12.93	12.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9053	(1,284)	2.70	2.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9054	(708)	3.64	3.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9055	(306)	12.11	12.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9056	(270)	7.26	7.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9057	(342)	73.87	73.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9058	(354)	15.36	15.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9059	(2,952)	8.24	8.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9060	(558)	20.35	20.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9061	(690)	35.36	35.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9062	(2,022)	18.85	18.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9063	(780)	17.94	17.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9064	(1,086)	13.98	13.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9065	(1,824)	1.25	1.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9066	(330)	36.68	36.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9067	(884)	90.85	90.85	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9068	(1,884)	33.18	33.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9069	(1,806)	52.77	52.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9070	(1,956)	52.41	52.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9071	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9072	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9073	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9074	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9075	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9076	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9077	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9078	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9079	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9080	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9081	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9082	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9083	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9084	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9085	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9086	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9087	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9088	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9089	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9090	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9091	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9092	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9093	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9094	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9095	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9096	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9097	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9098	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9099	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9100	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9101	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9102	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9103	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9104	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9105	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9106	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9107	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9108	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9109	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9110	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9111	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9112	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9113	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9114	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9115	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9116	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9117	93117514	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9118	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9119	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9120	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9121	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9122	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9123	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9124	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9125	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9126	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9071	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	93564A100	US93564A1007	W0011120
9072	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	939653101	US9396531017	W1275070
9073	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	941053100	US9410531001	W0013410
9074	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	942622200	US9426222009	W1468620
9075	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	942712100	US9427121002	W0025290
9076	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	947684106	US9476841062	W0022500
9077	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	94769V105	US94769V1052	W0011630
9078	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	955306105	US9553061055	W0015440
9079	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	957090103	US9570901036	W2911510
9080	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	960878106	US9608781061	W4286100
9081	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	961765104	US9617651040	W0009060
9082	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	961840105	US9618401056	W4450490
9083	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	962149100	US9621491003	W4429160
9084	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	969199108	PA9691991087	W0003330
9085	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	969490101	US9694901011	W3113260
9086	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	973149107	US9731491075	W3116380
9087	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	974280307	US9742803078	W0050800
9088	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	974637100	US9746371007	W6057590
9089	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	978097103	US9780971035	W6409520
9090	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	978166106	US9781661064	W0019180
9091	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	980745103	US9807451037	W6674060
9092	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	981419104	US9814191048	W6804900
9093	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98156Q108	US98156Q1085	W0019520
9094	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	981811102	US9818111026	W6960090
9095	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98233Q105	US98233Q1058	W0042620
9096	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98235T107	US98235T1079	W0029070
9097	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98411C100	US98411C1009	Y0022350
9098	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98416J100	US98416J1007	Y0018750
9099	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98944B108	US98944B1089	Y0023830
9100	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98952K107	US98952K1079	Y0023380
9101	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98975W104	US98975W1045	Y3009170
9102	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	989817101	US9898171015	Y0022290
9103	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98985T109	US98985T1097	Y0011050
9104	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	989922109	US9899221090	Y3009080
9105	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G04074103	KYG040741038	A0069910
9106	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G04899103	BMG048991035	A0162710
9107	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G10082108	BMG100821088	E0083150
9108	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G3921A175	BMG3921A1751	G0070900
9109	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G39300101	BMG393001018	G0041410
9110	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G5299G106	BMG5299G1069	K0008240
9111	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G67543101	VGG675431016	P0108490
9112	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G72457107	BMG724571077	P0168330
9113	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G81075106	BMG810751062	S0156290
9114	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G86975151	BMG869751518	T0086790
9115	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G9456A100	BMG9456A1009	G0053340
9116	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	Y2187A101	MHY2187A1010	E0065860
9117	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	Y2692M103	MHY2692M1030	G0054070
9118	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	07556Q105	US07556Q1058	B1287570
9119	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	152312104	US1523121044	C2638050
9120	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	158496109	US1584961098	C3321890
9121	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23331A109	US23331A1097	D0179110
9122	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	297602104	US2976021046	E5914430
9123	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	360921100	US3609211004	F0007990
9124	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	437076102	US4370761029	H2914000
9125	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	442487203	US4424872038	H3947180
9126	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48666K109	US48666K1097	K0047850

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9071	WARREN RESOURCES INC	01/01/00		TMS
9072	WASHINGTON REAL ESTATE INVESTMENT TRUST-SBI	01/01/00		TMS
9073	WASTE CONNECTIONS INC	01/01/00		TMS
9074	WATSCO INC	01/01/00		TMS
9075	WATSON WYATT WORLDWIDE INC CL A	01/01/00		TMS
9076	WEBSENSE INC	01/01/00		TMS
9077	WEBSITE PROS INC	01/01/00		TMS
9078	WEST PHARMACEUTICAL SVCS INC COM	01/01/00		TMS
9079	WESTAMERICA BANCORP	01/01/00		TMS
9080	WESTMORELAND COAL CO	01/01/00		TMS
9081	WESTWOOD HOLDINGS GROUP INC	01/01/00		TMS
9082	WET SEAL INC-CL A	01/01/00		TMS
9083	WEYCO GROUP INC	01/01/00		TMS
9084	***WILLBROS GROUP INC	01/01/00		TMS
9085	CLAYTON WILLIAMS ENERGY INC	01/01/00		TMS
9086	WIND RIVER SYSTEMS INC	01/01/00		TMS
9087	WINN DIXIE STORES INC	01/01/00		TMS
9088	WINNEBAGO INDUSTRIES INC	01/01/00		TMS
9089	WOLVERINE WORLD WIDE INC	01/01/00		TMS
9090	WONDER AUTO TECHNOLOGY INC	01/01/00		TMS
9091	WOODWARD GOVERNOR CO	01/01/00		TMS
9092	WORLD ACCEPTANCE CORP-S.C.	01/01/00		TMS
9093	WORLD WRESTLING ENTERTAINMENT INC CL A	01/01/00		TMS
9094	WORTHINGTON INDUSTRIES INC	01/01/00		TMS
9095	WRIGHT EXPRESS CORP	01/01/00		TMS
9096	WRIGHT MEDICAL GROUP INC	01/01/00		TMS
9097	XENOPORT INC	01/01/00		TMS
9098	XERIUM TECHNOLOGIES INC	01/01/00		TMS
9099	ZEP INC	01/01/00		TMS
9100	ZHONGPIN INC	01/01/00		TMS
9101	ZOLTEK COMPANIES INC	01/01/00		TMS
9102	ZUMIEZ INC	01/01/00		TMS
9103	ZYMOGENETICS INC	01/01/00		TMS
9104	ZOLL MEDICAL CORP	01/01/00		TMS
9105	***APEX SILVER MINES LTD	01/01/00		TMS
9106	***ARLINGTON TANKERS LTD	01/01/00		TMS
9107	***ENERGY XXI BERMUDA LIMITED	01/01/00	0.00%	TMS
9108	***GLOBAL CROSSING LTD NEW	01/01/00		TMS
9109	***GLOBAL SOURCES LTD	01/01/00		TMS
9110	***KNIGHTSBRIDGE TANKERS LTD	01/01/00		TMS
9111	***OPENTV CORP CL A	01/01/00		TMS
9112	***PRIMUS GUARANTY LTD	01/01/00		TMS
9113	***SHIP FINANCE INTERNATIONAL LIMITED	01/01/00		TMS
9114	***TBS INTERNATIONAL LIMITED CL A	01/01/00		TMS
9115	***GOLAR LNG LIMITED COM STK USD1.00	01/01/00		TMS
9116	***EAGLE BULK SHIPPING INC	01/01/00		TMS
9117	***GENERAL MARITIME CORP	01/01/00		TMS
9118	BEAZER HOMES USA INC	01/01/00		TMS
9119	CENTEX CORP	01/01/00		TMS
9120	CHAMPION ENTERPRISES INC	01/01/00		TMS
9121	D R HORTON INC	01/01/00		TMS
9122	ETHAN ALLEN INTERIORS INC	01/01/00		TMS
9123	FURNITURE BRANDS INTERNATIONALINC	01/01/00		TMS
9124	HOME DEPOT INC	01/01/00		TMS
9125	HOVNANIAN ENTERPRISES INC-CL A	01/01/00		TMS
9126	KB HOME	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9071	(2,502)	9.95	9.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9072	(1,062)	36.60	36.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9073	(2,850)	36.17	36.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9074	(534)	51.72	51.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9075	(1,218)	56.83	56.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9076	(1,746)	22.08	22.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9077	(270)	5.87	5.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9078	(1,386)	48.30	48.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9079	(570)	56.02	56.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9080	(378)	16.86	16.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9081	(198)	46.24	46.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9082	(3,942)	4.79	4.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9083	(174)	31.69	31.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9084	(1,668)	32.89	32.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9085	(234)	76.30	76.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9086	(3,090)	10.81	10.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9087	(1,338)	13.67	13.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9088	(1,248)	12.64	12.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9089	(2,136)	26.50	26.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9090	(618)	6.92	6.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9091	(1,986)	41.58	41.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9092	(702)	38.89	38.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9093	(906)	15.29	15.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9094	(498)	17.57	17.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9095	(1,566)	29.81	29.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9096	(1,596)	32.38	32.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9097	(1,080)	48.80	48.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9098	(900)	8.25	8.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9099	(894)	20.28	20.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9100	(798)	10.26	10.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9101	(1,182)	16.99	16.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9102	(840)	17.62	17.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9103	(1,596)	7.24	7.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9104	(894)	33.89	33.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9105	(498)	1.86	1.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9106	(546)	18.09	18.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9107	(318)	3.45	3.45	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9108	(366)	16.74	16.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9109	(726)	11.04	11.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9110	(732)	29.11	29.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9111	(360)	1.50	1.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9112	(486)	4.80	4.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9113	(1,812)	22.77	22.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9114	(450)	23.47	23.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9115	(1,278)	13.69	13.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9116	(2,010)	22.09	22.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9117	(1,146)	24.39	24.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9118	(15,556)	8.42	8.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9119	(5,650)	17.79	17.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9120	(12,300)	5.51	5.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9121	(6,940)	13.90	13.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9122	(3,308)	27.15	27.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9123	(6,438)	11.29	11.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9124	(3,232)	28.80	28.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9125	(13,412)	7.57	7.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9126	(4,624)	22.32	22.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9127	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9128	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9129	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9130	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9131	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9132	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9133	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9134	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9135	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9136	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9137	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9138	93117544	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9139	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9140	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9141	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9142	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9143	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9144	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9145	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9146	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9147	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9148	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9149	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9150	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9151	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9152	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9153	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9154	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9155	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9156	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9157	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9158	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9159	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9160	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9161	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9162	93117546	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9163	93117547	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9164	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9165	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9166	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9167	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9168	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9169	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9170	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9171	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9172	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9173	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9174	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9175	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9176	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9177	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9178	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9179	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9180	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9181	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9182	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
9127	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	524660107	US5246601075	L2612550
9128	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	526057104	US5260571048	L2985000
9129	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	548661107	US5486611073	L6462420
9130	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	552676108	US5526761086	M0015440
9131	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59001A102	US59001A1025	M0064450
9132	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	608190104	US6081901042	M4763450
9133	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62944T105	US62944T1051	N4923540
9134	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	745867101	US7458671010	P6718740
9135	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	783764103	US7837641031	R7377500
9136	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	824348106	US8243481061	S2569930
9137	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88023U101	US88023U1016	T0065020
9138	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	889478103	US8894781033	T4257660
9139	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG3223R1088	E0034120
9140	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001055102	US0010551028	A2439710
9141	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	020002101	US0200021014	A5722680
9142	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	026874107	US0268741073	A4099530
9143	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03076C106	US03076C1062	A0179990
9144	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037389103	US0373891037	A5939220
9145	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04621X108	US04621X1081	A0152540
9146	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171232101	US1712321017	C4100040
9147	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	172062101	US1720621010	C4133050
9148	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31620R105	US31620R1059	F0076080
9149	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37247D106	US37247D1063	G0073300
9150	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	416515104	US4165151048	H0027700
9151	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	534187109	US5341871094	L4257840
9152	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55262C100	US55262C1009	M0005450
9153	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	552848103	US5528481030	M0329760
9154	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	571748102	US5717481023	M1645010
9155	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59156R108	US59156R1086	M0088140
9156	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74251V102	US74251V1026	P0130060
9157	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743315103	US7433151039	P7598060
9158	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	744320102	US7443201022	P0132730
9159	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89417E109	US89417E1091	T0092940
9160	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91529Y106	US91529Y1064	U0035500
9161	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G0692U109	BMG0692U1099	A0168290
9162	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G98255105	KYG982551056	Y0010910
9163	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	543162101	US5431621011	L5969470
9164	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00163T109	US00163T1097	A0070730
9165	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	015271109	US0152711091	A0037950
9166	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	035710409	US0357104092	A0043620
9167	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03748R101	US03748R1014	A6947600
9168	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053484101	US0534841012	A0087190
9169	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05564E106	US05564E1064	B0092610
9170	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09063H107	US09063H1077	B0088860
9171	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	101121101	US1011211018	B0020970
9172	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	105368203	US1053682035	B0015930
9173	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	112900105	CA1129001055	B1000740
9174	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	124830100	US1248301004	C0591350
9175	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12497T101	US12497T1016	C0142090
9176	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	133131102	US1331311027	C0585000
9177	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14055X102	US14055X1028	C0129200
9178	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	195872106	US1958721060	C5633210
9179	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22002T108	US22002T1088	C0049590
9180	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	233153105	US2331531051	D0101380
9181	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	251591103	US2515911038	D1177960
9182	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	252784301	US2527843013	D0086620

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9127	LEGGETT & PLATT INC	01/01/00		TMS
9128	LENNAR CORP CL A	01/01/00		TMS
9129	LOWES COMPANIES INC	01/01/00		TMS
9130	MDC HOLDINGS INC-DEL	01/01/00		TMS
9131	MERITAGE HOMES CORPORATION	01/01/00		TMS
9132	MOHAWK INDUSTRIES INC	01/01/00		TMS
9133	NVR INC	01/01/00		TMS
9134	PULTE HOMES INC	01/01/00		TMS
9135	RYLAND GROUP INC	01/01/00		TMS
9136	SHERWIN WILLIAMS CO	01/01/00		TMS
9137	TEMPUR PEDIC INTERNATIONAL INC	01/01/00		TMS
9138	TOLL BROTHERS INC	01/01/00		TMS
9139	***EVEREST RE GROUP LTD	01/01/00		TMS
9140	AFLAC INC	01/01/00		TMS
9141	ALLSTATE CORP	01/01/00		TMS
9142	AMERICAN INTERNATIONAL GROUP INC	01/01/00		TMS
9143	AMERIPRISE FINL INC	01/01/00		TMS
9144	AON CORP	01/01/00		TMS
9145	ASSURANT INC	01/01/00		TMS
9146	CHUBB CORP	01/01/00		TMS
9147	CINCINNATI FINANCIAL CORP	01/01/00		TMS
9148	FIDELITY NATIONAL FINANCIAL INC CL A	01/01/00		TMS
9149	GENWORTH FINANCIAL INC COM CL A	01/01/00		TMS
9150	HARTFORD FINANCIAL SERVICES GROUP INC	01/01/00		TMS
9151	LINCOLN NATIONAL CORP-IND	01/01/00		TMS
9152	MBIA INC	01/01/00		TMS
9153	MGIC INVESTMENT CORP-WISC	01/01/00		TMS
9154	MARSH & MCLENNAN COMPANIES INC	01/01/00		TMS
9155	METLIFE INC	01/01/00		TMS
9156	PRINCIPAL FINANCIAL GROUP INC	01/01/00		TMS
9157	PROGRESSIVE CORP-OHIO	01/01/00		TMS
9158	PRUDENTIAL FINANCIAL INC	01/01/00		TMS
9159	THE TRAVELERS COMPANIES INC	01/01/00		TMS
9160	UNUM GROUP	01/01/00		TMS
9161	***AXIS CAPITAL HOLDINGS LTD	01/01/00		TMS
9162	***XL CAPITAL LTD-CL A	01/01/00		TMS
9163	LONGS DRUG STORES CORP	01/01/00		TMS
9164	AMB PROPERTY CORP	01/01/00		TMS
9165	ALEXANDRIA REAL ESTATE EQUITIES INC	01/01/00		TMS
9166	ANNALY CAPITAL MANAGEMENT INC	01/01/00		TMS
9167	APARTMENT INVESTMENT & MANAGEMENT CO-CL A	01/01/00		TMS
9168	AVALONBAY COMMUNITIES INC	01/01/00		TMS
9169	BRE PROPERTIES INC CL A	01/01/00		TMS
9170	BIOMED REALTY TRUST INC	01/01/00		TMS
9171	BOSTON PROPERTIES INC	01/01/00		TMS
9172	BRANDYWINE REALTY TRUST-SBI NEW	01/01/00		TMS
9173	***BROOKFIELD PROPERTIES CORP	01/01/00		TMS
9174	CBL & ASSOCIATES PROPERTIES INC	01/01/00		TMS
9175	CB RICHARD ELLIS GROUP INC	01/01/00		TMS
9176	CAMDEN PROPERTY TRUST-SBI	01/01/00		TMS
9177	CAPITALSOURCE INC	01/01/00		TMS
9178	COLONIAL PROPERTIES TRUST	01/01/00		TMS
9179	CORPORATE OFFICE PROPERTIES TRUST-SBI	01/01/00		TMS
9180	DCT INDUSTRIAL TRUST INC	01/01/00		TMS
9181	DEVELOPERS DIVERSIFIED REALTY CORP	01/01/00		TMS
9182	DIAMONDROCK HOSPITALITY COMPANY	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9127	(4,800)	23.45	23.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9128	(5,554)	14.36	14.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9129	(3,732)	25.42	25.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9130	(1,996)	41.41	41.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9131	(4,978)	26.07	26.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9132	(1,200)	69.90	69.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9133	(160)	609.15	609.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9134	(7,578)	16.45	16.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9135	(3,594)	26.06	26.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9136	(1,710)	61.76	61.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9137	(9,744)	11.00	11.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9138	(4,238)	25.43	25.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9139	(4,296)	78.49	78.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9140	(12,732)	58.60	58.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9141	(21,570)	45.23	45.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9142	(34,488)	12.14	12.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9143	(6,834)	44.70	44.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9144	(11,682)	46.47	46.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9145	(3,738)	58.00	58.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9146	(12,360)	49.57	49.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9147	(11,808)	29.59	29.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9148	(10,260)	15.11	15.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9149	(17,370)	15.11	15.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9150	(7,818)	60.38	60.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9151	(10,938)	51.90	51.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9152	(15,850)	12.99	12.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9153	(12,024)	6.81	6.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9154	(22,344)	32.96	32.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9155	(22,686)	56.50	56.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9156	(9,642)	47.44	47.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9157	(29,886)	17.31	17.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9158	(15,576)	80.59	80.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9159	(20,862)	45.05	45.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9160	(29,514)	25.71	25.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9161	(9,114)	32.00	32.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9162	(8,034)	17.78	17.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9163	0	71.66	71.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9164	(25,346)	47.44	47.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9165	(8,257)	111.82	111.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9166	(139,104)	15.95	15.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9167	(23,368)	35.71	35.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9168	(19,895)	100.16	100.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9169	(13,248)	47.15	47.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9170	(18,469)	28.05	28.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9171	(30,774)	103.15	103.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9172	(22,609)	18.30	18.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9173	(52,624)	21.28	21.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9174	(17,158)	22.23	22.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9175	(46,529)	14.64	14.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9176	(13,639)	49.70	49.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9177	(55,890)	12.00	12.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9178	(10,672)	18.98	18.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9179	(12,282)	39.38	39.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9180	(44,551)	7.42	7.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9181	(30,912)	35.86	35.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9182	(24,771)	9.68	9.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9183	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9184	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9185	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9186	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9187	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9188	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9189	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9190	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9191	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9192	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9193	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9194	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9195	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9196	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9197	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9198	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9199	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9200	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9201	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9202	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9203	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9204	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9205	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9206	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9207	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9208	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9209	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9210	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9211	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9212	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9213	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9214	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9215	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9216	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9217	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9218	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9219	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9220	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9221	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9222	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9223	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9224	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9225	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9226	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9227	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9228	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9229	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9230	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9231	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9232	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9233	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9234	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9235	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9236	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9237	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9238	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9183	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	253868103	US2538681030	D0080610
9184	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25960P109	US25960P1093	D0098510
9185	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	264411505	US2644115055	D4327850
9186	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29380T105	US29380T1051	E0040080
9187	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29472R108	US29472R1086	E0066370
9188	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29476L107	US29476L1070	E5286460
9189	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	297178105	US2971781057	E5568290
9190	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	313747206	US3137472060	F1450150
9191	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31430F101	US31430F1012	F0027890
9192	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	32054K103	US32054K1034	F3166510
9193	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	345550107	US3455501078	F5275210
9194	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	346233109	US3462331097	F0096440
9195	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35471R106	US35471R1068	F0077690
9196	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	370021107	US3700211077	G1571450
9197	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40414L109	US40414L1098	H0175400
9198	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	40426W101	US40426W1018	H0044210
9199	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	421946104	US4219461047	H1977530
9200	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42217K106	US42217K1060	H1556910
9201	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	431284108	US4312841087	H2788530
9202	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	437306103	US4373061039	H4004990
9203	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44106M102	US44106M1027	H4080260
9204	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	44107P104	US44107P1049	H0050740
9205	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45031U101	US45031U1016	H0077050
9206	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48020Q107	US48020Q1076	J0009260
9207	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	49427F108	US49427F1084	K0029710
9208	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	49446R109	US49446R1095	K3685960
9209	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	517942108	US5179421087	L0017410
9210	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	529043101	US5290431015	L0016720
9211	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	531172104	US5311721048	L3041740
9212	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	554382101	US5543821012	M1119160
9213	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	554489104	US5544891048	M0031860
9214	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	559775101	US5597751016	M0103070
9215	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	59522J103	US59522J1034	M3473880
9216	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637417106	US6374171063	N0081280
9217	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	638620104	US6386201049	N2264370
9218	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65105M108	US65105M1080	N0060620
9219	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	709102107	US7091021078	P3640000
9220	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	729251108	US7292511083	P0070040
9221	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	737464107	US7374641071	P5476430
9222	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	737630103	US7376301039	P0207520
9223	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743410102	US7434101025	P0081340
9224	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74460D109	US74460D1090	P0002950
9225	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749227104	US7492271041	R0035840
9226	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	754907103	US7549071030	R0215680
9227	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	756109104	US7561091049	R2236080
9228	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	758075402	US7580754023	R2407870
9229	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	758849103	US7588491032	R0036040
9230	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78440X101	US78440X1019	S0047850
9231	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	790148100	US7901481009	S0021640
9232	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81721M109	US81721M1099	S0111790
9233	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	828806109	US8288061091	S0093010
9234	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86272T106	US86272T1060	S0156750
9235	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	867892101	US8678921011	S0185270
9236	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	876664103	US8766641034	T0481750
9237	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902653104	US9026531049	U0044780
9238	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92276F100	US92276F1003	V0009980

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9183	DIGITAL REALTY TRUST INC	01/01/00		TMS
9184	DOUGLAS EMMETT INC	01/01/00		TMS
9185	DUKE REALTY CORP NEW	01/01/00		TMS
9186	ENTERTAINMENT PROPERTIES TRUSTSBI	01/01/00		TMS
9187	EQUITY LIFESTYLE PROPERTIES INC	01/01/00		TMS
9188	EQUITY RESIDENTIAL	01/01/00		TMS
9189	ESSEX PROPERTY TRUST INC	01/01/00		TMS
9190	FEDERAL REALTY INVT TRUST SHS BEN INTEREST NEW	01/01/00		TMS
9191	FELCOR LODGING TRUST INC	01/01/00		TMS
9192	FIRST INDUSTRIAL REALTY TRUST INC	01/01/00		TMS
9193	FOREST CITY ENTERPRISES INC CL A	01/01/00		TMS
9194	FORESTAR REAL ESTATE GROUP INC	01/01/00		TMS
9195	FRANKLIN STREET PROPERTIES CORP	01/01/00		TMS
9196	GENERAL GROWTH PROPERTIES INC	01/01/00		TMS
9197	HCP INC	01/01/00		TMS
9198	HRPT PROPERTIES TR-SBI	01/01/00		TMS
9199	HEALTHCARE REALTY TRUST	01/01/00		TMS
9200	HEALTH CARE REIT INC	01/01/00		TMS
9201	HIGHWOODS PROPERTIES INC	01/01/00		TMS
9202	HOME PROPERTIES INC FORMERLY HOME PROPERTIES OF NEW YORK INC	01/01/00		TMS
9203	HOSPITALITY PROPERTIES TRUST SBI	01/01/00		TMS
9204	HOST HOTELS & RESORTS INC	01/01/00		TMS
9205	ISTAR FINANCIAL INC	01/01/00		TMS
9206	JONES LANG LASALLE INC	01/01/00		TMS
9207	KILROY REALTY CORP	01/01/00		TMS
9208	KIMCO REALTY CORP	01/01/00		TMS
9209	LASALLE HOTEL PROPERTIES SBI	01/01/00		TMS
9210	LEXINGTON REALTY TRUST	01/01/00		TMS
9211	LIBERTY PROPERTY TRUST-SBI	01/01/00		TMS
9212	MACERICH CO	01/01/00		TMS
9213	MACK-CALI REALTY CORP	01/01/00		TMS
9214	MAGUIRE PROPERTIES INC	01/01/00		TMS
9215	MID-AMERICA APARTMENT COMMUNITIES INC	01/01/00		TMS
9216	NATIONAL RETAIL PROPERTIES INC	01/01/00		TMS
9217	NATIONWIDE HEALTH PROPERTIES INC	01/01/00		TMS
9218	NEWCASTLE INVESTMENT CORP	01/01/00		TMS
9219	PENNSYLVANIA REAL ESTATE INVESTMENT TRUST-SBI	01/01/00		TMS
9220	PLUM CREEK TIMBER CO INC COM	01/01/00		TMS
9221	POST PROPERTIES INC	01/01/00		TMS
9222	POTLATCH CORPORATION NEW	01/01/00		TMS
9223	PROLOGIS SH BEN INT	01/01/00		TMS
9224	PUBLIC STORAGE	01/01/00		TMS
9225	RAIT FINANCIAL TRUST	01/01/00		TMS
9226	RAYONIER INC REIT	01/01/00		TMS
9227	REALTY INCOME CORP	01/01/00		TMS
9228	REDWOOD TRUST INC	01/01/00		TMS
9229	REGENCY CENTERS CORP	01/01/00		TMS
9230	SL GREEN REALTY CORP	01/01/00		TMS
9231	ST JOE CO	01/01/00		TMS
9232	SENIOR HSG PPTYS TR SH BEN INT	01/01/00		TMS
9233	SIMON PROPERTY GROUP INC	01/01/00		TMS
9234	STRATEGIC HOTELS & RESORTS INC	01/01/00		TMS
9235	SUNSTONE HOTEL INVS INC NEW	01/01/00		TMS
9236	TAUBMAN CENTERS INC	01/01/00		TMS
9237	UDR INC COM	01/01/00		TMS
9238	VENTAS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9183	(15,640)	46.17	46.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9184	(27,945)	23.86	23.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9185	(37,720)	25.26	25.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9186	(7,935)	56.28	56.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9187	(5,819)	49.53	49.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9188	(70,150)	42.85	42.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9189	(6,624)	117.12	117.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9190	(15,226)	80.23	80.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9191	(15,870)	8.81	8.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9192	(11,500)	25.49	25.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9193	(16,928)	31.59	31.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9194	(8,464)	18.35	18.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9195	(16,606)	13.10	13.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9196	(65,067)	27.55	27.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9197	(60,789)	35.27	35.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9198	(58,121)	7.99	7.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9199	(13,133)	29.07	29.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9200	(23,253)	49.22	49.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9201	(14,605)	35.90	35.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9202	(8,280)	54.87	54.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9203	(24,081)	22.18	22.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9204	(133,262)	15.44	15.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9205	(34,615)	5.46	5.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9206	(8,211)	48.33	48.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9207	(8,487)	50.75	50.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9208	(56,787)	38.87	38.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9209	(10,350)	27.38	27.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9210	(14,858)	15.09	15.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9211	(24,035)	39.08	39.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9212	(19,366)	65.39	65.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9213	(17,043)	41.76	41.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9214	(9,591)	10.14	10.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9215	(6,532)	48.82	48.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9216	(18,929)	23.00	23.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9217	(24,955)	35.69	35.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9218	(13,593)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9219	(10,074)	21.32	21.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9220	(44,574)	49.68	49.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9221	(11,431)	30.25	30.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9222	(10,120)	47.90	47.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9223	(67,459)	43.69	43.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9224	(33,258)	89.51	89.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9225	(14,766)	6.00	6.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9226	(20,309)	46.06	46.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9227	(26,174)	25.96	25.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9228	(7,889)	20.72	20.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9229	(17,940)	65.48	65.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9230	(15,088)	88.06	88.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9231	(23,736)	38.09	38.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9232	(29,003)	22.21	22.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9233	(57,799)	98.05	98.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9234	(19,228)	10.17	10.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9235	(13,616)	15.07	15.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9236	(13,616)	51.14	51.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9237	(33,327)	23.80	23.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9238	(35,604)	45.48	45.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9239	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9240	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9241	93117549	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9242	93117550	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9243	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9244	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9245	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9246	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9247	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9248	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9249	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9250	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9251	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9252	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9253	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9254	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9255	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9256	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9257	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9258	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9259	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9260	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9261	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9262	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9263	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9264	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9265	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9266	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9267	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9268	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9269	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9270	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9271	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9272	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9273	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9274	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9275	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9276	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9277	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9278	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9279	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9280	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9281	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9282	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9283	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9284	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9285	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9286	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9287	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9288	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9289	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9290	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9291	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9292	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9293	93117551	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9294	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9239	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929042109	US9290421091	V6270580
9240	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	939653101	US9396531017	W1275070
9241	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	948741103	US9487411038	W1885120
9242	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	891906109	US8919061098	T4523520
9243	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	045487105	US0454871056	A6841290
9244	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	059692103	US0596921033	B0521500
9245	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	062540109	US0625401098	B0072040
9246	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	101119105	US1011191053	B4865480
9247	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	11373M107	US11373M1071	B0074650
9248	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126600105	US1266001056	C0091450
9249	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149150104	US1491501045	C2515410
9250	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	154760102	US1547601021	C0124580
9251	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	174420109	US1744201096	C4244190
9252	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	178566105	US1785661059	C4320530
9253	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	195493309	US1954933099	C7105910
9254	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	200525103	US2005251036	C5402850
9255	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	220873103	US2208731032	C0014890
9256	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	229899109	US2298991090	C7813270
9257	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	27579R104	US27579R1041	E0021870
9258	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302520101	US3025201019	F0081550
9259	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	319829107	US3198291078	F2772200
9260	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320517105	US3205171057	F0071420
9261	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	320867104	US3208671046	F2943900
9262	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337915102	US3379151026	F3193910
9263	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35907K105	US35907K1051	F4428540
9264	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	360271100	US3602711000	F6440020
9265	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	443683107	US4436831071	H0083340
9266	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	637138108	US6371381087	N1690070
9267	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	680033107	US6800331075	P0434560
9268	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69404P101	US69404P1012	P0088890
9269	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	695263103	US6952631033	P0227080
9270	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743606105	US7436061052	P0086640
9271	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	743859100	US7438591007	P7727920
9272	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74386T105	US74386T1051	P0135520
9273	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78486Q101	US78486Q1013	S0193570
9274	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82669G104	US82669G1040	S0178470
9275	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	837841105	US8378411057	S0096900
9276	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	845905108	US8459051087	S4368980
9277	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858907108	US8589071088	S6903630
9278	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859319105	US8593191054	S6903810
9279	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	869099101	US8690991018	S7251020
9280	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87161C105	US87161C1053	S7456340
9281	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872275102	US8722751026	T0035060
9282	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	891906109	US8919061098	T4523520
9283	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	898402102	US8984021027	T6617960
9284	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90262T308	US90262T3086	U0012710
9285	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	904214103	US9042141039	U0013630
9286	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	908906100	US9089061009	U0004490
9287	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	909907107	US9099071071	U1992070
9288	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	919794107	US9197941076	V0885130
9289	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	947890109	US9478901096	W1781770
9290	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	957090103	US9570901036	W2911510
9291	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	966612103	US9666121036	W5167840
9292	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	971807102	US9718071023	W3111200
9293	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	97650W108	US97650W1080	W0001310
9294	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12572Q105	US12572Q1058	C0211830

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9239	VORNADO REALTY TRUST	01/01/00		TMS
9240	WASHINGTON REAL ESTATE INVESTMENT TRUST-SBI	01/01/00		TMS
9241	WEINGARTEN REALTY INVESTORS SBI	01/01/00		TMS
9242	TOTAL SYSTEM SERVICES INC	01/01/00		TMS
9243	ASSOCIATED BANC CORP	01/01/00		TMS
9244	BANCORPSOUTH INC	01/01/00		TMS
9245	BANK HAWAII CORP	01/01/00		TMS
9246	BOSTON PRIVATE FINANCIAL HLDGSINC (FORM BOSTON PRIVATE BANCORP INC)	01/01/00		TMS
9247	BROOKLINE BANCORP INC DEL	01/01/00		TMS
9248	CVB FINANCIAL CORP	01/01/00		TMS
9249	CATHAY GENERAL BANCORP	01/01/00		TMS
9250	CENTRAL PACIFIC FINANCIAL CORP	01/01/00		TMS
9251	CITIZENS REPUBLIC BANCORP INC	01/01/00		TMS
9252	CITY NATIONAL CORP	01/01/00		TMS
9253	COLONIAL BANCGROUP INC	01/01/00		TMS
9254	COMMERCE BANCSHARES INC	01/01/00		TMS
9255	CORUS BANKSHARES INC	01/01/00		TMS
9256	CULLEN FROST BANKERS INC	01/01/00		TMS
9257	EAST WEST BANCORP INC	01/01/00		TMS
9258	F N B CORP-PA	01/01/00		TMS
9259	FIRST COMMONWEALTH FINANCIAL CORP-PA	01/01/00		TMS
9260	FIRST HORIZON NATL CORP	01/01/00		TMS
9261	FIRST MIDWEST BANCORP INC-DEL	01/01/00		TMS
9262	FIRSTMERIT CORP	01/01/00		TMS
9263	FRONTIER FINANCIAL CORP-WASH	01/01/00		TMS
9264	FULTON FINANCIAL CORP-PA	01/01/00		TMS
9265	HUDSON CITY BANCORP INC	01/01/00		TMS
9266	NATIONAL PENN BANCSHARES INC	01/01/00		TMS
9267	OLD NATIONAL BANCORP-IND	01/01/00		TMS
9268	PACIFIC CAPITAL BANCORP	01/01/00		TMS
9269	PACWEST BANCORP	01/01/00		TMS
9270	PROSPERITY BANCSHARES INC	01/01/00		TMS
9271	PROVIDENT BANKSHARES CORP	01/01/00		TMS
9272	PROVIDENT FINANCIAL SERVICES INC	01/01/00		TMS
9273	SVB FINANCIAL GROUP	01/01/00		TMS
9274	SIGNATURE BANK	01/01/00		TMS
9275	SOUTH FINL GROUP INC	01/01/00		TMS
9276	SOVEREIGN BANCORP INC	01/01/00		TMS
9277	STERLING BANCSHARES INC	01/01/00		TMS
9278	STERLING FINANCIAL CORP-WASH	01/01/00		TMS
9279	SUSQUEHANNA BANCSHARES INC-PA	01/01/00		TMS
9280	SYNOVUS FINANCIAL CORP	01/01/00		TMS
9281	TCF FINANCIAL CORP	01/01/00		TMS
9282	TOTAL SYSTEM SERVICES INC	01/01/00		TMS
9283	TRUSTMARK CORP	01/01/00		TMS
9284	UCBH HOLDINGS INC	01/01/00		TMS
9285	UMPQUA HLDGS CORP	01/01/00		TMS
9286	UNIONBANCAL CORP	01/01/00		TMS
9287	UNITED BANKSHARES INC-W VA	01/01/00		TMS
9288	VALLEY NATIONAL BANCORP	01/01/00		TMS
9289	WEBSTER FINANCIAL CORP	01/01/00		TMS
9290	WESTAMERICA BANCORP	01/01/00		TMS
9291	WHITNEY HOLDING CORP	01/01/00		TMS
9292	WILMINGTON TRUST CORP COM	01/01/00		TMS
9293	WINTRUST FINANCIAL CORP	01/01/00		TMS
9294	CME GROUP INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9239	(37,237)	103.84	103.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9240	(12,834)	36.60	36.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9241	(20,148)	33.98	33.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9242	0	18.76	18.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9243	(16,446)	20.71	20.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9244	(13,676)	25.88	25.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9245	(5,890)	56.32	56.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9246	(31,342)	9.52	9.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9247	(35,492)	11.30	11.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9248	(41,212)	12.11	12.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9249	(17,132)	23.90	23.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9250	(16,796)	13.82	13.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9251	(37,572)	4.77	4.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9252	(7,786)	57.92	57.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9253	(36,012)	7.95	7.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9254	(6,930)	47.77	47.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9255	(39,482)	5.05	5.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9256	(5,536)	57.90	57.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9257	(17,836)	13.72	13.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9258	(22,502)	14.30	14.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9259	(43,108)	12.61	12.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9260	(21,982)	11.60	11.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9261	(15,926)	25.81	25.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9262	(20,942)	22.98	22.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9263	(22,336)	11.75	11.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9264	(31,342)	12.30	12.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9265	(22,856)	19.21	19.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9266	(21,646)	14.64	14.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9267	(25,622)	20.28	20.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9268	(18,356)	17.39	17.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9269	(11,426)	30.00	30.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9270	(15,066)	34.02	34.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9271	(19,732)	9.46	9.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9272	(29,602)	16.69	16.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9273	(5,706)	57.42	57.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9274	(14,026)	34.37	34.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9275	(25,272)	8.79	8.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9276	(34,972)	9.82	9.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9277	(40,692)	10.98	10.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9278	(20,256)	12.86	12.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9279	(23,726)	18.72	18.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9280	(21,462)	10.68	10.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9281	(21,816)	18.20	18.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9282	0	18.76	18.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9283	(19,046)	23.03	23.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9284	(39,298)	6.92	6.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9285	(21,646)	17.03	17.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9286	(8,306)	73.19	73.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9287	(15,756)	30.17	30.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9288	(25,272)	19.57	19.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9289	(12,820)	23.16	23.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9290	(5,536)	56.02	56.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9291	(17,316)	23.55	23.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9292	(12,466)	26.58	26.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9293	(10,906)	28.08	28.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9294	(502)	350.27	350.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9295	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9296	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9297	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9298	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9299	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9300	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9301	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9302	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9303	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9304	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9305	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9306	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9307	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9308	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9309	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9310	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9311	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9312	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9313	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9314	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9315	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9316	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9317	93117552	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9318	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9319	93117632	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9320	93117632	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9321	93117632	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9322	93117632	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9323	93117632	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9324	93117632	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9325	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9326	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9327	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9328	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9329	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9330	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9331	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9332	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9333	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9334	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9335	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9336	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9337	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9338	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9339	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9340	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9341	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9342	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9343	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9344	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9345	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9346	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9347	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9348	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9349	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9350	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9295	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	269246104	US2692461047	E0007420
9296	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	354613101	US3546131018	F5907560
9297	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38141G104	US38141G1040	G0056550
9298	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45841N107	US45841N1072	H0165540
9299	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45865V100	US45865V1008	H0146900
9300	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46145F105	US46145F1057	H0058280
9301	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	47102X105	US47102X1054	J0022030
9302	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	472319102	US4723191023	J0007450
9303	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	499005106	US4990051066	K0058270
9304	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	524901105	US5249011058	L2609060
9305	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	590188108	US5901881087	M3347020
9306	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	617446448	US6174464486	M0047280
9307	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62948N104	US62948N1046	N0085180
9308	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629491101	US6294911010	N0087580
9309	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	631103108	US6311031081	N0066780
9310	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	684010101	US6840101017	P0174530
9311	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74144T108	US74144T1088	P0116000
9312	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	754730109	US7547301090	R1263030
9313	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	784117103	US7841171033	S0011340
9314	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	808513105	US8085131055	S0977630
9315	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	857477103	US8574771031	S0044190
9316	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87236Y108	US87236Y1082	T0090410
9317	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G54050102	BMG540501027	L0047940
9318	HIGH GRADE CREDIT US	HG FLOW TRADING US	76127U101	US76127U1016	R0037370
9319	HIGH YIELD - AME	HY FLOW US	23331A109	US23331A1097	D0179110
9320	HIGH YIELD - AME	HY FLOW US	46625H100	US46625H1005	J0014250
9321	HIGH YIELD - AME	HY FLOW US	628530107	US6285301072	M6908080
9322	HIGH YIELD - AME	HY FLOW US	855244109	US8552441094	S6900500
9323	HIGH YIELD - AME	HY FLOW US	902911106	US9029111062	U0050500
9324	HIGH YIELD - AME	HY FLOW US	966837106	US9668371068	W2776670
9325	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00766T100	US00766T1007	A0206260
9326	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	030710107	US0307101073	A5182560
9327	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	073685109	US0736851090	B0088990
9328	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	149123101	US1491231015	C2514620
9329	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	199908104	US1999081045	C0038480
9330	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	267475101	US2674751019	D5873050
9331	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29084Q100	US29084Q1004	E4294230
9332	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	343412102	US3434121022	F0047390
9333	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	350060109	US3500601097	F5422010
9334	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	374689107	US3746891072	G0075970
9335	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	431466101	US4314661012	H0158130
9336	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	437076102	US4370761029	H2914000
9337	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	457667103	US4576671030	H5321410
9338	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	469814107	US4698141078	J0877290
9339	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	502160104	US5021601043	L0053540
9340	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	548661107	US5486611073	L6462420
9341	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	576323109	US5763231090	M1358100
9342	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	576853105	US5768531056	M2018460
9343	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628852105	US6288521056	N0324310
9344	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62944T105	US62944T1051	N4923540
9345	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	713839108	US7138391088	P4075080
9346	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	721283109	US7212831090	P0143820
9347	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73278L105	US73278L1052	P0173260
9348	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74762E102	US74762E1029	P0049060
9349	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	878895200	US8788952005	T1972180
9350	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	880779103	US8807791038	T1850160

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9295	E TRADE FINANCIAL CORPORATION	01/01/00		TMS
9296	FRANKLIN RESOURCES INC	01/01/00		TMS
9297	GOLDMAN SACHS GROUP INC	01/01/00		TMS
9298	INTERACTIVE BROKERS GROUP INC	01/01/00		TMS
9299	INTERCONTINENTALEXCHANGE INC	01/01/00		TMS
9300	INVESTMENT TECHNOLOGY GROUP	01/01/00		TMS
9301	JANUS CAPITAL GROUP INC	01/01/00		TMS
9302	JEFFERIES GROUP INC NEW	01/01/00		TMS
9303	KNIGHT CAPITAL GROUP INC	01/01/00		TMS
9304	LEGG MASON INC	01/01/00		TMS
9305	MERRILL LYNCH & CO INC	01/01/00		TMS
9306	MORGAN STANLEY	01/01/00		TMS
9307	NYMEX HOLDINGS INC	01/01/00		TMS
9308	NYSE EURONEXT	01/01/00		TMS
9309	NASDAQ OMX GROUP INC (THE)	01/01/00		TMS
9310	OPTIONSXPRESS HOLDINGS INC	01/01/00		TMS
9311	PRICE T ROWE GROUP INC	01/01/00		TMS
9312	RAYMOND JAMES FINANCIAL INC	01/01/00		TMS
9313	SEI INVESTMENTS CO	01/01/00		TMS
9314	CHARLES SCHWAB CORP NEW	01/01/00		TMS
9315	STATE STREET CORP	01/01/00		TMS
9316	TD AMERITRADE HLDG CORP	01/01/00		TMS
9317	***LAZARD LTD SHS A	01/01/00		TMS
9318	RETAIL HOLDRS TR DEPOSITARY RCPT	01/01/00		TMS
9319	D R HORTON INC	01/01/00		TMS
9320	JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE AND CO	01/01/00		TMS
9321	MYLAN INC	01/01/00		TMS
9322	STARBUCKS CORP	01/01/00		TMS
9323	UST INC	01/01/00		TMS
9324	WHOLE FOODS MARKET INC	01/01/00		TMS
9325	AECOM TECHNOLOGY CORPORATION	01/01/00		TMS
9326	AMERON INTERNATIONAL CORP	01/01/00		TMS
9327	BEACON ROOFING SUPPLY INC	01/01/00		TMS
9328	CATERPILLAR INC	01/01/00		TMS
9329	COMFORT SYSTEMS USA INC	01/01/00		TMS
9330	DYCOM INDUSTRIES INC	01/01/00		TMS
9331	EMCOR GROUP INC	01/01/00		TMS
9332	FLUOR CORP NEW	01/01/00		TMS
9333	L B FOSTER CO CL A	01/01/00		TMS
9334	GIBRALTAR INDUSTRIES INC	01/01/00		TMS
9335	HILL INTERNATIONAL INC	01/01/00		TMS
9336	HOME DEPOT INC	01/01/00		TMS
9337	INSITUFORM TECHNOLOGIES INC CL A	01/01/00		TMS
9338	JACOBS ENGINEERING GROUP INC	01/01/00		TMS
9339	LSB INDUSTRIES INC	01/01/00		TMS
9340	LOWES COMPANIES INC	01/01/00		TMS
9341	MASTEC INC	01/01/00		TMS
9342	MATRIX SERVICE CO	01/01/00		TMS
9343	NCI BUILDING SYSTEMS INC	01/01/00		TMS
9344	NVR INC	01/01/00		TMS
9345	PERINI CORP	01/01/00		TMS
9346	PIKE ELEC CORP	01/01/00		TMS
9347	POOL CORPORATION	01/01/00		TMS
9348	QUANTA SERVICES INC	01/01/00		TMS
9349	TECUMSEH PRODUCTS CO-CL A NON-VTG	01/01/00		TMS
9350	TEREX CORP NEW	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9295	(4,758)	3.30	3.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9296	(910)	95.75	95.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9297	(1,208)	154.21	154.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9298	(232)	24.88	24.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9299	(662)	90.90	90.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9300	(1,475)	30.07	30.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9301	(3,771)	23.71	23.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9302	(2,410)	17.23	17.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9303	(3,468)	16.45	16.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9304	(1,227)	40.40	40.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9305	(6,872)	17.05	17.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9306	(5,121)	37.23	37.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9307	0	81.15	81.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9308	(1,669)	39.64	39.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9309	(3,006)	31.25	31.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9310	(1,868)	21.86	21.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9311	(1,628)	57.44	57.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9312	(3,432)	31.16	31.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9313	(4,105)	23.04	23.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9314	(5,693)	23.97	23.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9315	(2,924)	71.70	71.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9316	(5,389)	20.39	20.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9317	(691)	37.83	37.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9318	0	98.37	98.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9319	(40)	13.90	13.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9320	(40)	41.17	41.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9321	(780)	11.55	11.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9322	(40)	15.33	15.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9323	(40)	67.94	67.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9324	(40)	18.43	18.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9325	(1,485)	25.69	25.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9326	(406)	109.33	109.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9327	(2,915)	16.50	16.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9328	(1,230)	65.46	65.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9329	(3,114)	14.85	14.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9330	(2,960)	14.50	14.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9331	(1,393)	29.97	29.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9332	(1,086)	65.01	65.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9333	(1,231)	34.66	34.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9334	(2,206)	23.38	23.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9335	(2,465)	15.81	15.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9336	(3,208)	28.80	28.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9337	(2,585)	17.71	17.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9338	(1,178)	64.61	64.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9339	(1,966)	17.00	17.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9340	(3,531)	25.42	25.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9341	(3,361)	14.20	14.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9342	(1,806)	23.53	23.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9343	(1,240)	37.21	37.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9344	(79)	609.15	609.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9345	(1,777)	25.08	25.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9346	(2,517)	15.93	15.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9347	(1,956)	22.90	22.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9348	(2,724)	28.99	28.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9349	(1,798)	26.10	26.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9350	(1,730)	36.76	36.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9351	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9352	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9353	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9354	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9355	93117650	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9356	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9357	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9358	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9359	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9360	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9361	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9362	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9363	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9364	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9365	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9366	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9367	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9368	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9369	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9370	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9371	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9372	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9373	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9374	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9375	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9376	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9377	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9378	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9379	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9380	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9381	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9382	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9383	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9384	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9385	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9386	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9387	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9388	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9389	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9390	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9391	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9392	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9393	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9394	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9395	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9396	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9397	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9398	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9399	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9400	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9401	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9402	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9403	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9404	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9405	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9406	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9351	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88162G103	US88162G1031	T1967810
9352	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	892356106	US8923561067	T6498550
9353	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	903236107	US9032361076	U0095910
9354	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	920253101	US9202531011	V1000540
9355	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	981475106	US9814751064	W0000050
9356	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001547108	US0015471081	A4377170
9357	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	003687100	US0036871004	A1082000
9358	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	009158106	US0091581068	A1276050
9359	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	009363102	US0093631028	A1349460
9360	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	012653101	US0126531013	A6296170
9361	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	013817101	US0138171014	A0064750
9362	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01741R102	US01741R1023	A0107020
9363	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02076X102	US02076X1028	A0169690
9364	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	039380100	US0393801008	A0041210
9365	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	044209104	US0442091049	A0176900
9366	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053611109	US0536111091	A8139620
9367	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125269100	US1252691001	C0153660
9368	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	127055101	US1270551013	C0140040
9369	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	144285103	US1442851036	C2229850
9370	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	150870103	US1508701034	C0148020
9371	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	156431108	US1564311082	C0014910
9372	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	163893100	US1638931006	C0177520
9373	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	185896107	US1858961071	C4566880
9374	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192108108	US1921081089	C4847460
9375	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	201723103	US2017231034	C5482320
9376	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20451N101	US20451N1019	C0160880
9377	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20854P109	US20854P1093	C0057500
9378	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	232820100	US2328201007	C7917530
9379	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	257559104	US2575591043	D1038910
9380	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	260543103	US2605431038	D4788240
9381	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	263534109	US2635341090	D5537790
9382	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	277432100	US2774321002	E0271250
9383	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	278865100	US2788651006	E1277940
9384	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302491303	US3024913036	F0063620
9385	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	315405100	US3154051003	F1800660
9386	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35039W100	US35039W1009	F0075030
9387	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35671D857	US35671D8570	F4438080
9388	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	359694106	US3596941068	F6400240
9389	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38388F108	US38388F1084	G0027330
9390	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422704106	US4227041062	H1673580
9391	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427056106	US4270561065	H1945050
9392	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	447011107	US4470111075	H0138380
9393	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45928H106	US45928H1068	H0147780
9394	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	459506101	US4595061015	H5942260
9395	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	460146103	US4601461035	H6163370
9396	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	483007704	US4830077040	K0034100
9397	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	549271104	US5492711040	L6513970
9398	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	576206106	US5762061068	M0069830
9399	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	603158106	US6031581068	M3152790
9400	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	61166W101	US61166W1018	M0067540
9401	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	61945A107	US61945A1079	M0115390
9402	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	640079109	US6400791090	N0074610
9403	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	651639106	US6516391066	N4395280
9404	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670346105	US6703461052	N6956070
9405	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670872100	US6708721005	P0002880
9406	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	680665205	US6806652052	P0482730

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9351	TETRA TECH INC NEW	01/01/00		TMS
9352	TRACTOR SUPPLY CO	01/01/00		TMS
9353	URS CORPORATION	01/01/00		TMS
9354	VALMONT INDUSTRIES INC	01/01/00		TMS
9355	WORLD FUEL SERVICES CORP	01/01/00		TMS
9356	AK STEEL HOLDING CORP	01/01/00		TMS
9357	ABITIBIBOWATER INC	01/01/00		TMS
9358	AIR PRODUCTS & CHEMICALS INC	01/01/00		TMS
9359	AIRGAS INC	01/01/00		TMS
9360	ALBEMARLE CORP	01/01/00		TMS
9361	ALCOA INC	01/01/00		TMS
9362	ALLEGHENY TECHNOLOGIES INC	01/01/00		TMS
9363	ALPHA NATURAL RESOURCES INC	01/01/00		TMS
9364	ARCH COAL INC	01/01/00		TMS
9365	ASHLAND INC	01/01/00		TMS
9366	AVERY DENNISON CORP	01/01/00		TMS
9367	CF INDUSTRIES HOLDINGS INC	01/01/00		TMS
9368	CABOT CORP	01/01/00		TMS
9369	CARPENTER TECHNOLOGY CORP	01/01/00		TMS
9370	CELANESE CORPORATION SERIES A	02/12/13	1.25%	TMS
9371	CENTURY ALUMINUM CO	01/01/00		TMS
9372	CHEMTURA CORP	01/01/00		TMS
9373	CLEVELAND CLIFFS INC	01/01/00		TMS
9374	COEUR D ALENE MINES CORP	01/01/00		TMS
9375	COMMERCIAL METALS CO	01/01/00		TMS
9376	COMPASS MINERALS INTL INC	01/01/00		TMS
9377	CONSOL ENERGY INC	01/01/00		TMS
9378	CYTEC INDUSTRIES INC	01/01/00		TMS
9379	DOMTAR CORPORATION	01/01/00		TMS
9380	DOW CHEMICAL CO.	01/01/00		TMS
9381	E I DU PONT DE NEMOURS & CO	01/01/00		TMS
9382	EASTMAN CHEMICAL CO	01/01/00		TMS
9383	ECOLAB INC	01/01/00		TMS
9384	FMC CORP NEW	01/01/00		TMS
9385	FERRO CORP	01/01/00		TMS
9386	FOUNDATION COAL HOLDINGS INC	01/01/00		TMS
9387	FREEPORT MCMORAN COPPER & GOLDINC	01/01/00		TMS
9388	H B FULLER & CO	01/01/00		TMS
9389	W R GRACE & CO-DEL NEW	01/01/00		TMS
9390	HECLA MINING CO	01/01/00		TMS
9391	HERCULES INC	01/01/00		TMS
9392	HUNTSMAN CORP	01/01/00		TMS
9393	INTERNATIONAL COAL GROUP INC NEW	01/01/00		TMS
9394	INTL FLAVORS & FRAGRANCES INC	01/01/00		TMS
9395	INTERNATIONAL PAPER CO	01/01/00		TMS
9396	KAISER ALUMINUM CORPORATION NEW	01/01/00		TMS
9397	LUBRIZOL CORP	01/01/00		TMS
9398	MASSEY ENERGY CORP	01/01/00		TMS
9399	MINERALS TECHNOLOGIES INC	01/01/00		TMS
9400	MONSANTO CO NEW	01/01/00		TMS
9401	MOSAIC CO	01/01/00		TMS
9402	NEENAH PAPER INC	01/01/00		TMS
9403	NEWMONT MINING CORP HOLDING CO	01/01/00		TMS
9404	NUCOR CORP	01/01/00		TMS
9405	OM GROUP INC	01/01/00		TMS
9406	OLIN CORP NEW	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9351	(1,660)	27.51	27.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9352	(1,113)	43.64	43.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9353	(1,814)	42.69	42.69	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9354	(445)	90.53	90.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9355	0	26.35	26.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9356	(3,064)	39.27	39.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9357	(1,471)	5.10	5.10	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9358	(5,428)	87.00	87.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9359	(1,940)	56.67	56.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9360	(2,516)	36.03	36.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9361	(22,396)	28.67	28.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9362	(2,616)	41.53	41.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9363	(1,932)	70.34	70.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9364	(3,936)	40.91	40.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9365	(1,544)	38.50	38.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9366	(2,592)	46.94	46.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9367	(1,552)	122.76	122.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9368	(1,380)	32.31	32.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9369	(1,312)	33.14	33.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9370	(4,160)	37.05	37.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9371	(964)	41.23	41.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9372	(6,616)	6.36	6.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9373	(2,488)	81.59	81.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9374	(15,172)	1.57	1.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9375	(3,136)	22.59	22.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9376	(888)	61.78	61.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9377	(5,048)	58.66	58.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9378	(1,308)	47.79	47.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9379	(12,728)	5.42	5.42	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9380	(25,592)	36.25	36.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9381	(24,720)	46.39	46.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9382	(1,976)	59.08	59.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9383	(4,844)	48.38	48.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9384	(2,060)	68.42	68.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9385	(1,204)	23.75	23.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9386	(1,248)	46.73	46.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9387	(10,480)	73.88	73.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9388	(1,448)	22.04	22.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9389	(1,667)	20.22	20.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9390	(3,360)	4.78	4.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9391	(3,128)	21.60	21.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9392	(2,644)	13.20	13.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9393	(2,958)	7.68	7.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9394	(2,228)	42.08	42.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9395	(11,816)	30.59	30.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9396	(428)	50.64	50.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9397	(1,884)	52.45	52.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9398	(2,212)	44.63	44.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9399	(528)	64.33	64.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9400	(14,880)	111.76	111.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9401	(4,028)	91.95	91.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9402	(412)	20.25	20.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9403	(11,908)	39.66	39.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9404	(7,836)	49.39	49.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9405	(840)	32.54	32.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9406	(1,832)	23.38	23.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9407	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9408	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9409	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9410	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9411	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9412	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9413	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9414	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9415	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9416	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9417	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9418	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9419	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9420	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9421	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9422	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9423	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9424	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9425	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9426	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9427	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9428	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9429	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9430	93117651	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9431	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9432	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9433	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9434	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9435	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9436	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9437	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9438	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9439	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9440	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9441	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9442	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9443	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9444	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9445	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9446	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9447	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9448	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9449	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9450	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9451	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9452	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9453	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9454	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9455	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9456	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9457	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9458	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9459	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9460	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9461	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9462	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9407	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	693506107	US6935061076	P1437580
9408	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	70336T104	US70336T1043	P0215490
9409	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	704549104	US7045491047	P0123450
9410	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74005P104	US74005P1049	P5772180
9411	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	749685103	US7496851038	R0051030
9412	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74973W107	US74973W1071	R0016440
9413	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	759509102	US7595091023	R2409650
9414	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	775371107	US7753711073	R5664350
9415	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806882106	US8068821060	S1656620
9416	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	808194104	US8081941044	S0940070
9417	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	81725T100	US81725T1007	S0105250
9418	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	826552101	US8265521018	S2770060
9419	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	84265V105	US84265V1052	S0198160
9420	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858119100	US8581191009	S0034110
9421	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86074Q102	US86074Q1022	S7317920
9422	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	880915103	US8809151033	T1972360
9423	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	888339207	US8883392073	T0084530
9424	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	894650100	US8946501009	T5940110
9425	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	90333E108	US90333E1082	U0011890
9426	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	912909108	US9129091081	U0022350
9427	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	920355104	US9203551042	V1140850
9428	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	943315101	US9433151019	W0030680
9429	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	981811102	US9818111026	W6960090
9430	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98944B108	US98944B1089	Y0023830
9431	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	008252108	US0082521081	A0071330
9432	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01903Q108	US01903Q1085	A0050840
9433	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02503Y103	US02503Y1038	A0232520
9434	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03761U106	US03761U1060	A0153640
9435	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04010L103	US04010L1035	A0183830
9436	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	092533108	US0925331086	B0121980
9437	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09253U108	US09253U1088	B0121180
9438	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125750307	US1257503078	C0190720
9439	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	140501107	US1405011073	C1936770
9440	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	14055X102	US14055X1028	C0129200
9441	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20451Q104	US20451Q1040	C0192520
9442	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29977A105	US29977A1051	E0077140
9443	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	34958B106	US34958B1061	F0089340
9444	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	376535100	US3765351008	G0055240
9445	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	376546107	US3765461070	G0080290
9446	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	413833104	US4138331040	H0763490
9447	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427096508	US4270965084	H0144000
9448	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46059C205	US46059C2052	H0134190
9449	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48248A306	US48248A3068	K0062910
9450	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48660Q102	US48660Q1022	K0034820
9451	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500233101	US5002331016	K0061530
9452	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	527288104	US5272881047	L3234570
9453	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	553829102	US5538291023	M0113040
9454	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55608B105	US55608B1052	M0172270
9455	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58047P107	US58047P1075	M0078500
9456	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62912R107	US62912R1077	N0074350
9457	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	70335Y104	US70335Y1047	P0143920
9458	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	708062104	US7080621045	P0196800
9459	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74348T102	US74348T1025	P0166450
9460	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78486Q101	US78486Q1013	S0193570
9461	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	786449108	US7864491086	S0074140
9462	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87244T109	US87244T1097	T0104150

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9407	PPG INDUSTRIES INC	01/01/00		TMS
9408	PATRIOT COAL CORP	01/01/00		TMS
9409	PEABODY ENERGY CORPORATION	01/01/00		TMS
9410	PRAXAIR INC	01/01/00		TMS
9411	RPM INTERNATIONAL INC	01/01/00		TMS
9412	RTI INTERNATIONAL METALS INC	01/01/00		TMS
9413	RELIANCE STEEL & ALUMINUM CO	01/01/00		TMS
9414	ROHM & HAAS CO	01/01/00		TMS
9415	SCHNITZER STEEL INDUSTRIES INCCL A	01/01/00		TMS
9416	A SCHULMAN INC	01/01/00		TMS
9417	SENSIENT TECHNOLOGIES CORP	01/01/00		TMS
9418	SIGMA-ALDRICH CORP	01/01/00		TMS
9419	SOUTHERN COPPER CORPORATION	01/01/00		TMS
9420	STEEL DYNAMICS INC	01/01/00		TMS
9421	STILLWATER MINING CO	01/01/00		TMS
9422	TERRA INDUSTRIES INC	01/01/00		TMS
9423	TITANIUM METALS CORPORATION NEW	01/01/00		TMS
9424	TREDEGAR CORPORATION	01/01/00		TMS
9425	USEC INC	01/01/00		TMS
9426	UNITED STATES STL CORP NEW	01/01/00		TMS
9427	VALSPAR CORP	01/01/00		TMS
9428	WAUSAU PAPER CORP FORMERLY WAUSAU-MOSINEE PAPER CORP	01/01/00		TMS
9429	WORTHINGTON INDUSTRIES INC	01/01/00		TMS
9430	ZEP INC	01/01/00		TMS
9431	AFFILIATED MANAGERS GROUP INC	01/01/00		TMS
9432	ALLIED CAPITAL CORP NEW	01/01/00		TMS
9433	AMERICAN CAPITAL LIMITED	01/01/00		TMS
9434	APOLLO INVESTMENT CORPORATION COMMON STOCK	01/01/00		TMS
9435	ARES CAPITAL CORPORATION	01/01/00		TMS
9436	BLACKROCK KELSO CAP CORPORATION	01/01/00		TMS
9437	BLACKSTONE GROUP L P UNIT REPSTG LTD PARTNERSHIP INT	01/01/00		TMS
9438	CMGI INC NEW	01/01/00		TMS
9439	CAPITAL SOUTHWEST CORP	01/01/00		TMS
9440	CAPITALSOURCE INC	01/01/00		TMS
9441	COMPASS DIVERSIFIED HOLDINGS SHARES OF BENEFICIAL INTEREST	01/01/00		TMS
9442	EVERCORE PARTNERS INC CL A	01/01/00		TMS
9443	FORTRESS INVT GROUP LLC CL A	01/01/00		TMS
9444	GLADSTONE CAPITAL CORP	01/01/00		TMS
9445	GLADSTONE INVESTMENT CORP	01/01/00		TMS
9446	HARRIS & HARRIS GROUP INC	01/01/00		TMS
9447	HERCULES TECHNOLOGY GROWTH CAPITAL INC	01/01/00		TMS
9448	INTERNET CAPITAL GROUP INC COM NEW	01/01/00		TMS
9449	KKR FINANCIAL HOLDINGS LLC DELAWARE NEW	01/01/00		TMS
9450	KAYNE ANDERSON ENERGY DEV CO	01/01/00		TMS
9451	KOHLBERG CAPITAL CORP	01/01/00		TMS
9452	LEUCADIA NATIONAL CORP	01/01/00		TMS
9453	MVC CAPITAL INC	01/01/00		TMS
9454	MACQUARIE INFRASTRUCTURE CO LLC MEMBERSHIP INT	01/01/00		TMS
9455	MCG CAPITAL CORP	01/01/00		TMS
9456	NGP CAPITAL RESOURCES COMPANY	01/01/00		TMS
9457	PATRIOT CAPITAL FUNDING INC	01/01/00		TMS
9458	PENNANTPARK INVESTMENT CORP	01/01/00		TMS
9459	PROSPECT CAPITAL CORPORATION	01/01/00		TMS
9460	SVB FINANCIAL GROUP	01/01/00		TMS
9461	SAFEGUARD SCIENTIFICS INC	01/01/00		TMS
9462	TICC CAPITAL CORP	01/01/00		TMS

	P	Q	R	S	T	U	V
9407	(4,548)	67.77	67.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9408	(2,112)	36.97	36.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9409	(7,452)	53.99	53.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9410	(8,688)	86.80	86.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9411	(3,348)	20.83	20.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9412	(636)	26.35	26.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9413	(1,764)	50.50	50.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9414	(3,388)	74.41	74.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9415	(596)	58.19	58.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9416	(668)	22.74	22.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9417	(1,304)	29.98	29.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9418	(3,052)	53.40	53.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9419	(6,056)	22.63	22.63	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9420	(5,236)	22.86	22.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9421	(1,232)	6.85	6.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9422	(2,516)	42.13	42.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9423	(2,692)	11.46	11.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9424	(688)	20.59	20.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9425	(3,036)	5.12	5.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9426	(3,260)	108.73	108.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9427	(2,560)	23.57	23.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9428	(1,380)	9.62	9.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9429	(1,780)	17.57	17.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9430	(572)	20.28	20.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9431	(5,058)	93.61	93.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9432	(65,115)	14.08	14.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9433	(54,414)	22.13	22.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9434	(49,338)	17.16	17.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9435	(59,463)	11.28	11.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9436	(41,373)	10.11	10.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9437	(59,778)	15.91	15.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9438	(38,223)	11.19	11.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9439	(2,808)	133.78	133.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9440	(61,191)	12.00	12.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9441	(23,418)	14.56	14.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9442	(15,327)	13.22	13.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9443	(93,303)	10.07	10.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9444	(14,760)	16.94	16.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9445	(22,896)	7.14	7.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9446	(26,442)	7.63	7.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9447	(24,300)	10.02	10.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9448	(28,620)	8.64	8.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9449	(65,466)	8.85	8.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9450	(9,180)	18.96	18.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9451	(14,499)	10.33	10.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9452	(32,337)	42.53	42.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9453	(17,406)	14.93	14.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9454	(25,677)	19.38	19.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9455	(53,289)	2.98	2.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9456	(17,487)	15.10	15.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9457	(21,357)	6.85	6.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9458	(21,618)	8.05	8.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9459	(25,740)	13.17	13.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9460	(14,643)	57.42	57.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9461	(118,503)	1.32	1.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9462	(22,176)	5.79	5.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
9463	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9464	93117652	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9465	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9466	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9467	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9468	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9469	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9470	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9471	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9472	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9473	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9474	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9475	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9476	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9477	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9478	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9479	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9480	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9481	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9482	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9483	93117653	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9484	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9485	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9486	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9487	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9488	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9489	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9490	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9491	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9492	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9493	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9494	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9495	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9496	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9497	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9498	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9499	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9500	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9501	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9502	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9503	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9504	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9505	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9506	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9507	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9508	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9509	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9510	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9511	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9512	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9513	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9514	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9515	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9516	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9517	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9518	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9463	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89147N304	US89147N3044	T0111410
9464	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91759P106	US91759P1066	U0018720
9465	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002824100	US0028241000	A0226100
9466	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00763M108	US00763M1080	A0110020
9467	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	018490102	US0184901025	A2261330
9468	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09067J109	CA09067J1093	B0048050
9469	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	110122108	US1101221083	B5835040
9470	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	345838106	US3458381064	F5295470
9471	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	441060100	US4410601003	H0130970
9472	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	478160104	US4781601046	J4770130
9473	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	495582108	US4955821081	K0013130
9474	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	532457108	US5324571083	L4155170
9475	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58405U102	US58405U1025	M0092460
9476	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	589331107	US5893311077	M3223780
9477	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628530107	US6285301072	M6908080
9478	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	717081103	US7170811035	P4565170
9479	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806605101	US8066051017	S0752420
9480	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91911X104	US91911X1046	V0030740
9481	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	942683103	US9426831031	W0266890
9482	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	983024100	US9830241009	W0031670
9483	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98956P102	US98956P1021	Y0010070
9484	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02209S103	US02209S1033	A0142510
9485	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	035229103	US0352291035	A5798680
9486	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	039483102	US0394831020	A6133300
9487	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	054303102	US0543031027	A8265920
9488	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	115637209	US1156372096	B6550800
9489	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126650100	US1266501006	C0026870
9490	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	134429109	US1344291091	C0991820
9491	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	189054109	US1890541097	C4676210
9492	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	191216100	US1912161007	C4794860
9493	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	191219104	US1912191046	C4794950
9494	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	194162103	US1941621039	C4960560
9495	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205887102	US2058871029	C5881260
9496	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	21036P108	US21036P1084	C0085480
9497	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	22160K105	US22160K1051	C0062800
9498	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	242370104	US2423701042	D0071810
9499	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	370334104	US3703341046	G1650650
9500	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	423074103	US4230741039	H1715390
9501	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	427866108	US4278661081	H2126560
9502	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	487836108	US4878361082	K1636820
9503	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	494368103	US4943681035	K3093840
9504	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50075N104	US50075N1046	K0027700
9505	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	501044101	US5010441013	K5708030
9506	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	518439104	US5184391044	L0002610
9507	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	544147101	US5441471019	L0089960
9508	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	579780206	US5797802064	M2328300
9509	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	60871R209	US60871R2094	M0118270
9510	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	713409100	US7134091005	P0093800
9511	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	713448108	US7134481081	P3959040
9512	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	718172109	US7181721090	P0222100
9513	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	742718109	US7427181091	P7483650
9514	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	761713106	US7617131062	R0048980
9515	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	786514208	US7865142084	S0086900
9516	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	803111103	US8031111037	S0530790
9517	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	868536103	US8685361037	S7142030
9518	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871829107	US8718291078	S7467770

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9463	TORTOISE CAPITAL RESOURCES CORPORATION	01/01/00		TMS
9464	UTEK CORP	01/01/00		TMS
9465	ABBOTT LABORATORIES	01/01/00		TMS
9466	ADVANCED MEDICAL OPTICS INC	01/01/00		TMS
9467	ALLERGAN INC	01/01/00		TMS
9468	***BIOVAIL CORP	01/01/00		TMS
9469	BRISTOL MYERS SQUIBB CO	01/01/00		TMS
9470	FOREST LABORATORIES INC	01/01/00		TMS
9471	HOSPIRA INC	01/01/00		TMS
9472	JOHNSON & JOHNSON	01/01/00		TMS
9473	KING PHARMACEUTICALS INC	01/01/00		TMS
9474	ELI LILLY & CO	01/01/00		TMS
9475	MEDCO HEALTH SOLUTIONS INC	01/01/00		TMS
9476	MERCK & CO INC	01/01/00		TMS
9477	MYLAN INC	01/01/00		TMS
9478	PFIZER INC	01/01/00		TMS
9479	SCHERING PLOUGH CORP	01/01/00		TMS
9480	VALEANT PHARMACEUTICALS INTL	01/01/00		TMS
9481	WATSON PHARMACEUTICALS INC	01/01/00		TMS
9482	WYETH COM	01/01/00		TMS
9483	ZIMMER HOLDINGS INC	01/01/00		TMS
9484	ALTRIA GROUP INC	01/01/00		TMS
9485	ANHEUSER BUSCH COMPANIES INC	01/01/00		TMS
9486	ARCHER-DANIELS-MIDLAND CO	01/01/00		TMS
9487	AVON PRODUCTS INC	01/01/00		TMS
9488	BROWN FORMAN CORP-CL B	01/01/00		TMS
9489	CVS CAREMARK CORPORATION	01/01/00		TMS
9490	CAMPBELL SOUP CO	01/01/00		TMS
9491	CLOROX CO	01/01/00		TMS
9492	COCA COLA CO	01/01/00		TMS
9493	COCA COLA ENTERPRISES INC	01/01/00		TMS
9494	COLGATE PALMOLIVE CO	01/01/00		TMS
9495	CONAGRA FOODS INC	01/01/00		TMS
9496	CONSTELLATION BRANDS INC CL A	01/01/00		TMS
9497	COSTCO WHOLESALE CORP-NEW	01/01/00		TMS
9498	DEAN FOODS CO NEW	01/01/00		TMS
9499	GENERAL MILLS INC	01/01/00		TMS
9500	H J HEINZ CO	01/01/00		TMS
9501	HERSHEY COMPANY (THE) FORMERLY HERSHEY FOODS CORP	01/01/00		TMS
9502	KELLOGG CO	01/01/00		TMS
9503	KIMBERLY CLARK CORP	01/01/00		TMS
9504	KRAFT FOODS INC CL A	01/01/00		TMS
9505	KROGER CO	01/01/00		TMS
9506	ESTEE LAUDER COMPANIES INC CL A	01/01/00		TMS
9507	LORILLARD INC	01/01/00		TMS
9508	MCCORMICK & CO INC NON-VOTING	01/01/00		TMS
9509	MOLSON COORS BREWING CO CL B	01/01/00		TMS
9510	THE PEPSI BOTTLING GROUP INC	01/01/00		TMS
9511	PEPSICO INC	01/01/00		TMS
9512	PHILIP MORRIS INTERNATIONAL INC	01/01/00		TMS
9513	PROCTER & GAMBLE CO	01/01/00		TMS
9514	REYNOLDS AMERICAN INC	01/01/00		TMS
9515	SAFEWAY INC	01/01/00		TMS
9516	SARA LEE CORP	01/01/00		TMS
9517	SUPERVALU INC	01/01/00		TMS
9518	SYSCO CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9463	(6,777)	10.65	10.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9464	(7,837)	10.40	10.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9465	(28,000)	59.09	59.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9466	(445)	22.46	22.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9467	(4,000)	59.74	59.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9468	(8,000)	10.98	10.98	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9469	(36,000)	22.24	22.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9470	(8,000)	29.37	29.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9471	(2,800)	39.56	39.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9472	(52,000)	70.59	70.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9473	(8,500)	10.74	10.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9474	(20,000)	46.60	46.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9475	(10,614)	50.60	50.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9476	(44,000)	33.82	33.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9477	(4,500)	11.55	11.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9478	(116,000)	18.62	18.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9479	(28,000)	18.74	18.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9480	(2,000)	18.87	18.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9481	(2,000)	29.81	29.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9482	(24,000)	39.85	39.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9483	(3,600)	71.89	71.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9484	(32,340)	21.16	21.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9485	(11,872)	68.16	68.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9486	(11,522)	23.98	23.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9487	(7,868)	42.76	42.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9488	(1,890)	74.10	74.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9489	(24,724)	37.64	37.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9490	(4,886)	39.20	39.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9491	(2,772)	63.70	63.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9492	(18,074)	54.50	54.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9493	(6,454)	18.08	18.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9494	(8,554)	79.99	79.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9495	(8,778)	20.04	20.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9496	(4,578)	22.73	22.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9497	(7,434)	69.55	69.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9498	(2,352)	23.92	23.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9499	(5,936)	69.10	69.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9500	(5,992)	52.61	52.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9501	(3,262)	41.09	41.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9502	(4,830)	56.21	56.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9503	(7,056)	64.58	64.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9504	(23,408)	33.34	33.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9505	(12,180)	27.89	27.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9506	(1,764)	53.42	53.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9507	(2,688)	77.14	77.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9508	(3,248)	41.57	41.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9509	(3,654)	49.02	49.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9510	(3,472)	32.47	32.47	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9511	(12,306)	73.15	73.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9512	(32,564)	53.68	53.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9513	(47,138)	73.15	73.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9514	(3,500)	49.56	49.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9515	(8,428)	25.48	25.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9516	(12,880)	14.19	14.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9517	(5,208)	23.61	23.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9518	(10,514)	34.62	34.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9519	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9520	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9521	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9522	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9523	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9524	93117654	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9525	93117655	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9526	93117655	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9527	93117655	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9528	93117655	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9529	93117655	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9530	93117655	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9531	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9532	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9533	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9534	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9535	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9536	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9537	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9538	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9539	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9540	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9541	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9542	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9543	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9544	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9545	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9546	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9547	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9548	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9549	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9550	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9551	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9552	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9553	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9554	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9555	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9556	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9557	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9558	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9559	93117656	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9560	93117657	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9561	93117657	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9562	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9563	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9564	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9565	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9566	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9567	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9568	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9569	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9570	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9571	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9572	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9573	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9574	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9519	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902494103	US9024941034	T6989080
9520	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	902911106	US9029111062	U0050500
9521	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	931142103	US9311421039	W0300040
9522	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	931422109	US9314221097	W0395950
9523	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	966837106	US9668371068	W2776670
9524	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	982526105	US9825261053	W7058100
9525	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	26874Q100	US26874Q1004	E4630640
9526	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28336L109	US28336L1098	E0042800
9527	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	406216101	US4062161017	H0106410
9528	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806857108	AN8068571086	S0874440
9529	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	881609101	US8816091016	T2015060
9530	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	886423102	US8864231027	T3635000
9531	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG606421086	M0138110
9532	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03076C106	US03076C1062	A0179990
9533	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05541T101	US05541T1016	B0135650
9534	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12572Q105	US12572Q1058	C0211830
9535	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	269246104	US2692461047	E0007420
9536	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	361652209	US3616522096	G0077340
9537	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38141G104	US38141G1040	G0056550
9538	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	395259104	US3952591044	G0073130
9539	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45841N107	US45841N1072	H0165540
9540	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45865V100	US45865V1008	H0146900
9541	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46145F105	US46145F1057	H0058280
9542	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	472319102	US4723191023	J0007450
9543	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	482423100	US4824231009	K0018420
9544	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	499005106	US4990051066	K0058270
9545	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	505447102	US5054471025	L0026240
9546	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	524901105	US5249011058	L2609060
9547	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	590188108	US5901881087	M3347020
9548	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	617446448	US6174464486	M0047280
9549	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62948N104	US62948N1046	N0085180
9550	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	629491101	US6294911010	N0087580
9551	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	631103108	US6311031081	N0066780
9552	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	684010101	US6840101017	P0174530
9553	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	724078100	US7240781002	P0157920
9554	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	754730109	US7547301090	R1263030
9555	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	78503N107	US78503N1072	S0129910
9556	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	808513105	US8085131055	S0977630
9557	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	860630102	US8606301021	S6212050
9558	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87236Y108	US87236Y1082	T0090410
9559	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	89267P105	US89267P1057	T0076160
9560	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	68243Q106	US68243Q1067	P0071310
9561	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	881609101	US8816091016	T2015060
9562	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001765106	US0017651060	A0135680
9563	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	014482103	US0144821032	A1860060
9564	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12189T104	US12189T1043	B0000370
9565	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12541W209	US12541W2098	C0182750
9566	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126408103	US1264081035	C0081460
9567	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	205944101	US2059441012	C0163480
9568	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	210795308	US2107953083	C5624660
9569	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302130109	US3021301094	E6840030
9570	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	31428X106	US31428X1063	F0040420
9571	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	361448103	US3614481030	G0005540
9572	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	445658107	US4456581077	H3768090
9573	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	477143101	US4771431016	J0016570
9574	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	515098101	US5150981018	L0137640

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9519	TYSON FOODS INC-CL A	01/01/00		TMS
9520	UST INC	01/01/00		TMS
9521	WAL-MART STORES INC	01/01/00		TMS
9522	WALGREEN CO	01/01/00		TMS
9523	WHOLE FOODS MARKET INC	01/01/00		TMS
9524	WM WRIGLEY JR CO	01/01/00		TMS
9525	ENSCO INTERNATIONAL INC	01/01/00		TMS
9526	EL PASO CORPORATION	01/01/00		TMS
9527	HALLIBURTON CO	01/01/00		TMS
9528	SCHLUMBERGER LTD	01/01/00		TMS
9529	TESORO CORPORATION	01/01/00		TMS
9530	TIDEWATER INC	01/01/00		TMS
9531	***MF GLOBAL LTD	01/01/00		TMS
9532	AMERIPRISE FINL INC	01/01/00		TMS
9533	BGC PARTNERS INC CL A	01/01/00		TMS
9534	CME GROUP INC	01/01/00		TMS
9535	E TRADE FINANCIAL CORPORATION	01/01/00		TMS
9536	GFI GROUP INC	01/01/00		TMS
9537	GOLDMAN SACHS GROUP INC	01/01/00		TMS
9538	GREENHILL & CO INC	01/01/00		TMS
9539	INTERACTIVE BROKERS GROUP INC	01/01/00		TMS
9540	INTERCONTINENTALEXCHANGE INC	01/01/00		TMS
9541	INVESTMENT TECHNOLOGY GROUP	01/01/00		TMS
9542	JEFFERIES GROUP INC NEW	01/01/00		TMS
9543	KBW INC	01/01/00		TMS
9544	KNIGHT CAPITAL GROUP INC	01/01/00		TMS
9545	LABRANCHE & CO INC	01/01/00		TMS
9546	LEGG MASON INC	01/01/00		TMS
9547	MERRILL LYNCH & CO INC	01/01/00		TMS
9548	MORGAN STANLEY	01/01/00		TMS
9549	NYMEX HOLDINGS INC	01/01/00		TMS
9550	NYSE EURONEXT	01/01/00		TMS
9551	NASDAQ OMX GROUP INC (THE)	01/01/00		TMS
9552	OPTIONSXPRESS HOLDINGS INC	01/01/00		TMS
9553	PIPER JAFFRAY COS	01/01/00		TMS
9554	RAYMOND JAMES FINANCIAL INC	01/01/00		TMS
9555	SWS GROUP INC	01/01/00		TMS
9556	CHARLES SCHWAB CORP NEW	01/01/00		TMS
9557	STIFEL FINANCIAL CORP	01/01/00		TMS
9558	TD AMERITRADE HLDG CORP	01/01/00		TMS
9559	TRADESTATION GROUP INC	01/01/00		TMS
9560	1800 FLOWERS.COM INC CL A	01/01/00		TMS
9561	TESORO CORPORATION	01/01/00		TMS
9562	AMR CORP-DEL	01/01/00		TMS
9563	ALEXANDER & BALDWIN INC	01/01/00		TMS
9564	BURLINGTON NORTHERN SANTA FE CORP	01/01/00		TMS
9565	C H ROBINSON WORLDWIDE INC NEW	01/01/00		TMS
9566	CSX CORP	01/01/00		TMS
9567	CON-WAY INC	01/01/00		TMS
9568	CONTINENTAL AIRLINES INC-CL B	01/01/00		TMS
9569	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	01/01/00		TMS
9570	FEDEX CORP	01/01/00		TMS
9571	GATX CORP	01/01/00		TMS
9572	JB HUNT TRANSPORT SERVICES INC	01/01/00		TMS
9573	JETBLUE AIRWAYS CORP	01/01/00		TMS
9574	LANDSTAR SYSTEMS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9519	(7,154)	13.49	13.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9520	(3,178)	67.94	67.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9521	(35,924)	62.41	62.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9522	(16,184)	36.07	36.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9523	(2,170)	18.43	18.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9524	(4,032)	79.50	79.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9525	0	61.22	61.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9526	0	14.57	14.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9527	0	37.30	37.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9528	0	88.68	88.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9529	0	19.06	19.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9530	0	59.35	59.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9531	(5,464)	6.33	6.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9532	(3,700)	44.70	44.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9533	(4,560)	5.18	5.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9534	(672)	350.27	350.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9535	(21,344)	3.30	3.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9536	(5,144)	7.21	7.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9537	(2,000)	154.21	154.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9538	(862)	64.03	64.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9539	(2,198)	24.88	24.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9540	(1,282)	90.90	90.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9541	(2,124)	30.07	30.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9542	(4,764)	17.23	17.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9543	(2,386)	27.25	27.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9544	(4,456)	16.45	16.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9545	(5,958)	5.55	5.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9546	(2,812)	40.40	40.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9547	(10,870)	17.05	17.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9548	(7,402)	37.23	37.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9549	0	81.15	81.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9550	(3,194)	39.64	39.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9551	(3,960)	31.25	31.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9552	(2,862)	21.86	21.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9553	(1,506)	35.43	35.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9554	(3,466)	31.16	31.16	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9555	(2,718)	19.50	19.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9556	(10,216)	23.97	23.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9557	(1,556)	41.92	41.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9558	(6,546)	20.39	20.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9559	(4,012)	10.00	10.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9560	(7)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9561	0	19.06	19.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9562	(23,120)	10.39	10.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9563	(23,945)	46.25	46.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9564	(24,790)	101.84	101.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9565	(17,573)	55.53	55.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9566	(18,325)	61.61	61.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9567	(24,057)	47.18	47.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9568	(23,070)	18.95	18.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9569	(24,665)	35.41	35.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9570	(24,085)	90.84	90.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9571	(24,290)	42.33	42.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9572	(29,315)	37.94	37.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9573	(25,865)	6.00	6.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9574	(21,665)	51.22	51.22	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

	A	B	C	D	E	F
9575	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9576	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9577	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9578	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9579	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9580	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9581	93117658	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9582	93117659	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9583	93117828	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9584	93117828	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9585	93117828	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9586	93117828	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9587	93117868	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9588	93117868	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9589	93117868	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9590	93117872	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9591	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9592	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9593	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9594	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9595	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9596	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9597	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9598	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9599	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9600	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9601	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9602	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9603	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9604	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9605	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9606	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9607	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9608	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9609	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9610	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9611	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9612	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9613	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9614	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9615	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9616	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9617	93117909	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9618	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9619	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9620	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9621	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9622	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9623	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9624	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9625	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9626	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9627	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9628	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9629	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9630	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9575	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	655844108	US6558441084	N4918090
9576	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	690368105	US6903681053	P1199540
9577	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	783549108	US7835491082	R7319430
9578	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	844741108	US8447411088	S4233030
9579	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	907818108	US9078181081	U1158870
9580	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	911312106	US9113121068	U0012410
9581	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	984249102	US9842491022	Y0019620
9582	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	571903202	US5719032022	M0035550
9583	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	06739H362	US06739H3628	B0135930
9584	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	404280703	US4042807036	H0184710
9585	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	40428H706	US40428H7061	H0066560
9586	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	867885105	US8678851051	S0207550
9587	HIGH YIELD - AME	HY DISTRESSED US	023139108	US0231391089	A5382430
9588	HIGH YIELD - AME	HY DISTRESSED US	69344M101	US69344M1018	P2287560
9589	HIGH YIELD - AME	HY DISTRESSED US	78440X101	US78440X1019	S0047850
9590	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136385101	CA1363851017	C1578590
9591	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	000886309	US0008863096	A0174700
9592	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00738A106	US00738A1060	A1913490
9593	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	04269Q100	US04269Q1004	A0115190
9594	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053893103	US0538931033	A0123260
9595	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	111621306	US1116213067	B0122160
9596	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	171779309	US1717793095	C0169050
9597	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	17275R102	US17275R1023	C4216260
9598	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	203372107	US2033721075	C0038520
9599	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	219350105	US2193501051	C6959580
9600	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	278768106	US2787681061	E0087790
9601	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	315616102	US3156161024	F0035170
9602	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35063R100	US35063R1005	F0037970
9603	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	413875105	US4138751056	H0769000
9604	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45867G101	US45867G1013	H0170390
9605	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46612J507	US46612J5074	J0029160
9606	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48203R104	US48203R1041	J0009960
9607	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	620076109	US6200761095	M6550800
9608	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	656568508	CA6565685089	N0106600
9609	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	73172K104	US73172K1043	P0037610
9610	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	747525103	US7475251036	P8365450
9611	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	760975102	CA7609751028	R1002770
9612	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	768573107	US7685731074	R0058780
9613	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	835916107	US8359161077	S0126340
9614	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	871206108	US8712061089	S0111810
9615	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	879101103	US8791011039	T1117010
9616	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	879664100	US8796641004	T1619060
9617	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	885535104	US8855351040	T3382090
9618	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002896207	US0028962076	A0025360
9619	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023135106	US0231351067	A0038290
9620	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037604105	US0376041051	A6952600
9621	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05329W102	US05329W1027	A0070640
9622	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	053332102	US0533321024	A8179680
9623	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	075896100	US0758961009	B1268110
9624	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	086516101	US0865161014	B3148040
9625	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	089302103	US0893021032	B0062650
9626	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	091797100	US0917971006	B3762750
9627	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	093671105	US0936711052	B3982510
9628	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	124857202	US1248572026	C0184300
9629	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	143658300	PA1436583006	C1051190
9630	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	152312104	US1523121044	C2638050

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9575	NORFOLK SOUTHERN CORP	01/01/00		TMS
9576	OVERSEAS SHIPHOLDING GROUP INC	01/01/00		TMS
9577	RYDER SYSTEM INC	01/01/00		TMS
9578	SOUTHWEST AIRLINES CO	01/01/00		TMS
9579	UNION PACIFIC CORP	01/01/00		TMS
9580	UNITED PARCEL SVC INC CL B	01/01/00		TMS
9581	YRC WORLDWIDE INC	01/01/00		TMS
9582	MARRIOTT INTERNATIONAL INC NEWCL A	01/01/00		TMS
9583	***BARCLAYS BK PLC 8.125% PERP NON CUM PFD ADR CALLABLE 6/15/13 @ $25 SER 5	01/01/00	0.00%	TMS
9584	***HSBC HOLDINGS PLC PERP SUB CAP SECS 8.125% PFD	01/01/00	0.00%	TMS
9585	HSBC USA INC NEW DEPOSITARY SH REPSTG 1/4 ADJ RATE CUM PFD SER D	01/01/00	0.00%	TMS
9586	SUNTRUST CAPITAL IX 7.8750% TR PFD SECS	01/01/00	0.00%	TMS
9587	AMBAC FINANCIAL GROUP INC (FORMERLY AMBAC INC)	01/01/00		TMS
9588	PMI GROUP INC	01/01/00		TMS
9589	SL GREEN REALTY CORP	01/01/00		TMS
9590	***CANADIAN NATURAL RESOURCES LTD	01/01/00		TMS
9591	ADC TELECOMMUNICATIONS INC	01/01/00		TMS
9592	ADTRAN INC	01/01/00		TMS
9593	ARRIS GROUP INC	01/01/00		TMS
9594	AVOCENT CORP	01/01/00		TMS
9595	BROCADE COMMUNICATIONS SYS INCNEW	01/01/00		TMS
9596	CIENA CORPORATION	01/01/00		TMS
9597	CISCO SYSTEMS INC	01/01/00		TMS
9598	COMMSCOPE INC	01/01/00		TMS
9599	CORNING INC	01/01/00		TMS
9600	ECHOSTAR CORPORATION	01/01/00		TMS
9601	F5 NETWORKS INC	01/01/00		TMS
9602	FOUNDRY NETWORKS INC	01/01/00		TMS
9603	HARRIS CORP-DEL	01/01/00		TMS
9604	INTERDIGITAL INC	01/01/00		TMS
9605	JDS UNIPHASE CORPORATION	01/01/00		TMS
9606	JUNIPER NETWORKS	01/01/00		TMS
9607	MOTOROLA INC	01/01/00		TMS
9608	***NORTEL NETWORKS CORP NEW	01/01/00		TMS
9609	POLYCOM INC	01/01/00		TMS
9610	QUALCOMM INC	01/01/00		TMS
9611	***RESEARCH IN MOTION LTD NEW	01/01/00		TMS
9612	RIVERBED TECHNOLOGY INC	01/01/00		TMS
9613	SONUS NETWORKS INC	01/01/00		TMS
9614	SYCAMORE NETWORKS INC COM	01/01/00		TMS
9615	TEKELEC INC	01/01/00		TMS
9616	TELLABS INC	01/01/00		TMS
9617	3COM CORP	01/01/00		TMS
9618	ABERCROMBIE & FITCH CO-CL A	01/01/00		TMS
9619	AMAZON.COM INC	01/01/00		TMS
9620	APOLLO GROUP INC-CL A	01/01/00		TMS
9621	AUTONATION INC DEL	01/01/00		TMS
9622	AUTOZONE INC	01/01/00		TMS
9623	BED BATH & BEYOND INC	01/01/00		TMS
9624	BEST BUY COMPANY INC	01/01/00		TMS
9625	BIG LOTS INC COM	01/01/00		TMS
9626	BLACK & DECKER CORP	01/01/00		TMS
9627	H & R BLOCK INC	01/01/00		TMS
9628	CBS CORP NEW CLASS B	01/01/00		TMS
9629	CARNIVAL CORP COMMON PAIRED STOCK	01/01/00		TMS
9630	CENTEX CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9575	(18,840)	67.97	67.97	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9576	(23,545)	67.12	67.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9577	(16,545)	66.41	66.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9578	(34,460)	16.19	16.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9579	(27,110)	77.80	77.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9580	(24,495)	68.60	68.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9581	(24,255)	14.75	14.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9582	0	28.82	28.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9583	(31,500)	20.75	20.75	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
9584	(60,700)	25.50	25.50	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
9585	(33,800)	16.22	16.22	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
9586	(22,900)	22.75	22.75	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
9587	(500,000)	7.51	7.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9588	(200,000)	3.10	3.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9589	(107,500)	88.04	88.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9590	(50,000)	78.56	78.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9591	(28,802)	10.25	10.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9592	(13,820)	20.68	20.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9593	(29,990)	9.50	9.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9594	(10,952)	21.20	21.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9595	(88,530)	7.49	7.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9596	(22,050)	12.00	12.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9597	(47,800)	23.46	23.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9598	(13,720)	42.54	42.54	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9599	(38,300)	16.48	16.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9600	(10,320)	28.58	28.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9601	(20,040)	32.18	32.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9602	(35,692)	18.05	18.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9603	(12,088)	49.49	49.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9604	(11,090)	23.62	23.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9605	(56,232)	9.42	9.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9606	(32,320)	25.81	25.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9607	(103,590)	8.13	8.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9608	(99,830)	5.44	5.44	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9609	(21,408)	25.48	25.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9610	(24,990)	47.92	47.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9611	(8,160)	105.67	105.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9612	(6,140)	16.45	16.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9613	(66,330)	3.05	3.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9614	(45,800)	3.41	3.41	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9615	(15,920)	15.59	15.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9616	(97,230)	4.58	4.58	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9617	(98,650)	2.01	2.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9618	(1,668)	48.49	48.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9619	(5,940)	78.30	78.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9620	(2,496)	67.39	67.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9621	(2,568)	12.40	12.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9622	(828)	138.50	138.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9623	(4,980)	32.06	32.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9624	(6,648)	44.49	44.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9625	(1,572)	32.39	32.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9626	(1,176)	67.65	67.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9627	(6,252)	24.07	24.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9628	(13,092)	16.85	16.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9629	(8,400)	41.10	41.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9630	(2,376)	17.79	17.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9631	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9632	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9633	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9634	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9635	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9636	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9637	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9638	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9639	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9640	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9641	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9642	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9643	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9644	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9645	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9646	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9647	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9648	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9649	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9650	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9651	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9652	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9653	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9654	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9655	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9656	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9657	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9658	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9659	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9660	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9661	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9662	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9663	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9664	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9665	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9666	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9667	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9668	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9669	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9670	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9671	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9672	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9673	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9674	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9675	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9676	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9677	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9678	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9679	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9680	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9681	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9682	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9683	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9684	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9685	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9686	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9631	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	189754104	US1897541041	C0084430
9632	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20030N101	US20030N1019	C0121450
9633	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23331A109	US23331A1097	D0179110
9634	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	237194105	US2371941053	D0265630
9635	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254067101	US2540671011	D0015240
9636	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25459L106	US25459L1061	D0077780
9637	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	254687106	US2546871060	D3372730
9638	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	277461109	US2774611097	E1176610
9639	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	30212P105	US30212P1057	E0066870
9640	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	307000109	US3070001090	F0610060
9641	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	345370860	US3453708600	F0044640
9642	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	349631101	US3496311016	F0017050
9643	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36467W109	US36467W1099	G0081580
9644	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	364730101	US3647301015	G0150120
9645	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	364760108	US3647601083	G0164130
9646	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	370442105	US3704421052	G1671520
9647	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	372460105	US3724601055	G2340080
9648	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	382550101	US3825501014	G4409900
9649	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	412822108	US4128221086	H0656810
9650	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	413086109	US4130861093	H0673130
9651	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	418056107	US4180561072	H1185080
9652	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	437076102	US4370761029	H2914000
9653	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	459902102	US4599021023	H5951180
9654	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	460690100	US4606901001	H6414340
9655	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	478366107	US4783661071	J4799940
9656	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	480074103	US4800741039	J3422300
9657	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	48666K109	US48666K1097	K0047850
9658	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	500255104	US5002551043	K4263370
9659	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	524660107	US5246601075	L2612550
9660	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	526057104	US5260571048	L2985000
9661	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	532716107	US5327161072	L4189070
9662	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	539320101	US5393201018	L4933530
9663	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	548661107	US5486611073	L6462420
9664	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55616P104	US55616P1049	M0145630
9665	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	571903202	US5719032022	M0035550
9666	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	577081102	US5770811025	M2054410
9667	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	580135101	US5801351017	M2383530
9668	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	580645109	US5806451093	M2455310
9669	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	589433101	US5894331017	M3285310
9670	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	650111107	US6501111073	N4239460
9671	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	651229106	US6512291062	N0051800
9672	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	65248E104	US65248E1047	N0074070
9673	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	654106103	US6541061031	N4600030
9674	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	655664100	US6556641008	N4884030
9675	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	676220106	US6762201068	P0133270
9676	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	681919106	US6819191064	P0567990
9677	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	708160106	US7081601061	P3680970
9678	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	731572103	US7315721032	P0038560
9679	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	745867101	US7458671010	P6718740
9680	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750438103	US7504381036	R0030910
9681	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	811065101	US8110651010	S0215120
9682	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	812350106	US8123501061	S0165860
9683	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	824348106	US8243481061	S2569930
9684	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	833034101	US8330341012	S3415520
9685	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	854616109	US8546161097	S5528320
9686	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	855030102	US8550301027	S5578990

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9631	COACH INC	01/01/00		TMS
9632	COMCAST CORP NEW CL A	01/01/00		TMS
9633	D R HORTON INC	01/01/00		TMS
9634	DARDEN RESTAURANTS INC	01/01/00		TMS
9635	DILLARDS INC-CL A	01/01/00		TMS
9636	DIRECTV GROUP INC	01/01/00		TMS
9637	WALT DISNEY CO HOLDING CO	01/01/00		TMS
9638	EASTMAN KODAK CO	01/01/00		TMS
9639	EXPEDIA INC DEL	01/01/00		TMS
9640	FAMILY DOLLAR STORES INC	01/01/00		TMS
9641	FORD MOTOR CO DEL PAR $0.01	01/01/00		TMS
9642	FORTUNE BRANDS INC	01/01/00		TMS
9643	GAMESTOP CORP NEW CLASS A	01/01/00		TMS
9644	GANNETT CO INC	01/01/00		TMS
9645	GAP INC	01/01/00		TMS
9646	GENERAL MOTORS CORP COM	01/01/00		TMS
9647	GENUINE PARTS CO	01/01/00		TMS
9648	GOODYEAR TIRE & RUBBER CO	01/01/00		TMS
9649	HARLEY DAVIDSON INC	01/01/00	0.00%	TMS
9650	HARMAN INTERNATIONAL INDUSTRIES INC-NEW	01/01/00		TMS
9651	HASBRO INC	01/01/00		TMS
9652	HOME DEPOT INC	01/01/00		TMS
9653	INTL GAME TECHNOLOGY	01/01/00		TMS
9654	INTERPUBLIC GROUP OF COS INC	01/01/00		TMS
9655	JOHNSON CONTROLS INC	01/01/00		TMS
9656	JONES APPAREL GROUP INC	01/01/00		TMS
9657	KB HOME	01/01/00		TMS
9658	KOHLS CORP	01/01/00		TMS
9659	LEGGETT & PLATT INC	01/01/00		TMS
9660	LENNAR CORP CL A	01/01/00		TMS
9661	LIMITED BRANDS INC	01/01/00		TMS
9662	LIZ CLAIBORNE INC	01/01/00		TMS
9663	LOWES COMPANIES INC	01/01/00		TMS
9664	MACYS INC	01/01/00		TMS
9665	MARRIOTT INTERNATIONAL INC NEWCL A	01/01/00		TMS
9666	MATTEL INC	01/01/00		TMS
9667	MCDONALDS CORP	01/01/00		TMS
9668	MCGRAW HILL COMPANIES INC	01/01/00		TMS
9669	MEREDITH CORP	01/01/00		TMS
9670	NEW YORK TIMES CO-CL A	01/01/00		TMS
9671	NEWELL RUBBERMAID INC	01/01/00		TMS
9672	NEWS CORPORATION CLASS A	01/01/00		TMS
9673	NIKE INC-CL B	01/01/00		TMS
9674	NORDSTROM INC	01/01/00		TMS
9675	OFFICE DEPOT INC	01/01/00		TMS
9676	OMNICOM GROUP INC	01/01/00		TMS
9677	J C PENNEY CO INC	01/01/00		TMS
9678	POLO RALPH LAUREN CORP-CL A	01/01/00		TMS
9679	PULTE HOMES INC	01/01/00		TMS
9680	RADIOSHACK CORP	01/01/00		TMS
9681	SCRIPPS NETWORKS INTERACTIVE INC CL A	01/01/00		TMS
9682	SEARS HOLDINGS CORP	01/01/00		TMS
9683	SHERWIN WILLIAMS CO	01/01/00		TMS
9684	SNAP-ON INC	01/01/00		TMS
9685	STANLEY WORKS	01/01/00		TMS
9686	STAPLES INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9631	(6,564)	29.60	29.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9632	(56,904)	21.71	21.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9633	(5,280)	13.90	13.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9634	(2,688)	30.43	30.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9635	(1,072)	12.44	12.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9636	(13,656)	27.59	27.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9637	(36,612)	33.26	33.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9638	(5,544)	14.08	14.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9639	(4,020)	17.02	17.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9640	(2,688)	27.27	27.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9641	(43,092)	4.91	4.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9642	(2,952)	60.56	60.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9643	(3,108)	41.21	41.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9644	(4,392)	17.53	17.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9645	(8,628)	19.37	19.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9646	(10,788)	13.01	13.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9647	(3,144)	42.19	42.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9648	(4,620)	18.35	18.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9649	(4,548)	40.49	40.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9650	(1,116)	33.60	33.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9651	(2,664)	37.88	37.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9652	(32,616)	28.80	28.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9653	(5,952)	19.51	19.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9654	(9,072)	8.81	8.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9655	(11,400)	32.93	32.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9656	(1,668)	19.68	19.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9657	(1,476)	22.32	22.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9658	(5,892)	51.19	51.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9659	(3,192)	23.45	23.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9660	(2,688)	14.36	14.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9661	(5,760)	20.71	20.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9662	(1,824)	18.31	18.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9663	(28,128)	25.42	25.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9664	(8,076)	20.81	20.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9665	(5,772)	28.82	28.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9666	(6,960)	19.39	19.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9667	(21,780)	64.06	64.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9668	(6,180)	43.61	43.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9669	(708)	29.40	29.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9670	(2,760)	15.25	15.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9671	(5,316)	20.18	20.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9672	(44,256)	14.13	14.13	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9673	(7,296)	61.92	61.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9674	(3,372)	34.07	34.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9675	(5,244)	7.34	7.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9676	(6,156)	40.61	40.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9677	(4,272)	41.43	41.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9678	(1,104)	73.28	73.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9679	(4,104)	16.45	16.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9680	(2,520)	18.87	18.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9681	(1,728)	40.85	40.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9682	(1,344)	100.65	100.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9683	(1,896)	61.76	61.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9684	(1,104)	57.57	57.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9685	(1,512)	48.12	48.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9686	(13,520)	24.50	24.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9687	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9688	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9689	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9690	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9691	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9692	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9693	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9694	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9695	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9696	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9697	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9698	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9699	93117911	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9700	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9701	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9702	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9703	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9704	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9705	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9706	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9707	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9708	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9709	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9710	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9711	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9712	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9713	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9714	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9715	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9716	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9717	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9718	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9719	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9720	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9721	93117914	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9722	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9723	93117918	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9724	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9725	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9726	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9727	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9728	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9729	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9730	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9731	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9732	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9733	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9734	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9735	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9736	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9737	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9738	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9739	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9740	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9741	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9742	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

	G	H	I	J	K
9687	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	855244109	US8552441094	S6900500
9688	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	85590A401	US85590A4013	S0178440
9689	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	872540109	US8725401090	T0077620
9690	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87612E106	US87612E1064	T0064020
9691	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	886547108	US8865471085	T3695070
9692	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	887317105	US8873171057	T0071170
9693	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	918204108	US9182041080	V0117570
9694	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92553P201	US92553P2011	V0035410
9695	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	939640108	US9396401088	W1251530
9696	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	950590109	US9505901093	W2291030
9697	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	963320106	US9633201069	W4642410
9698	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98310W108	US98310W1080	W0049040
9699	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	988498101	US9884981013	Y0011560
9700	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	001547108	US0015471081	A4377170
9701	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	013817101	US0138171014	A0064750
9702	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01741R102	US01741R1023	A0107020
9703	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02076X102	US02076X1028	A0169690
9704	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	039380100	US0393801008	A0041210
9705	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	185896107	US1858961071	C4566880
9706	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192108108	US1921081089	C4847460
9707	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	201723103	US2017231034	C5482320
9708	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20451N101	US20451N1019	C0160880
9709	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	20854P109	US20854P1093	C0057500
9710	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35039W100	US35039W1009	F0075030
9711	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	35671D857	US35671D8570	F4438080
9712	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422704106	US4227041062	H1673580
9713	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	576206106	US5762061068	M0069830
9714	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	651639106	US6516391066	N4395280
9715	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670346105	US6703461052	N6956070
9716	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	704549104	US7045491047	P0123450
9717	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	759509102	US7595091023	R2409650
9718	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	858119100	US8581191009	S0034110
9719	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86074Q102	US86074Q1022	S7317920
9720	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	888339207	US8883392073	T0084530
9721	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	912909108	US9129091081	U0022350
9722	HIGH YIELD - AME	HY FLOW US	370021107	US3700211077	G1571450
9723	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	038149100	US0381491002	A0229650
9724	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG9435N1083	W0019240
9725	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00202H108	US00202H1086	A0217360
9726	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	002824100	US0028241000	A0226100
9727	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00383Y102	US00383Y1029	A0217100
9728	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00763M108	US00763M1080	A0110020
9729	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00817Y108	US00817Y1082	A0110090
9730	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	00826T108	US00826T1088	A0021770
9731	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	015351109	US0153511094	A0018010
9732	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	01642T108	US01642T1088	A4813110
9733	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	018490102	US0184901025	A2261330
9734	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	020813101	US0208131013	A0031610
9735	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	02744M108	US02744M1080	A0125620
9736	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	03073T102	US03073T1025	A0099030
9737	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	031162100	US0311621009	A5196290
9738	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	032346108	US0323461089	A5390910
9739	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	037933108	US0379331087	A7025000
9740	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	038149100	US0381491002	A0229650
9741	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	043136100	US0431361007	A0017620
9742	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	067383109	US0673831097	B1221290

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9687	STARBUCKS CORP	01/01/00		TMS
9688	STARWOOD HOTELS & RESORTS WORLDWIDE INC NEW	01/01/00		TMS
9689	TJX COMPANIES INC NEW	01/01/00		TMS
9690	TARGET CORP	01/01/00		TMS
9691	TIFFANY & CO NEW	01/01/00		TMS
9692	TIME WARNER INC NEW	01/01/00		TMS
9693	V F CORP	01/01/00		TMS
9694	VIACOM INC NEW CLASS B	01/01/00		TMS
9695	WASHINGTON POST CO-CL B	01/01/00		TMS
9696	WENDYS INTERNATIONAL INC	01/01/00		TMS
9697	WHIRLPOOL CORP	01/01/00		TMS
9698	WYNDHAM WORLDWIDE CORPORATION	01/01/00		TMS
9699	YUM BRANDS INC	01/01/00		TMS
9700	AK STEEL HOLDING CORP	01/01/00		TMS
9701	ALCOA INC	01/01/00		TMS
9702	ALLEGHENY TECHNOLOGIES INC	01/01/00		TMS
9703	ALPHA NATURAL RESOURCES INC	01/01/00		TMS
9704	ARCH COAL INC	01/01/00		TMS
9705	CLEVELAND CLIFFS INC	01/01/00		TMS
9706	COEUR D ALENE MINES CORP	01/01/00		TMS
9707	COMMERCIAL METALS CO	01/01/00		TMS
9708	COMPASS MINERALS INTL INC	01/01/00		TMS
9709	CONSOL ENERGY INC	01/01/00		TMS
9710	FOUNDATION COAL HOLDINGS INC	01/01/00		TMS
9711	FREEPORT MCMORAN COPPER & GOLDINC	01/01/00		TMS
9712	HECLA MINING CO	01/01/00		TMS
9713	MASSEY ENERGY CORP	01/01/00		TMS
9714	NEWMONT MINING CORP HOLDING CO	01/01/00		TMS
9715	NUCOR CORP	01/01/00		TMS
9716	PEABODY ENERGY CORPORATION	01/01/00		TMS
9717	RELIANCE STEEL & ALUMINUM CO	01/01/00		TMS
9718	STEEL DYNAMICS INC	01/01/00		TMS
9719	STILLWATER MINING CO	01/01/00		TMS
9720	TITANIUM METALS CORPORATION NEW	01/01/00		TMS
9721	UNITED STATES STL CORP NEW	01/01/00		TMS
9722	GENERAL GROWTH PROPERTIES INC	01/01/00		TMS
9723	APPLIED BIOSYSTEMS INC	01/01/00		TMS
9724	WARNER CHILCOTT LTD SHR USD 0.01USD	01/01/00		TMS
9725	APP PHARMACEUTICALS INC	01/01/00		TMS
9726	ABBOTT LABORATORIES	01/01/00		TMS
9727	ABRAXIS BIOSCIENCE INC NEW	01/01/00		TMS
9728	ADVANCED MEDICAL OPTICS INC	01/01/00		TMS
9729	AETNA INC NEW	01/01/00		TMS
9730	AFFYMETRIX INC	01/01/00		TMS
9731	ALEXION PHARMACEUTICALS INC	01/01/00		TMS
9732	ALKERMES INC	01/01/00		TMS
9733	ALLERGAN INC	01/01/00		TMS
9734	ALPHARMA INC-CL A	01/01/00		TMS
9735	AMERICAN MED SYS HLDGS INC	01/01/00		TMS
9736	AMERIGROUP CORP	01/01/00		TMS
9737	AMGEN INC	01/01/00		TMS
9738	AMYLIN PHARMACEUTICALS INC	01/01/00		TMS
9739	APRIA HEALTHCARE GROUP INC	01/01/00		TMS
9740	APPLIED BIOSYSTEMS INC	01/01/00		TMS
9741	ARTHROCARE CORP	01/01/00		TMS
9742	C R BARD INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9687	(13,992)	15.33	15.33	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9688	(3,588)	38.70	38.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9689	(8,160)	34.00	34.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9690	(14,964)	57.26	57.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9691	(2,424)	42.07	42.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9692	(68,772)	14.57	14.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9693	(1,680)	82.65	82.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9694	(12,156)	27.04	27.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9695	(108)	608.87	608.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9696	(1,680)	22.84	22.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9697	(1,440)	87.56	87.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9698	(3,396)	19.25	19.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9699	(9,108)	38.05	38.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9700	(3,039)	39.27	39.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9701	(5,549)	28.67	28.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9702	(3,318)	41.53	41.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9703	(2,179)	70.34	70.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9704	(2,832)	40.91	40.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9705	(2,060)	81.59	81.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9706	(63,792)	1.57	1.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9707	(5,440)	22.59	22.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9708	(2,472)	61.78	61.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9709	(1,886)	58.66	58.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9710	(2,478)	46.73	46.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9711	(1,760)	73.88	73.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9712	(24,368)	4.78	4.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9713	(2,324)	44.63	44.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9714	(4,233)	39.66	39.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9715	(2,747)	49.39	49.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9716	(2,573)	53.99	53.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9717	(2,907)	50.50	50.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9718	(5,333)	22.86	22.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9719	(18,142)	6.85	6.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9720	(14,131)	11.46	11.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9721	(1,136)	108.73	108.73	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9722	(40,000)	27.42	27.42	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9723	0	35.84	35.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9724	(344)	15.76	15.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9725	(94)	23.51	23.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9726	(6,244)	59.09	59.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9727	(24)	74.08	74.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9728	(242)	22.46	22.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9729	(2,040)	42.52	42.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9730	(274)	8.38	8.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9731	(304)	41.53	41.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9732	(410)	12.99	12.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9733	(1,230)	59.74	59.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9734	(176)	37.75	37.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9735	(288)	17.34	17.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9736	(212)	25.61	25.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9737	(4,420)	62.87	62.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9738	(552)	20.18	20.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9739	(174)	19.40	19.40	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9740	(688)	35.84	35.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9741	(110)	27.23	27.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9742	(410)	96.17	96.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9743	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9744	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9745	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9746	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9747	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9748	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9749	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9750	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9751	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9752	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9753	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9754	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9755	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9756	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9757	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9758	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9759	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9760	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9761	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9762	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9763	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9764	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9765	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9766	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9767	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9768	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9769	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9770	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9771	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9772	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9773	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9774	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9775	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9776	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9777	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9778	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9779	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9780	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9781	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9782	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9783	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9784	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9785	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9786	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9787	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9788	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9789	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9790	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9791	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9792	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9793	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9794	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9795	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9796	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9797	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9798	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9743	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	068306109	US0683061099	B1375230
9744	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	071813109	US0718131099	B1887270
9745	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	075811109	US0758111092	B0055020
9746	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	075887109	US0758871091	B2326430
9747	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	090572207	US0905722072	B3612720
9748	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09061G101	US09061G1013	B0069910
9749	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09062X103	US09062X1037	B0081800
9750	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	101137107	US1011371077	B4111290
9751	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	110122108	US1101221083	B5835040
9752	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	112463104	US1124631045	B0099890
9753	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	125509109	US1255091092	C0041040
9754	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	126667104	US1266671049	C0026900
9755	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15100E106	US15100E1064	C0205150
9756	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	151020104	US1510201049	C2588110
9757	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15135B101	US15135B1017	C0113220
9758	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	156708109	US1567081096	C1241810
9759	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	15670R107	US15670R1077	C0074610
9760	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	159864107	US1598641074	C0077120
9761	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	203668108	US2036681086	C0074700
9762	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	216648402	US2166484020	C0000590
9763	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	222816100	US2228161004	C0029340
9764	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	222862104	US2228621049	C0073140
9765	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	229678107	US2296781071	C0026230
9766	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	238113104	US2381131042	D0749020
9767	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	23918K108	US23918K1088	D0019100
9768	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	249030107	US2490301072	D1180900
9769	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	28176E108	US28176E1082	E0061320
9770	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	29264F205	US29264F2056	E0037700
9771	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	293904108	US2939041081	E5416030
9772	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	294100102	US2941001024	E5415500
9773	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302182100	US3021821000	E6805600
9774	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	345838106	US3458381064	F5295470
9775	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36866T103	US36866T1034	G0064490
9776	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	368710406	US3687104063	G0059160
9777	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	372917104	US3729171047	G2360510
9778	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	375558103	US3755581036	G3040940
9779	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	405024100	US4050241003	H0285160
9780	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	421924309	US4219243098	H0158890
9781	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	421933102	US4219331026	H1960310
9782	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	42222G108	US42222G1085	H0089530
9783	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422245100	US4222451001	H0150030
9784	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	431475102	US4314751029	H0183930
9785	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	436440101	US4364401012	H2870590
9786	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	441060100	US4410601003	H0130970
9787	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	444859102	US4448591028	H3745070
9788	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	444903108	US4449031081	H4775300
9789	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45168D104	US45168D1046	H4197190
9790	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452327109	US4523271090	H0106750
9791	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45245W109	US45245W1099	H4351670
9792	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	452526106	US4525261065	H4339620
9793	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45337C102	US45337C1027	H4594440
9794	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	45884X103	US45884X1037	H0119140
9795	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	461203101	US4612031017	H6651680
9796	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46120E602	US46120E6023	H0127080
9797	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46126P106	US46126P1066	H0101720
9798	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	46185R100	US46185R1005	H0075220

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9743	BARR PHARMACEUTICALS INC	01/01/00		TMS
9744	BAXTER INTERNATIONAL INC	01/01/00		TMS
9745	BECKMAN COULTER INC	01/01/00		TMS
9746	BECTON DICKINSON & CO	01/01/00		TMS
9747	BIO-RAD LABORATORIES INC CL A	01/01/00		TMS
9748	BIOMARIN PHARMACEUTICAL INC	01/01/00		TMS
9749	BIOGEN IDEC INC	01/01/00		TMS
9750	BOSTON SCIENTIFIC CORP	01/01/00		TMS
9751	BRISTOL MYERS SQUIBB CO	01/01/00		TMS
9752	BROOKDALE SR LIVING INC	01/01/00		TMS
9753	CIGNA CORP	01/01/00		TMS
9754	CV THERAPEUTICS INC	01/01/00		TMS
9755	CELERA CORPORATION	01/01/00		TMS
9756	CELGENE CORP	01/01/00		TMS
9757	CENTENE CORP DEL	01/01/00		TMS
9758	CEPHALON INC	01/01/00		TMS
9759	CEPHEID	01/01/00		TMS
9760	CHARLES RIVER LABORATORIES INTERNATIONAL INC	01/01/00		TMS
9761	COMMUNITY HEALTH SYSTEM INC NEW	01/01/00		TMS
9762	COOPER COMPANIES INC NEW (THE)	01/01/00		TMS
9763	COVANCE INC	01/01/00		TMS
9764	COVENTRY HEALTH CARE INC	01/01/00		TMS
9765	CUBIST PHARMACEUTICALS INC	01/01/00		TMS
9766	DATASCOPE CORP	01/01/00		TMS
9767	DAVITA INC	01/01/00		TMS
9768	DENTSPLY INTERNATIONAL INC NEW	01/01/00		TMS
9769	EDWARDS LIFESCIENCES CORP	01/01/00		TMS
9770	ENDO PHARMACEUTICALS HLDGS INC	01/01/00		TMS
9771	ENZON PHARMACEUTICALS INC FORMERLY ENZON INC	01/01/00		TMS
9772	ENZO BIOCHEM INC	01/01/00		TMS
9773	EXPRESS SCRIPTS INC COMMON	01/01/00		TMS
9774	FOREST LABORATORIES INC	01/01/00		TMS
9775	GEN PROBE INC NEW	01/01/00		TMS
9776	GENENTECH INC COM NEW	01/01/00		TMS
9777	GENZYME CORPORATION	01/01/00		TMS
9778	GILEAD SCIENCES INC	01/01/00		TMS
9779	HAEMONETICS CORP-MASS	01/01/00		TMS
9780	HEALTHSOUTH CORP COM NEW	01/01/00		TMS
9781	HEALTH MANAGEMENT ASSOCIATES INC NEW-CL A	01/01/00		TMS
9782	HEALTH NET INC	01/01/00		TMS
9783	HEALTHWAYS INC	01/01/00		TMS
9784	HILL ROM HOLDINGS INC COM	01/01/00		TMS
9785	HOLOGIC INC	01/01/00		TMS
9786	HOSPIRA INC	01/01/00		TMS
9787	HUMANA INC	01/01/00		TMS
9788	HUMAN GENOME SCIENCES INC	01/01/00		TMS
9789	IDEXX LABORATORIES CORP	01/01/00		TMS
9790	ILLUMINA INC 43	01/01/00		TMS
9791	IMCLONE SYSTEMS INC	01/01/00		TMS
9792	IMMUCOR INC	01/01/00		TMS
9793	***INCYTE CORPORATION FORMERLY INCYTE GENOMICS INC	01/01/00		TMS
9794	INTERMUNE INC	01/01/00		TMS
9795	INVACARE CORP	01/01/00		TMS
9796	INTUITIVE SURGICAL INC NEW	01/01/00		TMS
9797	INVERNESS MEDICAL INNOVATIONS INC	01/01/00		TMS
9798	INVITROGEN CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9743	(434)	67.12	67.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9744	(2,582)	68.34	68.34	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9745	(254)	72.32	72.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9746	(938)	81.96	81.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9747	(74)	103.95	103.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9748	(390)	27.86	27.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9749	(1,196)	48.70	48.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9750	(6,051)	13.51	13.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9751	(8,006)	22.24	22.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9752	(168)	24.53	24.53	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9753	(1,140)	40.66	40.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9754	(228)	10.61	10.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9755	(324)	14.89	14.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9756	(1,779)	71.15	71.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9757	(176)	24.29	24.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9758	(274)	77.03	77.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9759	(222)	15.67	15.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9760	(274)	64.66	64.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9761	(392)	34.62	34.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9762	(182)	34.79	34.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9763	(258)	96.23	96.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9764	(638)	36.15	36.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9765	(222)	22.95	22.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9766	(50)	50.45	50.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9767	(436)	58.62	58.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9768	(582)	39.55	39.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9769	(234)	57.00	57.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9770	(443)	21.07	21.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9771	(174)	8.81	8.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9772	(152)	11.07	11.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9773	(866)	75.64	75.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9774	(1,272)	29.37	29.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9775	(218)	57.28	57.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9776	(1,888)	96.56	96.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9777	(1,066)	79.85	79.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9778	(3,784)	48.12	48.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9779	(104)	64.59	64.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9780	(324)	18.98	18.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9781	(976)	5.51	5.51	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9782	(438)	26.45	26.45	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9783	(144)	18.96	18.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9784	(248)	29.30	29.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9785	(1,038)	19.81	19.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9786	(634)	39.56	39.56	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9787	(692)	47.72	47.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9788	(536)	7.02	7.02	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9789	(252)	56.36	56.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9790	(224)	81.49	81.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9791	(252)	65.80	65.80	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9792	(282)	31.99	31.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9793	(316)	9.17	9.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9794	(124)	17.92	17.92	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9795	(122)	25.07	25.07	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9796	(156)	278.19	278.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9797	(312)	32.00	32.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9798	(380)	40.48	40.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9799	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9800	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9801	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9802	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9803	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9804	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9805	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9806	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9807	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9808	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9809	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9810	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9811	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9812	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9813	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9814	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9815	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9816	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9817	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9818	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9819	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9820	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9821	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9822	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9823	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9824	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9825	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9826	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9827	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9828	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9829	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9830	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9831	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9832	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9833	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9834	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9835	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9836	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9837	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9838	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9839	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9840	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9841	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9842	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9843	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9844	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9845	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9846	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9847	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9848	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9849	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9850	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9851	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9852	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9853	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9854	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9799	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	464330109	US4643301090	H7408990
9800	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	478160104	US4781601046	J4770130
9801	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	49460W208	US49460W2089	K0032470
9802	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	495582108	US4955821081	K0013130
9803	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	50540R409	US50540R4092	L0032390
9804	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	53219L109	US53219L1098	L0023570
9805	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	532457108	US5324571083	L4155170
9806	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	532791100	US5327911005	L3026480
9807	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	559079207	US5590792074	M0107880
9808	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	583916101	US5839161016	M1733140
9809	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	58405U102	US58405U1025	M0092460
9810	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	584688105	US5846881051	M0064400
9811	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	584690309	US5846903095	M0001190
9812	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	585055106	US5850551061	M2866110
9813	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	587188103	US5871881034	M3034510
9814	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	589331107	US5893311077	M3223780
9815	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	601073109	US6010731098	M4680050
9816	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	628530107	US6285301072	M6908080
9817	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	62855J104	US62855J1043	M0000510
9818	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	640268108	US6402681083	N0036090
9819	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	670704105	US6707041058	N0071580
9820	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	671040103	US6710401034	P0045260
9821	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	67611V101	US67611V1017	P0131920
9822	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	683399109	US6833991093	P0037350
9823	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	690732102	US6907321029	P1250640
9824	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69329Y104	US69329Y1047	P0188350
9825	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69366A100	US69366A1007	P0056490
9826	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	69888P106	US69888P1066	P0164050
9827	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	699462107	US6994621075	P0022670
9828	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	703395103	US7033951036	P0165080
9829	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	705324101	US7053241011	P4162040
9830	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	714290103	US7142901039	P4246140
9831	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	717081103	US7170811035	P4565170
9832	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	717124101	US7171241018	P0008630
9833	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	71714F104	US71714F1049	P0208080
9834	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74439H108	US74439H1086	P0142940
9835	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	74834L100	US74834L1008	P0024480
9836	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	75886F107	US75886F1075	R2188740
9837	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	761152107	US7611521078	R2390850
9838	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	790849103	US7908491035	S0139060
9839	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	80517Q100	US80517Q1004	S0146220
9840	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806407102	US8064071025	S0024860
9841	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	806605101	US8066051017	S0752420
9842	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	817315104	US8173151049	S2392090
9843	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	859152100	US8591521005	S6900140
9844	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	863667101	US8636671013	S6444680
9845	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	86768K106	US86768K1060	S0032330
9846	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	878377100	US8783771004	T0794080
9847	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88033G100	US88033G1004	T2329010
9848	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	88338T104	US88338T1043	T0081020
9849	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	883556102	US8835561023	T3007570
9850	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91307C102	US91307C1027	U0035380
9851	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91324P102	US91324P1021	U0016940
9852	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	913903100	US9139031002	U6497840
9853	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	91911X104	US91911X1046	V0030740
9854	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	922206107	US9222061072	V0015750

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9799	ISIS PHARMACEUTICALS INC	01/01/00		TMS
9800	JOHNSON & JOHNSON	01/01/00		TMS
9801	KINETIC CONCEPTS INC NEW	01/01/00		TMS
9802	KING PHARMACEUTICALS INC	01/01/00		TMS
9803	LABORATORY CORP AMER HLDGS NEW	01/01/00		TMS
9804	LIFEPOINT HOSPITALS INC	01/01/00		TMS
9805	ELI LILLY & CO	01/01/00		TMS
9806	LINCARE HOLDINGS INC	01/01/00		TMS
9807	MAGELLAN HEALTH SERVICES INC	01/01/00		TMS
9808	MEDAREX INC	01/01/00		TMS
9809	MEDCO HEALTH SOLUTIONS INC	01/01/00		TMS
9810	MEDICINES CO	01/01/00		TMS
9811	MEDICIS PHARMACEUTICAL CORP CL A NEW	01/01/00		TMS
9812	MEDTRONIC INC	01/01/00		TMS
9813	MENTOR CORP-MINN	01/01/00		TMS
9814	MERCK & CO INC	01/01/00		TMS
9815	MILLIPORE CORP	01/01/00		TMS
9816	MYLAN INC	01/01/00		TMS
9817	MYRIAD GENETICS INC	01/01/00		TMS
9818	NEKTAR THERAPEUTICS	01/01/00		TMS
9819	NUVASIVE INC COMMON STOCK	01/01/00		TMS
9820	OSI PHARMACEUTICALS INC	01/01/00		TMS
9821	ODYSSEY HEALTHCARE INC	01/01/00		TMS
9822	ONYX PHARMACEUTICALS INC	01/01/00		TMS
9823	OWENS & MINOR INC HOLDING CO	01/01/00		TMS
9824	PDL BIOPHARMA INC	01/01/00		TMS
9825	PSS WORLD MEDICAL INC 4	01/01/00		TMS
9826	PAR PHARMACEUTICAL COMPANIES INC	01/01/00		TMS
9827	PAREXEL INTERNATIONAL CORP	01/01/00		TMS
9828	PATTERSON COMPANIES INC	01/01/00		TMS
9829	PEDIATRIX MEDICAL GROUP INC	01/01/00		TMS
9830	PERRIGO CO	01/01/00		TMS
9831	PFIZER INC	01/01/00		TMS
9832	PHARMACEUTICAL PRODUCT DEVELOPMENT INC	01/01/00		TMS
9833	PHARMERICA CORPORATION	01/01/00		TMS
9834	PSYCHIATRIC SOLUTIONS INC	01/01/00		TMS
9835	QUEST DIAGNOSTICS INC	01/01/00		TMS
9836	REGENERON PHARMACEUTICALS INC	01/01/00		TMS
9837	RESMED INC	01/01/00		TMS
9838	ST JUDE MEDICAL INC	01/01/00		TMS
9839	SAVIENT PHARMACEUTICALS INC	01/01/00		TMS
9840	HENRY SCHEIN INC	01/01/00		TMS
9841	SCHERING PLOUGH CORP	01/01/00		TMS
9842	SEPRACOR INC	01/01/00		TMS
9843	STERIS CORP	01/01/00		TMS
9844	STRYKER CORP	01/01/00		TMS
9845	SUNRISE SENIOR LIVING INC	01/01/00		TMS
9846	TECHNE CORP	01/01/00		TMS
9847	TENET HEALTHCARE CORP	01/01/00		TMS
9848	THERAVANCE INC	01/01/00		TMS
9849	THERMO FISHER SCIENTIFIC INC	01/01/00		TMS
9850	UNITED THERAPEUTICS CORP DEL	01/01/00		TMS
9851	UNITEDHEALTH GROUP INC	01/01/00		TMS
9852	UNIVERSAL HEALTH SERVICES INC CL B	01/01/00		TMS
9853	VALEANT PHARMACEUTICALS INTL	01/01/00		TMS
9854	VARIAN INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9799	(353)	17.46	17.46	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9800	(11,576)	70.59	70.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9801	(220)	33.98	33.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9802	(984)	10.74	10.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9803	(452)	74.08	74.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9804	(232)	34.44	34.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9805	(3,934)	46.60	46.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9806	(304)	32.61	32.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9807	(160)	43.61	43.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9808	(512)	6.86	6.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9809	(2,068)	50.60	50.60	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9810	(208)	27.38	27.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9811	(228)	18.88	18.88	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9812	(4,632)	53.96	53.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9813	(136)	25.10	25.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9814	(8,830)	33.82	33.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9815	(224)	73.75	73.75	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9816	(1,236)	11.55	11.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9817	(176)	65.29	65.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9818	(372)	3.74	3.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9819	(140)	49.65	49.65	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9820	(234)	48.95	48.95	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9821	(130)	10.30	10.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9822	(220)	38.62	38.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9823	(164)	45.62	45.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9824	(472)	10.84	10.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9825	(270)	19.82	19.82	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9826	(144)	14.05	14.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9827	(228)	31.63	31.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9828	(524)	32.48	32.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9829	(198)	57.77	57.77	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9830	(320)	34.44	34.44	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9831	(27,879)	18.62	18.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9832	(428)	42.74	42.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9833	(114)	24.86	24.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9834	(216)	36.55	36.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9835	(614)	54.57	54.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9836	(308)	20.71	20.71	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9837	(316)	47.98	47.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9838	(1,386)	43.05	43.05	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9839	(214)	19.15	19.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9840	(360)	58.72	58.72	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9841	(6,600)	18.74	18.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9842	(458)	18.25	18.25	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9843	(262)	36.93	36.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9844	(1,280)	63.99	63.99	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9845	(178)	17.17	17.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9846	(162)	75.36	75.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9847	(1,936)	6.48	6.48	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9848	(208)	14.06	14.06	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9849	(1,710)	58.52	58.52	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9850	(82)	113.32	113.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9851	(4,994)	29.61	29.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9852	(198)	65.08	65.08	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9853	(316)	18.87	18.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9854	(126)	47.10	47.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9855	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9856	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9857	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9858	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9859	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9860	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9861	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9862	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9863	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9864	93117919	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9865	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9866	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9867	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9868	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9869	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9870	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9871	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9872	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9873	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9874	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9875	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9876	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9877	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9878	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9879	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9880	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9881	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9882	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9883	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9884	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9885	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9886	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9887	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9888	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9889	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9890	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9891	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9892	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9893	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9894	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9895	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9896	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9897	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9898	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9899	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9900	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9901	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9902	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9903	93117920	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9904	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9905	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9906	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9907	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9908	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9909	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9910	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9855	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92220P105	US92220P1057	V0012450
9856	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	92532F100	US92532F1003	V2825530
9857	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	941848103	US9418481035	W0002440
9858	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	942683103	US9426831031	W0266890
9859	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	94946T106	US94946T1060	W0061720
9860	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	94973V107	US94973V1070	W0040710
9861	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	983024100	US9830241009	W0031670
9862	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98956P102	US98956P1021	Y0010070
9863	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G2552X108	BMG2552X1083	C0182370
9864	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	H01301102	CH0013826497	A0131700
9865	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG3223R1088	E0034120
9866	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG4933P1014	H0010380
9867	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA		BMG7127P1005	P0138840
9868	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	020002101	US0200021014	A5722680
9869	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	023912108	US0239121082	A2914190
9870	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	026874107	US0268741073	A4099530
9871	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	028591105	US0285911055	A4490090
9872	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	060505104	US0605051046	B0067190
9873	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	062540109	US0625401098	B0072040
9874	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	09247X101	US09247X1019	B0072180
9875	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	112900105	CA1129001055	B1000740
9876	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	12572Q105	US12572Q1058	C0211830
9877	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	229899109	US2298991090	C7813270
9878	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	252784301	US2527843013	D0086620
9879	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	294429105	US2944291051	E5527520
9880	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	302520101	US3025201019	F0081550
9881	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	314211103	US3142111034	F0046330
9882	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	337915102	US3379151026	F3193910
9883	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	345550107	US3455501078	F5275210
9884	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	37929X107	US37929X1072	G0098180
9885	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	410120109	US4101201097	H0399510
9886	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	416515104	US4165151048	H0027700
9887	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	493267108	US4932671088	K2125760
9888	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	517942108	US5179421087	L0017410
9889	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	540424108	US5404241086	L5260050
9890	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	55261F104	US55261F1049	M0037930
9891	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	680033107	US6800331075	P0434560
9892	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	680223104	US6802231042	P0441510
9893	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	709102107	US7091021078	P3640000
9894	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	750236101	US7502361014	R0022260
9895	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	756109104	US7561091049	R2236080
9896	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	867914103	US8679141031	S6728820
9897	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	893521104	US8935211040	T5312130
9898	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	898349105	US8983491056	T6587000
9899	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	898402102	US8984021027	T6617960
9900	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	908906100	US9089061009	U0004490
9901	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	919794107	US9197941076	V0885130
9902	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	929903102	US9299031024	W0029900
9903	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	948741103	US9487411038	W1885120
9904	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	008474108	CA0084741085	A1126020
9905	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	035128206	US0351282068	A0058560
9906	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	05155P106	CA05155P1062	A7729980
9907	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	067901108	CA0679011084	B1494400
9908	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	192108108	US1921081089	C4847460
9909	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	204448104	US2044481040	C0002100
9910	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	284902103	CA2849021035	E1001020

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9855	VARIAN MEDICAL SYSTEMS INC	01/01/00		TMS
9856	VERTEX PHARMACEUTICALS INC	01/01/00		TMS
9857	WATERS CORP	01/01/00		TMS
9858	WATSON PHARMACEUTICALS INC	01/01/00		TMS
9859	WELLCARE HEALTH PLANS INC	01/01/00		TMS
9860	WELLPOINT INC	01/01/00		TMS
9861	WYETH COM	01/01/00		TMS
9862	ZIMMER HOLDINGS INC	01/01/00		TMS
9863	***COVIDIEN LIMITED	01/01/00		TMS
9864	***ALCON INC	01/01/00		TMS
9865	***EVEREST RE GROUP LTD	01/01/00		TMS
9866	***IPC HOLDINGS LTD	01/01/00		TMS
9867	***PLATINUM UNDERWRITERS HOLDINGS LTD	01/01/00		TMS
9868	ALLSTATE CORP	01/01/00		TMS
9869	AMCORE FINANCIAL INC	01/01/00		TMS
9870	AMERICAN INTERNATIONAL GROUP INC	01/01/00		TMS
9871	AMERICAN NATIONAL INSURANCE CO	01/01/00		TMS
9872	BANK OF AMERICA CORP	01/01/00		TMS
9873	BANK HAWAII CORP	01/01/00		TMS
9874	BLACKROCK INC	01/01/00		TMS
9875	***BROOKFIELD PROPERTIES CORP	01/01/00		TMS
9876	CME GROUP INC	01/01/00		TMS
9877	CULLEN FROST BANKERS INC	01/01/00		TMS
9878	DIAMONDROCK HOSPITALITY COMPANY	01/01/00		TMS
9879	EQUIFAX INC	01/01/00		TMS
9880	F N B CORP-PA	01/01/00		TMS
9881	FEDERATED INVESTORS INC (PA.) CL B	01/01/00		TMS
9882	FIRSTMERIT CORP	01/01/00		TMS
9883	FOREST CITY ENTERPRISES INC CL A	01/01/00		TMS
9884	GLG PARTNERS INC	01/01/00		TMS
9885	HANCOCK HOLDING CO	01/01/00		TMS
9886	HARTFORD FINANCIAL SERVICES GROUP INC	01/01/00		TMS
9887	KEYCORP NEW	01/01/00		TMS
9888	LASALLE HOTEL PROPERTIES SBI	01/01/00		TMS
9889	LOEWS CORPORATION	01/01/00		TMS
9890	M & T BANK CORP	01/01/00		TMS
9891	OLD NATIONAL BANCORP-IND	01/01/00		TMS
9892	OLD REPUBLIC INTL CORP	01/01/00		TMS
9893	PENNSYLVANIA REAL ESTATE INVESTMENT TRUST-SBI	01/01/00		TMS
9894	RADIAN GROUP INC	01/01/00		TMS
9895	REALTY INCOME CORP	01/01/00		TMS
9896	SUNTRUST BANKS INC	01/01/00		TMS
9897	TRANSATLANTIC HOLDINGS INC	01/01/00		TMS
9898	TRUSTCO BANK CORP N Y	01/01/00		TMS
9899	TRUSTMARK CORP	01/01/00		TMS
9900	UNIONBANCAL CORP	01/01/00		TMS
9901	VALLEY NATIONAL BANCORP	01/01/00		TMS
9902	WACHOVIA CORPORATION COM	01/01/00		TMS
9903	WEINGARTEN REALTY INVESTORS SBI	01/01/00		TMS
9904	***AGNICO EAGLE MINES LTD	01/01/00		TMS
9905	***ANGLOGOLD ASHANTI LTD (NEW)SPONSORED ADR	01/01/00		TMS
9906	***AURIZON MINES LTD	01/01/00		TMS
9907	***BARRICK GOLD CORP	01/01/00		TMS
9908	COEUR D ALENE MINES CORP	01/01/00		TMS
9909	***COMPANIA DE MINAS BUENAVEN-TURA SA-SPONSORED ADR REPSTG 22 COM SHS SER B	01/01/00		TMS
9910	***ELDORADO GOLD CORP	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9855	(514)	63.03	63.03	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9856	(562)	27.00	27.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9857	(408)	62.28	62.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9858	(418)	29.81	29.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9859	(170)	42.64	42.64	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9860	(2,208)	51.14	51.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9861	(5,420)	39.85	39.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9862	(974)	71.89	71.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9863	(2,016)	56.24	56.24	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9864	(310)	169.10	169.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9865	0	78.49	78.49	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9866	0	32.14	32.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9867	0	35.62	35.62	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9868	0	45.23	45.23	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9869	(2)	9.79	9.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9870	0	12.14	12.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9871	0	92.30	92.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9872	0	33.74	33.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9873	0	56.32	56.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9874	0	203.00	203.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9875	0	21.28	21.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9876	0	350.27	350.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9877	0	57.90	57.90	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9878	0	9.68	9.68	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9879	0	36.81	36.81	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9880	0	14.30	14.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9881	0	32.04	32.04	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9882	0	22.15	22.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9883	0	31.59	31.59	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9884	(2,100)	7.78	7.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9885	0	49.89	49.89	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9886	0	60.38	60.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9887	0	13.37	13.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9888	0	27.38	27.38	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9889	0	41.85	41.85	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9890	0	78.17	78.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9891	0	20.28	20.28	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9892	0	11.93	11.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9893	0	21.32	21.32	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9894	0	4.57	4.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9895	0	25.96	25.96	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9896	0	47.31	47.31	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9897	0	57.20	57.20	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9898	0	10.26	10.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9899	0	21.87	21.87	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9900	0	73.19	73.19	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9901	0	19.57	19.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9902	0	14.27	14.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9903	0	33.98	33.98	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9904	(7,100)	52.70	52.70	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9905	(14,456)	24.11	24.11	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9906	(18,856)	2.47	2.47	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9907	(27,188)	29.57	29.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9908	(70,484)	1.57	1.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9909	(12,992)	17.79	17.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9910	(44,132)	6.30	6.30	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9911	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9912	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9913	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9914	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9915	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9916	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9917	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9918	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9919	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9920	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9921	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9922	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9923	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9924	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9925	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9926	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9927	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9928	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9929	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9930	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9931	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9932	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9933	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9934	93117923	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9935	93117942	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9936	93118007	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9937	93118014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9938	93118014	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9939	93118139	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9940	93118152	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
9941	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9942	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9943	93118183	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9944	93118183	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9945	93118188	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
9946	93118188	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
9947	93118188	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
9948	93118248	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9949	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9950	93118261	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9951	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9952	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9953	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9954	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9955	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9956	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9957	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9958	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9959	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9960	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9961	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9962	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9963	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9964	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9965	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9966	93118296	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9911	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	36467T106	CA36467T1066	G1038310
9912	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38059T106	US38059T1060	G0035550
9913	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	380956409	CA3809564097	G0047220
9914	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	38119T104	CA38119T1049	G4141260
9915	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	390124105	CA3901241057	G0022270
9916	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	413216300	US4132163001	H0018540
9917	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	422704106	US4227041062	H1673580
9918	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	450913108	CA4509131088	H1000590
9919	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	496902404	CA4969024047	K0034600
9920	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	602900102	CA6029001022	M4735070
9921	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	64156L101	CA64156L1013	N1244210
9922	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	651639106	US6516391066	N4395280
9923	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	666416102	CA6664161024	N6268160
9924	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	685921108	CA6859211089	P1001050
9925	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	697900108	CA6979001089	P2377000
9926	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	752344309	US7523443098	R0042770
9927	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	780287108	US7802871084	R6560700
9928	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	811916105	CA8119161054	S1012230
9929	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	82823L106	CA82823L1067	S2924540
9930	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	828336107	CA8283361076	S1061390
9931	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	87600U104	CA87600U1049	T0091310
9932	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	927926303	CA9279263037	V1008490
9933	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	98462Y100	CA98462Y1007	Y1002620
9934	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	G04074103	KYG040741038	A0069910
9935	HIGH YIELD - AME	HY FLOW US	464287432	US4642874329	H0114560
9936	SP AMERICAS-TRADING	ABS CDO AMERICAS	750236101	US7502361014	R0022260
9937	HIGH YIELD - AME	HY FLOW US	29078E105	US29078E1055	E0075440
9938	HIGH YIELD - AME	HY FLOW US	87264S106	US87264S1069	T0065130
9939	HIGH YIELD - AME	HY FLOW US	026874107	US0268741073	A4099530
9940	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	59156R108	US59156R1086	M0088140
9941	HIGH YIELD - AME	HY FLOW US	492914106	US4929141061	K2109890
9942	HIGH YIELD - AME	HY FLOW US	75281A109	US75281A1097	R0014930
9943	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	14040H105	US14040H1059	C0815830
9944	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	949746101	US9497461015	W0015490
9945	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPS	06738E204	US06738E2046	B1220210
9946	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPS	680223104	US6802231042	P0441510
9947	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPS	876664103	US8766641034	T0481750
9948	HIGH YIELD - AME	HY DISTRESSED US	04247X102	US04247X1028	A0197070
9949	HIGH YIELD - AME	HY DISTRESSED US	003687100	US0036871004	A1082000
9950	HIGH YIELD - AME	HY FLOW US	87974D209	CA87974D2095	T0108110
9951	HIGH YIELD - AME	HY FLOW US	001547108	US0015471081	A4377170
9952	HIGH YIELD - AME	HY FLOW US	017361106	US0173611064	A0043750
9953	HIGH YIELD - AME	HY FLOW US	125896100	US1258961002	C0065580
9954	HIGH YIELD - AME	HY FLOW US	163893100	US1638931006	C0177520
9955	HIGH YIELD - AME	HY FLOW US	165167107	US1651671075	C2286300
9956	HIGH YIELD - AME	HY FLOW US	26817G102	US26817G1022	D0103660
9957	HIGH YIELD - AME	HY FLOW US	277461109	US2774611097	E1176610
9958	HIGH YIELD - AME	HY FLOW US	28336L109	US28336L1098	E0042800
9959	HIGH YIELD - AME	HY FLOW US	346091705	US3460917053	F0047980
9960	HIGH YIELD - AME	HY FLOW US	382550101	US3825501014	G4409900
9961	HIGH YIELD - AME	HY FLOW US	53071M104	US53071M1045	L0066730
9962	HIGH YIELD - AME	HY FLOW US	576206106	US5762061068	M0069830
9963	HIGH YIELD - AME	HY FLOW US	629377508	US6293775085	N0069380
9964	HIGH YIELD - AME	HY FLOW US	690768403	US6907684038	P1241540
9965	HIGH YIELD - AME	HY FLOW US	749121109	US7491211097	P0038680
9966	HIGH YIELD - AME	HY FLOW US	832248108	US8322481081	S3382540

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9911	***GAMMON GOLD INC	01/01/00		TMS
9912	***GOLD FIELDS LTD NEW SPONSORED ADR	01/01/00		TMS
9913	***GOLDCORP INC NEW	01/01/00		TMS
9914	***GOLDEN STAR RESOURCES LTD	01/01/00		TMS
9915	GREAT BASIN GOLD LTDSHR CAD 0.00ZAR	01/01/00		TMS
9916	***HARMONY GOLD MINING CO LTD SPONSORED ADR	01/01/00		TMS
9917	HECLA MINING CO	01/01/00		TMS
9918	***IAMGOLD CORP	01/01/00		TMS
9919	***KINROSS GOLD CORP NEW	01/01/00		TMS
9920	***MINEFINDERS CORP LTD	01/01/00		TMS
9921	***NEVSUN RESOURCES LTD	01/01/00		TMS
9922	NEWMONT MINING CORP HOLDING CO	01/01/00		TMS
9923	***NORTHGATE MINERALS CORP	01/01/00		TMS
9924	***OREZONE RESOURCES INC	01/01/00		TMS
9925	***PAN AMERICAN SILVER CORP	01/01/00		TMS
9926	***RANDGOLD RESOURCES LTD ADR	01/01/00		TMS
9927	ROYAL GOLD INC	01/01/00		TMS
9928	***SEABRIDGE GOLD INC	01/01/00		TMS
9929	***SILVER STANDARD RESOURCES INC	01/01/00		TMS
9930	***SILVER WHEATON CORP	01/01/00		TMS
9931	***TANZANIAN ROYALTY EXPLORATION CORPORATION	01/01/00		TMS
9932	***VISTA GOLD CORP NEW	01/01/00		TMS
9933	***YAMANA GOLD INC	01/01/00		TMS
9934	***APEX SILVER MINES LTD	01/01/00		TMS
9935	ISHARES TRUST 20+YR TREASURY INDEX FUND	01/01/00		TMS
9936	RADIAN GROUP INC	01/01/00		TMS
9937	EMBARQ CORPORATION	01/01/00		TMS
9938	TRW AUTOMOTIVE HOLDINGS INC	01/01/00		TMS
9939	AMERICAN INTERNATIONAL GROUP INC	01/01/00		TMS
9940	METLIFE INC	01/01/00		TMS
9941	KEY ENERGY SERVICES INC	01/01/00		TMS
9942	RANGE RESOURCES CORP	01/01/00		TMS
9943	CAPITAL ONE FINANCIAL CORP	01/01/00		TMS
9944	WELLS FARGO & CO	01/01/00		TMS
9945	***BARCLAYS PLC-ADR	01/01/00		TMS
9946	OLD REPUBLIC INTL CORP	01/01/00		TMS
9947	TAUBMAN CENTERS INC	01/01/00		TMS
9948	ARMSTRONG WORLD INDUSTRIES INCR/MD 6.35 08/15/2049	08/15/49	6.35%	TMS
9949	ABITIBIBOWATER INC	01/01/00		TMS
9950	***TEMBEC INC NEW 144A	01/01/00		TMS
9951	AK STEEL HOLDING CORP	01/01/00		TMS
9952	ALLEGHENY ENERGY INC	01/01/00		TMS
9953	CMS ENERGY CORP	01/01/00		TMS
9954	CHEMTURA CORP	01/01/00		TMS
9955	CHESAPEAKE ENERGY CORP	01/01/00		TMS
9956	DYNEGY INC DEL CL A	01/01/00		TMS
9957	EASTMAN KODAK CO	01/01/00		TMS
9958	EL PASO CORPORATION	01/01/00		TMS
9959	FOREST OIL CORP COM PAR $0.01	01/01/00		TMS
9960	GOODYEAR TIRE & RUBBER CO	01/01/00		TMS
9961	LIBERTY MEDIA HOLDING CORPORATION INTERACTIVE SER A	01/01/00		TMS
9962	MASSEY ENERGY CORP	01/01/00		TMS
9963	NRG ENERGY INC NEW	01/01/00		TMS
9964	OWENS ILLINOIS INC NEW	01/01/00		TMS
9965	QWEST COMMUNICATIONS INTERNATIONAL INC	01/01/00		TMS
9966	SMITHFIELD FOODS INC	01/01/00		TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9911	(15,140)	8.02	8.02	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9912	(37,108)	8.17	8.17	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9913	(22,692)	29.05	29.05	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9914	(30,188)	1.27	1.27	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9915	(27,096)	1.82	1.82	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9916	(36,840)	7.67	7.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9917	(16,300)	4.78	4.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9918	(37,824)	5.21	5.21	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9919	(23,724)	13.78	13.78	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9920	(6,344)	5.83	5.83	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9921	(15,068)	1.03	1.03	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9922	(14,396)	39.66	39.66	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9923	(32,520)	1.43	1.43	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9924	(17,108)	0.62	0.62	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9925	(10,336)	20.89	20.89	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9926	(9,752)	35.61	35.61	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9927	(4,340)	30.91	30.91	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9928	(4,772)	13.92	13.92	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9929	(8,020)	17.14	17.14	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9930	(28,624)	9.15	9.15	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9931	(11,240)	3.02	3.02	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9932	(4,404)	2.16	2.16	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9933	(31,276)	8.57	8.57	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9934	(7,540)	1.86	1.86	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9935	(60,000)	94.94	94.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9936	(155,000)	4.57	4.57	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9937	0	45.78	45.78	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9938	(7,800)	19.70	19.70	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9939	0	12.14	12.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9940	(120,300)	56.50	56.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9941	(63,200)	14.27	14.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9942	(26,500)	44.01	44.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9943	(425,000)	45.94	45.94	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9944	(925,000)	34.29	34.29	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9945	(10,000)	25.18	25.18	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9946	(976,500)	11.93	11.93	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9947	(47,300)	51.14	51.14	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9948	(483)	36.98	36.98	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
9949	(305,200)	5.10	5.10	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9950	(370,011)	0.00	0.00	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9951	(4,500)	39.27	39.27	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9952	(9,000)	42.12	42.12	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9953	(29,000)	13.79	13.79	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9954	(45,000)	6.36	6.36	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9955	(5,000)	42.26	42.26	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9956	(50,000)	4.74	4.74	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9957	(19,000)	14.09	14.09	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9958	(13,000)	14.55	14.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9959	(5,000)	47.55	47.55	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9960	(19,000)	18.35	18.35	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9961	(17,800)	13.84	13.84	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9962	(3,700)	44.63	44.63	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9963	(10,000)	33.37	33.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9964	(7,800)	38.39	38.39	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9965	(50,000)	3.76	3.76	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9966	(20,000)	22.10	22.10	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9967	93118324	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY SYNTHETICS
9968	93161477	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
9969	93168121	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9970	93168121	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9971	93168171	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9972	93168171	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9973	93199301	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
9974	93199301	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
9975	LLNYNE	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
9976	056631898	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
9977	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9978	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9979	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9980	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9981	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9982	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9983	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9984	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9985	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9986	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9987	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9988	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9989	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9990	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9991	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9992	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9993	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9994	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9995	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9996	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9997	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9998	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9999	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10000	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10001	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10002	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10003	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10004	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10005	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10006	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10007	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10008	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10009	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10010	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10011	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10012	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10013	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10014	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10015	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10016	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10017	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10018	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10019	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10020	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10021	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10022	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

	G	H	I	J	K
9967	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	760975102	CA7609751028	R1002770
9968	MUNICIPALS AMERICA	SHORT TERM			9L081000
9969	HIGH GRADE CREDIT US	HG FLOW TRADING US	026874107	US0268741073	A4099530
9970	HIGH GRADE CREDIT US	HG FLOW TRADING US	76127U101	US76127U1016	R0037370
9971	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	21988K339	US21988K3398	C0139120
9972	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	21988K859	US21988K8595	C0139210
9973	CORP INVEST/OTHER AMERICAS	INTEREST AMERICAS			9L027770
9974	CORP INVEST/OTHER AMERICAS	INTEREST AMERICAS	373676204	US3736762044	G2552620
9975	Equity Finance Trading Europe	Equity Finance Trading Europe	F96221126	FR0000130338	989846019
9976	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	30033RAA6	US30033RAA68	1US348626
9977	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FBB6	US52519FBB67	1US542988
9978	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCP4	US52519FCP45	1US155294
9979	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCQ2	US52519FCQ28	1US161078
9980	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDD0	US52519FDD06	1US569718
9981	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDP3	US52519FDP36	1US542020
9982	HIGH GRADE LATAM US	HG LATIN MARKETS		USL0302DAM58	1LU474262
9983	HIGH GRADE LATAM US	HG LATIN MARKETS		USP1506AAB37	1CL992636
9984	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0301813522	1GB900847
9985	HIGH GRADE LATAM US	HG LATIN MARKETS	0258M0BY4	US0258M0BY45	1US980741
9986	HIGH GRADE LATAM US	HG LATIN MARKETS	02687QBL1	US02687QBL14	1US541030
9987	HIGH GRADE LATAM US	HG LATIN MARKETS	043353AA9	US043353AA92	043353AA9
9988	HIGH GRADE LATAM US	HG LATIN MARKETS	046353AD0	US046353AD01	1GB073033
9989	HIGH GRADE LATAM US	HG LATIN MARKETS	136385AK7	US136385AK78	1CA846222
9990	HIGH GRADE LATAM US	HG LATIN MARKETS	28264QGC2	US28264QGC24	1NO936867
9991	HIGH GRADE LATAM US	HG LATIN MARKETS	345140AC1	US345140AC14	1BM561291
9992	HIGH GRADE LATAM US	HG LATIN MARKETS	369550AL2	US369550AL24	1US869175
9993	HIGH GRADE LATAM US	HG LATIN MARKETS	369622DN2	US369622DN23	1US460801
9994	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GF90	US36962GF906	1US450323
9995	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GN83	US36962GN835	1US305600
9996	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GZ56	US36962GZ565	1US540008
9997	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GZH0	US36962GZH00	1US051741
9998	HIGH GRADE LATAM US	HG LATIN MARKETS	36962GZY3	US36962GZY33	1US057995
9999	HIGH GRADE LATAM US	HG LATIN MARKETS	370425RD4	US370425RD42	370425RD4
10000	HIGH GRADE LATAM US	HG LATIN MARKETS	370425RU6	US370425RU66	370425RU6
10001	HIGH GRADE LATAM US	HG LATIN MARKETS	377372AA5	US377372AA59	1US154123
10002	HIGH GRADE LATAM US	HG LATIN MARKETS	4041A0CE6	US4041A0CE64	1GB650426
10003	HIGH GRADE LATAM US	HG LATIN MARKETS	41014SAA4	US41014SAA42	41014SAA4
10004	HIGH GRADE LATAM US	HG LATIN MARKETS	437076AP7	US437076AP79	1US516560
10005	HIGH GRADE LATAM US	HG LATIN MARKETS	437076AQ5	US437076AQ52	1US776503
10006	HIGH GRADE LATAM US	HG LATIN MARKETS	441812GM0	US441812GM02	441812GM0
10007	HIGH GRADE LATAM US	HG LATIN MARKETS	46625HGT1	US46625HGT14	1US240179
10008	HIGH GRADE LATAM US	HG LATIN MARKETS	50075NAK0	US50075NAK00	1US252356
10009	HIGH GRADE LATAM US	HG LATIN MARKETS	524908UB4	US524908UB47	1US708613
10010	HIGH GRADE LATAM US	HG LATIN MARKETS	52517P4C2	US52517P4C27	1US961717
10011	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PA35	US52517PA354	1US353022
10012	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PH61	US52517PH615	1US552532
10013	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PR60	US52517PR606	1US791114
10014	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PXT3	US52517PXT38	1US244528
10015	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PYN5	US52517PYN58	1US274640
10016	HIGH GRADE LATAM US	HG LATIN MARKETS	59018YJ36	US59018YJ367	1US989296
10017	HIGH GRADE LATAM US	HG LATIN MARKETS	59018YUH2	US59018YUH25	1US231061
10018	HIGH GRADE LATAM US	HG LATIN MARKETS	616880BJ8	US616880BJ89	1US637960
10019	HIGH GRADE LATAM US	HG LATIN MARKETS	6174462T5	US6174462T52	1US233257
10020	HIGH GRADE LATAM US	HG LATIN MARKETS	7800876N7	US7800876N73	1CA184905
10021	HIGH GRADE LATAM US	HG LATIN MARKETS	78355HJK6	US78355HJK68	1US716871
10022	HIGH GRADE LATAM US	HG LATIN MARKETS	832110AJ9	US832110AJ93	1US351166

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	L	M	N	O
9967	***RESEARCH IN MOTION LTD NEW	01/01/00		TMS
9968	TMS OMNIBUS SECURITY	01/01/00		TMS
9969	AMERICAN INTERNATIONAL GROUP INC	01/01/00		TMS
9970	RETAIL HOLDRS TR DEPOSITARY RCPT	01/01/00		TMS
9971	CORPORATE-BACKED TRU PFD 0.0000 01Mar27 25.00USD DCX	03/01/27	0.00%	TMS
9972	CORPORATE BACKED TR CTFS 2004-6 GOLDMAN SACHS 3.5% CAP I DEB DUE 02/15/2034	02/15/34	0.00%	TMS
9973	COMPUTER IDENTICS CORP RESTRICTED	01/01/00		TMS
9974	GEOTHERMAL RESOURCES INTL INC NEW	01/01/00		TMS
9975	***VALEO-ORD FF 20 PAR	01/01/00		GL1
9976	EVERGREEN SOLAR INC CONV SENIOR NOTE 144A R/MD 4.375 07/01/2012	07/01/12	4.38%	ITS
9977	LEHMAN BROTHERS HOLDINGS INC LEHMAN NOTES R/MD 5.50 04/23/2023	04/23/23	5.50%	ITS
9978	LEHMAN BROTHERS HOLDINGS INC	04/06/29	5.45%	ITS
9979	LEHMAN BROTHERS HOLDINGS INC LEHMAN NOTES R/MD 5.70 04/13/2029	04/13/29	5.70%	ITS
9980	LEHMAN BROS HLDGS INC LEHMAN NOTES R/MD 5.70 09/07/2029	09/07/29	5.70%	ITS
9981	LEHMAN BROS HLDGS INC LEHMAN NTS R/MD 5.45 02/22/2030	02/22/30	5.45%	ITS
9982	ARCELORMITTAL 5.375% 20130601 SERIES# RegS	06/01/13	5.38%	ITS
9983	BANCO SANTANDER CHILE SA 5.375% 20141209 SERIES# REGS	12/09/14	5.38%	ITS
9984	LEHMAN BROTHERS UK CAPITAL FUNDING V LP 6.900% PERP EMTN	12/31/49	6.90%	ITS
9985	AMERICAN EXPRESS CR CORP MEDIUM TERM NTS R/MD 5.00 12/02/2010	12/02/10	5.00%	ITS
9986	AMERICAN INTL GROUP INC MTN BEFR 4.95%032012 R/MD 4.95 03/20/2012	03/20/12	4.95%	ITS
9987	ARVINMERITOR -CORP BOND	03/01/12	8.75%	ITS
9988	ASTRAZENECA PLC 6.450% 20370915	09/15/37	6.45%	ITS
9989	CANADIAN NATURAL RESOURCES LTD 5.700% 20170515	05/15/17	5.70%	ITS
9990	EKSPORTFINANS A/S 5.500% 20170626	06/26/17	5.50%	ITS
9991	FORBES ENERGY SERVICES LTD 11.000% 20150215	02/15/15	11.00%	ITS
9992	GENERAL DYNAMICS CORP R/MD 4.50 08/15/2010	08/15/10	4.50%	ITS
9993	GENERAL ELECTRIC CAPITAL	05/15/12	8.13%	ITS
9994	GENERAL ELECTRIC CAPITAL CORP MEDIUM TERM NOTES R/MD 2.885 02/18/2011	02/18/11	2.89%	ITS
9995	GENERAL ELECTRIC CAPITAL CORP	02/17/09	4.00%	ITS
9996	GENERAL ELEC CAP CORP MEDIUM TERM NTS R/MD 5.50 11/15/2011	11/15/11	5.50%	ITS
9997	GENERAL ELECTRIC CAPITAL CORP 4.625% 20090915 SERIES# MTNA	09/15/09	4.63%	ITS
9998	GENERAL ELECTRIC CAPITAL CORP	01/15/13	5.45%	ITS
9999	GMAC LLC 5.850% 20090114	01/14/09	5.85%	ITS
10000	GMAC LLC	03/02/11	7.25%	ITS
10001	GLAXOSMITHKLINE CAPITAL INC MAKE WHOLE CALL	04/15/14	4.38%	ITS
10002	BANK OF SCOTLAND PLC 5.625% 20090720 SERIES# 144A	07/20/09	5.63%	ITS
10003	JOHN HANCOCK FINANCIAL SERVICES INC 5.625% 20081201	12/01/08	5.63%	ITS
10004	HOME DEPOT INC 5.400% 20160301	03/01/16	5.40%	ITS
10005	HOME DEPOT INC	12/16/09	2.90%	ITS
10006	HOUSEHOLD FINANCE CORP-CORP BD	07/15/10	8.00%	ITS
10007	JPMORGAN CHASE & CO ST NT R/MD 5.375 10/01/2012	10/01/12	5.38%	ITS
10008	KRAFT FOODS INC	10/01/08	4.00%	ITS
10009	LEHMAN BROTHERS HOLDINGS INC 5.750% 20170103	01/03/17	5.75%	ITS
10010	LEHMAN BROTHERS HOLDINGS INC	07/19/12	6.00%	ITS
10011	LEHMAN BROTHERS HOLDINGS INC	07/26/10	4.50%	ITS
10012	LEHMAN BROTHERS HOLDINGS INC	05/17/13	5.75%	ITS
10013	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 5.25 02/06/2012	02/06/12	5.25%	ITS
10014	LEHMAN BROTHERS HOLDINGS INC	11/10/09	3.95%	ITS
10015	LEHMAN BROTHERS HOLDINGS INC	01/27/10	4.25%	ITS
10016	MERRILL LYNCH & CO INC	08/15/12	6.05%	ITS
10017	MERRILL LYNCH & CO INC MEDIUM TERM NOTES R/MD 4.125 09/10/2009	09/10/09	4.13%	ITS
10018	MORGAN J P & CO R/MD 6.25 02/15/2011	02/15/11	6.25%	ITS
10019	MORGAN STANLEY	11/02/12	5.25%	ITS
10020	***ROYAL BANK OF CANADA U$ PAY GLOBAL NOTES R/MD 3.875 05/04/2009	05/04/09	3.88%	ITS
10021	RYDER SYSTEM INC MAKE WHOLE CALL	11/01/16	5.85%	ITS
10022	SMITH INTL INC SR NT 6%16 R/MD 6.00 06/15/2016	06/15/16	6.00%	ITS

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BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9967	(134,000)	105.67	105.67	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9968	0	0.00	0.00	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9969	0	18.37	18.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9970	0	98.37	98.37	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9971	0	25.25	25.25	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
9972	0	14.00	14.00	0	Total Corporate Stocks	Equities-US	PREFERRED STOCKS
9973	(3)	2.50	2.50	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9974	(32)	0.01	0.01	0	Total Corporate Stocks	Equities-US	EQUITIES U.S.
9975	(49,200)	34.15	34.15	0	Total Corporate Stocks	Foreign Equities	NON US-EQUITIES
9976	(10,000,000)	0.82	0.82	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9977	0	0.38	0.39	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9978	0	0.36	0.36	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9979	0	0.39	0.39	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9980	0	0.32	0.33	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9981	0	0.35	0.35	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9982	(54,000)	1.00	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
9983	0	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
9984	(90,000)	0.66	0.68	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
9985	(30,000)	1.02	1.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9986	(30,000)	0.94	0.97	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9987	(150,000)	0.92	0.92	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9988	(50,000)	1.03	1.07	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
9989	(2,000)	0.96	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
9990	(50,000)	1.08	1.09	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
9991	(50,000)	1.00	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
9992	(50,000)	1.02	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9993	(25,000)	1.13	1.16	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9994	(15,000)	0.95	0.95	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9995	(55,000)	1.01	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9996	(50,000)	1.03	1.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9997	(25,000)	1.02	1.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9998	(50,000)	1.02	1.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
9999	(75,000)	0.95	0.96	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10000	(175,000)	0.71	0.71	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10001	(50,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10002	(20,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10003	(15,000)	1.02	1.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10004	(25,000)	0.93	0.93	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10005	(25,000)	0.97	0.97	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10006	(10,000)	1.06	1.07	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10007	(30,000)	1.01	1.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10008	(100,000)	1.00	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10009	(50,000)	0.69	0.70	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10010	(13,000)	0.80	0.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10011	(5,000)	0.78	0.79	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10012	(20,000)	0.83	0.85	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10013	(5,000)	0.80	0.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10014	(20,000)	0.85	0.86	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10015	(77,000)	0.80	0.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10016	(25,000)	0.97	0.97	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10017	(50,000)	0.99	0.99	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10018	(50,000)	1.04	1.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10019	(25,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10020	0	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10021	(20,000)	0.96	0.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10022	(20,000)	1.06	1.08	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

	A	B	C	D	E	F
10023	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10024	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10025	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10026	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10027	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10028	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10029	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10030	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10031	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10032	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10033	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10034	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10035	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10036	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10037	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10038	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10039	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10040	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10041	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10042	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10043	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10044	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10045	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10046	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10047	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10048	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10049	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10050	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10051	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10052	07100CVD6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10053	07100CVD6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10054	07100CVD6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10055	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10056	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10057	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10058	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10059	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10060	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10061	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10062	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10063	07200CP67	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10064	07200CP67	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10065	07200CP67	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10066	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10067	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10068	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10069	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10070	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10071	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10072	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10073	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10074	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10075	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10076	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10077	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10078	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
10023	HIGH GRADE LATAM US	HG LATIN MARKETS	879378AK3	US879378AK31	1US148695
10024	HIGH GRADE LATAM US	HG LATIN MARKETS	893526DG5	US893526DG51	1CA720054
10025	HIGH GRADE LATAM US	HG LATIN MARKETS	907818CV8	US907818CV82	1US256852
10026	HIGH GRADE LATAM US	HG LATIN MARKETS	91324PAL6	US91324PAL67	1US311285
10027	HIGH GRADE LATAM US	HG LATIN MARKETS	92344TAA6	US92344TAA60	92344TAA6
10028	HIGH GRADE LATAM US	HG LATIN MARKETS	92345NAA8	US92345NAA81	1US070337
10029	HIGH GRADE LATAM US	HG LATIN MARKETS	92851RAD9	US92851RAD98	1MX997606
10030	HIGH GRADE LATAM US	HG LATIN MARKETS	931142BE2	US931142BE24	931142BE2
10031	HIGH GRADE LATAM US	HG LATIN MARKETS	971807AD4	US971807AD44	1US473044
10032	HIGH GRADE LATAM US	HG LATIN MARKETS	U4421MBR1	XS0147372949	014737290
10033	HIGH GRADE LATAM US	HG LATIN MARKETS		USP04825AA63	456456565
10034	HIGH GRADE LATAM US	HG LATIN MARKETS		USP1506AAB37	1CL992636
10035	HIGH GRADE LATAM US	HG LATIN MARKETS		USP5537SAD47	1AR211183
10036	HIGH GRADE LATAM US	HG LATIN MARKETS		USP63347AA92	1AR510121
10037	HIGH GRADE LATAM US	HG LATIN MARKETS		USU84360AA17	1US359318
10038	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0230577941	1DE381182
10039	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0242966017	1BR454476
10040	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0297056409	1SN905292
10041	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0300179198	1VG892442
10042	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0323929546	1DE543617
10043	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0360055056	1LU434068
10044	HIGH GRADE LATAM US	HG LATIN MARKETS	219868AN6	US219868AN67	1SN054604
10045	HIGH GRADE LATAM US	HG LATIN MARKETS	87927VAR9	US87927VAR96	1US648645
10046	HIGH GRADE LATAM US	HG LATIN MARKETS	879403AS2	US879403AS24	1MX372784
10047	HIGH GRADE LATAM US	HG LATIN MARKETS	87973XAA5	US87973XAA54	1US898299
10048	HIGH GRADE LATAM US	HG LATIN MARKETS	91911TAF0	US91911TAF03	1KY441525
10049	HIGH GRADE LATAM US	HG LATIN MARKETS	91911TAG8	US91911TAG85	1KY746139
10050	HIGH GRADE LATAM US	HG LATIN MARKETS	G6542TAB7	USG6542TAB73	1BM307075
10051	HIGH GRADE LATAM US	HG LATIN MARKETS	P8001VAD8	USP8001VAD84	1BR861563
10052	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USY38575DC03	1IN791785
10053	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	706451BG5	US706451BG56	1US469232
10054	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	70645JBD3	US70645JBD37	1US216658
10055	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0217278901	1DE556650
10056	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0281529148	1AU886592
10057	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0284895959	1SN306368
10058	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0322214080	1SN451511
10059	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0332031284	1SN431430
10060	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0338804569	1NL387247
10061	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0341582319	1DE523627
10062	HIGH GRADE LATAM US	HG LATIN MARKETS	298785DP8	US298785DP82	1SN378292
10063	EMG AMERICAS	M/B EMG AMERICA		USG23491AA40	1MX766175
10064	EMG AMERICAS	M/B EMG AMERICA		XS0334249223	1GB454050
10065	EMG AMERICAS	M/B EMG AMERICA	675758AA4	US675758AA43	1US205503
10066	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USM8222MAD40	1US686397
10067	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0307408152	1AE938029
10068	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0380055888	1AE554594
10069	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00386SAB8	US00386SAB88	1AE713059
10070	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00386SAD4	US00386SAD45	1AE553679
10071	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	00389FAA5	US00389FAA57	1AE218620
10072	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908AA8	US524908AA83	524908AA8
10073	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908BF6	US524908BF61	524908BF6
10074	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908CF5	US524908CF52	524908CF5
10075	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908CM0	US524908CM04	524908CM0
10076	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R77	US524908R770	1US319874
10077	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PD57	US52517PD572	1US430036
10078	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PE23	US52517PE232	1US451016

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	L	M	N	O
10023	TELEFONICA DE ARGENTINA SA 8.850% 20110801	08/01/11	8.85%	ITS
10024	TRANSCANADA PIPELINES LTD MAKE WHOLE CALL	01/15/15	4.88%	ITS
10025	UNION PACIFIC CORP MAKE WHOLE CALL	01/15/15	4.88%	ITS
10026	UNITEDHEALTH GROUP INC NOTES R/MD 5.00 08/15/2014	08/15/14	5.00%	ITS
10027	VERIZON PENNSYLVANIA INC MAKE WHOLE CALL	11/15/11	5.65%	ITS
10028	VERIZON VIRGINIA INC 4.625% 20130315 SERIES# A	03/15/13	4.63%	ITS
10029	VITRO SAB DE CV 9.125% 20170201	02/01/17	9.13%	ITS
10030	***WAL-MART STORES INC NOTE R/MD 6.875 08/10/2009	08/10/09	6.88%	ITS
10031	WILMINGTON TR CORP SUB NT R/MD 8.50 04/02/2018	04/02/18	8.50%	ITS
10032	HSBC FINANCE CORP 6.500% 20090505 SERIES# EMTN	05/05/09	6.50%	ITS
10033	ARGENTINE BEVERAGES FINANCIAL TRUST 7.375% 20120322 SERIES# REGS	03/22/12	7.38%	ITS
10034	BANCO SANTANDER CHILE SA 5.375% 20141209 SERIES# REGS	12/09/14	5.38%	ITS
10035	INDUSTRIAS METALURGICAS PESCARMONA SA 11.250% 20141022 SERIES# REGS EMTN	10/22/14	11.25%	ITS
10036	LOMA NEGRA COMPANIA INDUSTRIAL ARGENTINA 7.250% 20130315 SERIES# REGS	03/15/13	7.25%	ITS
10037	SOUTHERN COPPER CORP 6.375% 20150727 SERIES# REGS	07/27/15	6.38%	ITS
10038	GPB EUROBOND FINANCE PLC FOR GAZPROMBANK 6.500% 20150923	09/23/15	6.50%	ITS
10039	NATIONAL STEEL SA 9.875% PERP	12/31/49	9.88%	ITS
10040	WORLD BK-IBRD-INTL BK REC&DEV 9.500% 20090427 SERIES# EMTN	04/27/09	9.50%	ITS
10041	C10 - EUR CAPITAL SPV LTD BVI VARIABLE RATE BOND PERP	05/09/49	6.28%	ITS
10042	KREDITANSTALT FUER WIEDERAUFBAU 9.125% 20100205 SERIES# EMTN	02/05/10	9.13%	ITS
10043	EVRAZ GROUP SA 8.875% 20130424 SERIES# REGS	04/24/13	8.88%	ITS
10044	CORP ANDINA DE FOMENTO 6.875% 20120315 SERIES# EXCH	03/15/12	6.88%	ITS
10045	TELECOM ITALIA CAPITAL SA 7.200% 20360718	07/18/36	7.20%	ITS
10046	TELEFONOS DE MEXICO SAB DE CV 5.500% 20150127	01/27/15	5.50%	ITS
10047	TEMIRBANK 9.500% 20140521 SERIES# REGS	05/21/14	9.50%	ITS
10048	VALE OVERSEAS LTD 6.250% 20160111	01/11/16	6.25%	ITS
10049	VALE OVERSEAS LTD 6.250% 20170123	01/23/17	6.25%	ITS
10050	NOBLE GROUP LTD 6.625% 20150317 SERIES# REGS	03/17/15	6.63%	ITS
10051	REDE ENERGIA SA 11.125% PERP SERIES# REGS	04/29/49	11.13%	ITS
10052	ICICI BANK LTD 5.750% 20120112 SERIES# REGS	01/12/12	5.75%	ITS
10053	PEMEX PROJECT FUNDING MASTER TMAKE WHOLE CALL	06/15/35	6.63%	ITS
10054	PEMEX PROJ FDG MASTER TR MEDIUM TERM NTS 144A R/MD 5.75 03/01/2018	03/01/18	5.75%	ITS
10055	KREDITANSTALT FUER WIEDERAUFBAU 6.750% 20100420 SERIES# EMTN	04/20/10	6.75%	ITS
10056	RABOBANK NEDERLAND NV/AUSTRALIA 6.250% 20100730 SERIES# EMTN	07/30/10	6.25%	ITS
10057	WORLD BK-IBRD-INTL BK REC&DEV 18.250% 20090206 SERIES# EMTN	02/06/09	18.25%	ITS
10058	WORLD BK-IBRD-INTL BK REC&DEV 15.250% 20090403	04/03/09	15.25%	ITS
10059	EUROPEAN INVESTMENT BANK 10.000% 20110128 SERIES# emtn EMTN	01/28/11	10.00%	ITS
10060	BANK NEDERLANDSE GEMEENTEN 7.250% 20110117 SERIES# EMTN	01/17/11	7.25%	ITS
10061	KREDITANSTALT FUER WIEDERAUFBAU 12.000% 20090729 SERIES# EMTN	07/29/09	12.00%	ITS
10062	EUROPEAN INVESTMENT BANK 4.125% 20100915	09/15/10	4.13%	ITS
10063	CEMEX SAB DE CV VARIABLE RATE BOND PERP SERIES# REGS	12/31/49	6.72%	ITS
10064	BARCLAYS BANK PLC 6.050% 20171204 SERIES# REGS EMTN	12/04/17	6.05%	ITS
10065	ODEBRECHT SA 7.500% 20171018 SERIES# 144A	10/18/17	7.50%	ITS
10066	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 6.332% 20270930 SERIES# REGS	09/30/27	6.33%	ITS
10067	DUBAI PORTS WORLD 6.250% 20170702 SERIES# REGS	07/02/17	6.25%	ITS
10068	ABU DHABI NATIONAL ENERGY CO 6.600% 20130801 SERIES# REGS	08/01/13	6.60%	ITS
10069	ABU DHABI NATIONAL ENERGY COMPANY PJSC 6.500% 20361027 SERIES# 144A	10/27/36	6.50%	ITS
10070	ABU DHABI NATIONAL ENERGY CO 7.250% 20180801 SERIES# 144A	08/01/18	7.25%	ITS
10071	TAQA ABU DHABI NATIONAL ENERGY 5.620% 20121025 SERIES# REGS	10/25/12	5.62%	ITS
10072	LEHMAN BROS HOLDINGS-CORP BOND	03/01/15	8.80%	ITS
10073	LEHMAN BROS HOLDINGS-CORP BOND	08/01/15	8.50%	ITS
10074	LEHMAN BROTHERS HOLDINGS INC	11/01/09	7.88%	ITS
10075	LEHMAN BROTHERS HOLDINGS INC 7.875% 20100815	08/15/10	7.88%	ITS
10076	LEHMAN BROTHERS HOLDINGS INC	12/27/08	2.99%	ITS
10077	LEHMAN BROTHERS HOLDINGS INC	01/14/11	5.00%	ITS
10078	LEHMAN BROTHERS HOLDINGS INC	01/23/09	2.89%	ITS

	P	Q	R	S	T	U	V
10023	(70,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10024	(50,000)	0.97	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10025	(5,000)	0.96	0.97	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10026	(30,000)	0.95	0.95	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10027	(10,000)	1.02	1.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10028	(5,000)	1.00	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10029	(500,000)	0.78	0.79	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10030	(25,000)	1.04	1.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10031	(20,000)	1.08	1.11	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10032	(45,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10033	(50,000)	1.01	1.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10034	0	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10035	(50,000)	0.89	0.93	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10036	(40,000)	0.99	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10037	(125,000)	1.01	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10038	(240,000)	0.93	0.96	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10039	(100,000)	1.03	1.04	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10040	(190,000)	0.98	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10041	(150,000)	0.77	0.78	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10042	(75,000)	0.97	1.03	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10043	(100,000)	0.99	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10044	(100,000)	1.05	1.09	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10045	(5,000)	0.92	0.93	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10046	(100,000)	0.97	0.98	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10047	(100,000)	0.78	0.81	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10048	(1,040,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10049	(136,000)	0.98	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10050	(75,000)	0.88	0.91	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10051	(100,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10052	(100,000)	0.96	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10053	(4,026,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10054	(8,202,000)	0.98	0.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10055	(32,000)	0.99	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10056	(55,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10057	(25,000)	1.02	1.13	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10058	(74,000)	0.98	1.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10059	(150,000)	0.98	1.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10060	(100,000)	1.01	1.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10061	(5,000,000)	1.02	1.04	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10062	(29,000)	1.03	1.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10063	(100,000)	0.92	0.94	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10064	(13,400,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10065	(5,000,000)	1.00	1.03	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10066	(5,540,000)	0.91	0.94	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10067	(1,000,000)	0.87	0.89	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10068	(1,500,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10069	(1,883,000)	0.84	0.87	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10070	(1,450,000)	1.02	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10071	(6,085,000)	0.98	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10072	0	0.93	0.94	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10073	0	0.92	0.93	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10074	0	0.92	0.92	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10075	(1,469,000)	0.82	0.83	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10076	0	0.98	0.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10077	0	0.76	0.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10078	0	0.96	0.96	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
10079	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10080	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10081	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10082	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10083	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10084	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10085	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10086	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10087	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10088	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10089	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10090	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10091	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10092	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10093	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10094	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10095	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10096	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10097	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10098	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10099	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10100	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10101	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10102	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10103	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10104	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10105	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10106	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10107	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10108	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10109	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10110	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10111	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10112	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10113	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10114	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10115	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10116	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10117	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10118	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10119	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10120	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10121	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10122	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10123	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10124	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10125	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10126	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10127	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10128	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10129	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10130	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10131	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10132	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10133	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10134	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
10079	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PF71	US52517PF718	1US517600
10080	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PG96	US52517PG963	1US538846
10081	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK83	US52517PK833	1US667652
10082	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PN98	US52517PN985	1US726201
10083	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PR78	US52517PR788	1US791122
10084	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PSC6	US52517PSC67	52517PSC6
10085	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PSZ5	US52517PSZ52	1US054976
10086	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVU2	US52517PVU29	1US141732
10087	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PW31	US52517PW317	1US853690
10088	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PXT3	US52517PXT38	1US244528
10089	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PXU0	US52517PXU01	1US244536
10090	HIGH GRADE CREDIT US	HG FLOW TRADING US	5252M0BZ9	US5252M0BZ91	1US330079
10091	HIGH GRADE CREDIT US	HG FLOW TRADING US	5252M0FD4	US5252M0FD44	1US433279
10092	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USN3033QAT96	1NL431227
10093	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP70809AB71	1TT448931
10094	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP78954AA52	1TT889662
10095	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USX8662DAV92	1FI780376
10096	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	001814AR3	US001814AR37	1US720097
10097	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	003876AA7	US003876AA78	1US699127
10098	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	012873AK1	US012873AK13	012873AK1
10099	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013716AT2	US013716AT21	1CA121477
10100	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013716AV7	US013716AV76	1US335813
10101	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AD3	US013817AD35	013817AD3
10102	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AF8	US013817AF82	013817AF8
10103	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AH4	US013817AH49	1US075005
10104	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AK7	US013817AK77	1US803042
10105	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AP6	US013817AP64	1US894991
10106	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AS0	US013817AS04	1US541071
10107	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	022249AU0	US022249AU09	1US876832
10108	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	05523UAA8	US05523UAA88	05523UAA8
10109	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	055451AA6	US055451AA63	1AU080600
10110	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	067901AA6	US067901AA64	1CA253031
10111	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	11041RAL2	US11041RAL24	1US447121
10112	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	12626PAF0	US12626PAF09	1US765993
10113	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	12626PAH6	US12626PAH64	1US679145
10114	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	127210AB8	US127210AB87	1US447345
10115	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BL5	US136375BL52	1CA693467
10116	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BQ4	US136375BQ40	1CA124661
10117	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136385AK7	US136385AK78	1CA846222
10118	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136385AL5	US136385AL51	1CA846289
10119	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	201723AH6	US201723AH68	1US961642
10120	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	233835AQ0	US233835AQ08	333604635
10121	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	23383FBU8	US23383FBU84	1US677164
10122	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	25243YAG4	US25243YAG44	1GB326506
10123	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	25243YAH2	US25243YAH27	1US690068
10124	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	25243YAJ8	US25243YAJ82	1GB689960
10125	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	268789AA2	US268789AA24	1NL431201
10126	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	268789AB0	US268789AB07	1NL431219
10127	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	29245JAB8	US29245JAB89	1CL558106
10128	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	29268BAC5	US29268BAC54	1LU103333
10129	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	377372AC1	US377372AC16	1GB456857
10130	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	378272AA6	US378272AA66	1US157852
10131	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	411336AA8	US411336AA85	1AU070528
10132	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	500472AC9	US500472AC95	1NL389946
10133	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	505861AB0	US505861AB03	1FR650033
10134	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	651639AE6	US651639AE60	1US310139

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
10079	LEHMAN BROTHERS HOLDINGS INC	04/04/16	3.15%	ITS
10080	LEHMAN BROS HLDGS INC MEDIUM TERM NOTE R/MD 5.75 04/25/2011	04/25/11	5.75%	ITS
10081	LEHMAN BROTHERS HOLDINGS INC	08/21/09	2.91%	ITS
10082	LEHMAN BROTHERS HOLDINGS INC	11/16/09	2.91%	ITS
10083	LEHMAN BROTHERS HOLDINGS INC	01/12/12	3.02%	ITS
10084	LEHMAN BROTHERS HOLDINGS-MTN	01/18/12	6.63%	ITS
10085	LEHMAN BROTHERS HOLDINGS INC	11/15/17	5.88%	ITS
10086	LEHMAN BROTHERS HOLDINGS INC 3.600% 20090313	03/13/09	3.60%	ITS
10087	LEHMAN BROTHERS HOLDINGS INC FRN 20090323 SERIES# MTN1 MTN	03/23/09	2.87%	ITS
10088	LEHMAN BROTHERS HOLDINGS INC	11/10/09	3.95%	ITS
10089	LEHMAN BROTHERS HOLDINGS INC	11/10/09	3.05%	ITS
10090	LEHMAN BROTHERS HOLDINGS INC 5.625% 20130124 SERIES# MTN	01/24/13	5.63%	ITS
10091	LEHMAN BROTHERS HOLDINGS INC 6.875% 20180502 SERIES# MTN	05/02/18	6.88%	ITS
10092	E.ON INTERNATIONAL FINANCE BV 5.800% 20180430 SERIES# REGS	04/30/18	5.80%	ITS
10093	NATIONAL GAS CO OF TRINIDAD & TOBAGO LTD 6.050% 20360115 SERIES# REGS	01/15/36	6.05%	ITS
10094	PETROLEUM CO OF TRINIDAD & TOBAGO LTD 6.000% 20220508 SERIES# REGS	05/08/22	6.00%	ITS
10095	STORA ENSO OYJ 6.404% 20160415 SERIES# REGS	04/15/16	6.40%	ITS
10096	ANR PIPELINE-CORP BOND	11/01/21	9.63%	ITS
10097	ABX FINANCECO INC 5.750% 20161015 SERIES# 144A	10/15/16	5.75%	ITS
10098	ALBERTA ENERGY LTD R/MD 7.375 11/01/2031	11/01/31	7.38%	ITS
10099	ALCAN INC 5.200% 20140115	01/15/14	5.20%	ITS
10100	ALCAN INC 5.000% 20150601	06/01/15	5.00%	ITS
10101	ALCOA INC	06/01/11	6.50%	ITS
10102	ALCOA INC MAKE WHOLE CALL	01/15/12	6.00%	ITS
10103	ALCOA INC	01/15/13	5.38%	ITS
10104	ALCOA INC MAKE WHOLE CALL	02/01/37	5.95%	ITS
10105	ALCOA INC NT 5.72%19 R/MD 5.72 02/23/2019	02/23/19	5.72%	ITS
10106	ALCOA INC NOTES R/MD 6.75 07/15/2018	07/15/18	6.75%	ITS
10107	ALUMINUM COMPANY OF AMERICA NOTES CALL M/W + 15BP R/MD 6.75 01/15/2028	01/15/28	6.75%	ITS
10108	BAE SYSTEMS HOLDINGS INC 6.400% 20111215 SERIES# 144A	12/15/11	6.40%	ITS
10109	BHP BILLITON FINANCE USA LTD 4.800% 20130415	04/15/13	4.80%	ITS
10110	BARRICK GOLD CORP MAKE WHOLE CALL	11/15/34	5.80%	ITS
10111	BRITISH AEROSPACE FINANCE INC 7.500% 20270701 SERIES# 144A	07/01/27	7.50%	ITS
10112	CRH AMERICA INC MAKE WHOLE CALL	10/15/33	6.40%	ITS
10113	CRH AMERICA INC MAKE WHOLE CALL	09/30/11	5.63%	ITS
10114	CADBURY SCHWEPPES US FINANCE LLC 5.125% 20131001 SERIES# 144A	10/01/13	5.13%	ITS
10115	***CANADIAN NATIONAL RAILWAY CO SR NT R/MD 6.25 08/01/2034	08/01/34	6.25%	ITS
10116	***CANADIAN NATIONAL RAILWAY R/MD 6.375 11/15/2037	11/15/37	6.38%	ITS
10117	CANADIAN NATURAL RESOURCES LTD 5.700% 20170515	05/15/17	5.70%	ITS
10118	CANADIAN NATURAL RESOURCES LTD 6.250% 20380315	03/15/38	6.25%	ITS
10119	COMMERCIAL METALS CO R/MD 6.50 07/15/2017	07/15/17	6.50%	ITS
10120	DAIMLER FINANCE NORTH AMERICA LLC 8.500% 20310118	01/18/31	8.50%	ITS
10121	DAIMLER FINANCE NORTH AMERICA LLC 5.750% 20110908 SERIES# MTN	09/08/11	5.75%	ITS
10122	DIAGEO CAPITAL PLC 4.375% 20100503	05/03/10	4.38%	ITS
10123	DIAGEO CAPITAL PLC 5.875% 20360930	09/30/36	5.88%	ITS
10124	DIAGEO CAPITAL PLC 5.500% 20160930	09/30/16	5.50%	ITS
10125	E.ON INTERNATIONAL FINANCE BV 5.800% 20180430 SERIES# 144A	04/30/18	5.80%	ITS
10126	E.ON INTERNATIONAL FINANCE BV 6.650% 20380430 SERIES# 144A	04/30/38	6.65%	ITS
10127	EMPRESA NACIONAL DEL PETROLEO 4.875% 20140315 SERIES# 144A	03/15/14	4.88%	ITS
10128	ENEL FINANCE INTERNATIONAL SA 6.800% 20370915 SERIES# 144A	09/15/37	6.80%	ITS
10129	GLAXOSMITHKLINE CAPITAL PLC 4.850% 20130515	05/15/13	4.85%	ITS
10130	GLENCORE FUNDING LLC MAKE WHOLE CALL	04/15/14	6.00%	ITS
10131	HANSON AUSTRALIA FUNDING LTD 5.250% 20130315	03/15/13	5.25%	ITS
10132	KONINKLIJKE PHILIPS ELECTRONICS NV 6.875% 20380311	03/11/38	6.88%	ITS
10133	LAFARGE SA 6.500% 20160715	07/15/16	6.50%	ITS
10134	NEWMONT MINING CORP MAKE WHOLE CALL	04/01/35	5.88%	ITS

	P	Q	R	S	T	U	V
10079	0	0.82	0.82	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10080	0	0.80	0.82	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10081	0	0.91	0.92	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10082	0	0.85	0.85	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10083	0	0.82	0.83	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10084	0	0.83	0.84	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10085	0	0.77	0.79	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10086	0	0.93	0.93	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10087	0	0.94	0.94	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10088	0	0.84	0.86	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10089	0	0.90	0.90	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10090	0	0.82	0.83	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10091	0	0.82	0.85	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10092	(1,500,000)	0.99	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10093	(2,175,000)	0.89	0.90	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10094	(3,000,000)	0.96	0.98	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10095	(7,000,000)	0.82	0.82	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10096	(39,000)	1.30	1.34	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10097	(6,000,000)	0.94	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10098	(3,000)	1.06	1.09	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10099	(11,617,000)	0.97	0.98	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10100	(14,032,000)	0.94	0.96	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10101	(54,000)	1.03	1.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10102	(250,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10103	(1,050,000)	0.98	0.99	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10104	(2,994,000)	0.85	0.86	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10105	(25,467,000)	0.90	0.91	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10106	(821,000)	1.00	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10107	(4,840,000)	0.92	0.93	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10108	(4,850,000)	1.04	1.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10109	(18,000,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10110	(3,070,000)	0.82	0.84	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10111	(976,000)	1.10	1.11	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10112	(6,200,000)	0.77	0.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10113	(3,500,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10114	(500,000)	0.97	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10115	(1,000,000)	1.02	1.03	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10116	(960,000)	1.03	1.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10117	(7,000,000)	0.96	0.98	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10118	0	0.90	0.93	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10119	(705,000)	0.97	0.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10120	(11,789,000)	1.03	1.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10121	(425,000)	1.01	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10122	(377,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10123	(425,000)	0.94	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10124	(3,475,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10125	(10,130,000)	0.99	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10126	(11,281,000)	1.01	1.04	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10127	(90,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10128	(49,000)	1.04	1.07	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10129	(546,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10130	(600,000)	0.95	0.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10131	(400,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10132	(3,050,000)	1.02	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10133	(7,950,000)	0.94	0.95	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10134	(8,835,000)	0.81	0.83	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10135	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10136	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10137	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10138	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10139	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10140	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10141	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10142	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10143	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10144	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10145	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10146	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10147	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10148	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10149	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10150	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10151	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10152	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10153	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10154	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10155	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10156	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10157	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10158	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10159	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10160	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10161	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10162	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10163	0740057D5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10164	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10165	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10166	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10167	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10168	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10169	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10170	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10171	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10172	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10173	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10174	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10175	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10176	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10177	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10178	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10179	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10180	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10181	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10182	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10183	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10184	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10185	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10186	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10187	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10188	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10189	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10190	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10135	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	65334HAD4	US65334HAD44	1CA718553
10136	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	670346AE5	US670346AE56	1US380389
10137	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	670346AK1	US670346AK17	1US485121
10138	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	698900AF4	US698900AF47	1CA801045
10139	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	705006AB0	US705006AB05	1GB447245
10140	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	705010AA4	US705010AA42	1GB450363
10141	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	767201AD8	US767201AD89	1AU526131
10142	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	78572MAD7	US78572MAD74	1GB640807
10143	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	81013TAB7	US81013TAB70	1GB363160
10144	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	822582AA0	US822582AA01	1US581044
10145	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	87656XAA9	US87656XAA90	1GB255432
10146	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	87927VAE8	US87927VAE83	1US239064
10147	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	87927VAF5	US87927VAF58	1US238314
10148	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	884903AZ8	US884903AZ87	1CA161325
10149	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	884903BB0	US884903BB01	1CA517674
10150	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	887315AY5	US887315AY59	1US761539
10151	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	89352HAE9	US89352HAE99	1CA565186
10152	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912656AG0	US912656AG05	1US284706
10153	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912909AD0	US912909AD03	1US903776
10154	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	915436AC3	US915436AC33	915436AC3
10155	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	91911TAG8	US91911TAG85	1KY746139
10156	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	929160AF6	US929160AF66	1US287774
10157	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	929160AJ8	US929160AJ88	1US516982
10158	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	92931NAB6	US92931NAB64	1GB313090
10159	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	98417EAA8	US98417EAA82	1CA726283
10160	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	055451AB4	US055451AB47	1AU728547
10161	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	055451AF5	US055451AF50	1AU858500
10162	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	74726MAG4	US74726MAG42	1AU726129
10163	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	980888AA9	US980888AA99	1AU813471
10164	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USY68851AK32	6231970C5
10165	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USY68856AA47	8TK000817
10166	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0268226536	1IN683230
10167	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	46507NAA8	US46507NAA81	1IL453057
10168	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	46507WAG5	US46507WAG50	46507WAG5
10169	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	636203AA9	US636203AA95	1US448525
10170	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USG2024RAA98	1MX815915
10171	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USG23491AA40	1MX766175
10172	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP1047VAB38	1AR773034
10173	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP1393WAA38	1MX700885
10174	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP1393WAB11	1MX701131
10175	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP3143NAE42	1CL104745
10176	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP3143NAF17	1CL247288
10177	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USP37110AB25	1CL558114
10178	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		XS0289333048	1NL830162
10179	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	02364WAH8	US02364WAH88	1MX287859
10180	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	059520AA4	US059520AA47	1CL827808
10181	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	126513AA8	US126513AA84	1MX766167
10182	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	151191AL7	US151191AL70	1CL120139
10183	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	219868BL9	US219868BL92	1SN760200
10184	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	21987BAG3	US21987BAG32	1CL057240
10185	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	29245JAB8	US29245JAB89	1CL558106
10186	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	40049JAX5	US40049JAX54	1MX573704
10187	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	84265VAB1	US84265VAB18	1US845332
10188	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	879403AL7	US879403AL70	1MX189030
10189	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	91911TAG8	US91911TAG85	1KY746139
10190	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWL1	US52517PWL11	1US298151

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
10135	NEXEN INC MAKE WHOLE CALL	03/10/15	5.20%	ITS
10136	NUCOR CORP SR NOTE R/MD 4.875 10/01/2012	10/01/12	4.88%	ITS
10137	NUCOR CORP MAKE WHOLE CALL	06/01/18	5.85%	ITS
10138	***PANCANADIAN PETE LTD R/MD 6.30 11/01/2011	11/01/11	6.30%	ITS
10139	PEARSON DOLLAR FINANCE PLC 5.700% 20140601 SERIES# 144A	06/01/14	5.70%	ITS
10140	PEARSON DOLLAR FINANCE TWO PLC 5.500% 20130506 SERIES# 144A	05/06/13	5.50%	ITS
10141	RIO TINTO FINANCE USA LTD 7.125% 20280715	07/15/28	7.13%	ITS
10142	SABMILLER PLC 6.500% 20160701 SERIES# 144A	07/01/16	6.50%	ITS
10143	SCOTTISH POWER LTD 5.375% 20150315	03/15/15	5.38%	ITS
10144	SHELL INTERNATIONAL FINANCE BV 5.625% 20110627	06/27/11	5.63%	ITS
10145	TATE & LYLE INTERNATIONAL FINANCE PLC 5.000% 20141115 SERIES# 144A	11/15/14	5.00%	ITS
10146	TELECOM ITALIA CAPITAL SA 5.250% 20131115	11/15/13	5.25%	ITS
10147	TELECOM ITALIA CAPITAL SA 6.375% 20331115	11/15/33	6.38%	ITS
10148	THOMSON CORP R/MD 5.70 10/01/2014	10/01/14	5.70%	ITS
10149	THOMSON REUTERS CORP 6.500% 20180715	07/15/18	6.50%	ITS
10150	TIME WARNER INC-CORP BOND	06/15/18	6.88%	ITS
10151	TRANSCANADA PIPELINES LTD 7.250% 20380815	08/15/38	7.25%	ITS
10152	USX CORP SR NT R/MD 7.00 02/01/2018	02/01/18	7.00%	ITS
10153	UNITED STATES STEEL CORP MAKE WHOLE CALL	06/01/37	6.65%	ITS
10154	UPM-KYMMENE OYJ 7.450% 20271126 SERIES# 144A	11/26/27	7.45%	ITS
10155	VALE OVERSEAS LTD 6.250% 20170123	01/23/17	6.25%	ITS
10156	VULCAN MATERIALS CO MAKE WHOLE CALL	11/30/17	6.40%	ITS
10157	VULCAN MATERIALS CO 6.300% 20130615	06/15/13	6.30%	ITS
10158	WPP FINANCE UK CORP 5.875% 20140615	06/15/14	5.88%	ITS
10159	XSTRATA FINANCE CANADA LTD MAKE WHOLE CALL	11/16/11	5.50%	ITS
10160	BHP BILLITON FINANCE USA LTD 5.250% 20151215	12/15/15	5.25%	ITS
10161	BHP BILLITON FINANCE LTD 5.400% 20170329	03/29/17	5.40%	ITS
10162	QANTAS AIRWAYS LTD 6.050% 20160415 SERIES# 144A	04/15/16	6.05%	ITS
10163	WOOLWORTHS LTD 5.550% 20151115 SERIES# 144A	11/15/15	5.55%	ITS
10164	PETROLIAM NASIONAL BHD 7.625% 20261015 SERIES# REGS	10/15/26	7.63%	ITS
10165	PETRONAS CAPITAL LTD 7.000% 20120522 SERIES# REGS	05/22/12	7.00%	ITS
10166	BANK OF INDIA/LONDON VARIABLE RATE BOND 20210922 SERIES# EMTN	09/22/21	6.63%	ITS
10167	THE ISRAEL ELECTRIC CORPORATION LIMITED 7.250% 20190115 SERIES# REGS EMTN	01/15/19	7.25%	ITS
10168	ISRAEL ELECTRIC CORP LTD 7.950% 20110530 SERIES# REGS	05/30/11	7.95%	ITS
10169	NATIONAL GAS CO OF TRINIDAD & TOBAGO LTD 6.050% 20360115 SERIES# 144A	01/15/36	6.05%	ITS
10170	CEMEX SAB DE CV VARIABLE RATE BOND PERP SERIES# REGS	12/31/49	6.64%	ITS
10171	CEMEX SAB DE CV VARIABLE RATE BOND PERP SERIES# REGS	12/31/49	6.72%	ITS
10172	BANCO MACRO SA VARIABLE RATE BOND 20361218 SERIES# REGS	12/18/36	9.75%	ITS
10173	BANCO MERCANTIL DEL NORTE SA VARIABLE RATE BOND 20211013 SERIES# REGS	10/13/21	6.86%	ITS
10174	BANCO MERCANTIL DEL NORTE SA VARIABLE RATE BOND 20161013 SERIES# REGS	10/13/16	6.14%	ITS
10175	CORP NACIONAL DEL COBRE DE CHILE - CODEL 5.500% 20131015 SERIES# REGS	10/15/13	5.50%	ITS
10176	CORP NACIONAL DEL COBRE DE CHILE - CODEL 4.750% 20141015 SERIES# REGS	10/15/14	4.75%	ITS
10177	EMPRESA NACIONAL DEL PETROLEO 4.875% 20140315 SERIES# REGS	03/15/14	4.88%	ITS
10178	CEMEX FINANCE EUROPE BV 4.750% 20140305	03/05/14	4.75%	ITS
10179	AMERICA MOVIL SAB DE CV 5.750% 20150115	01/15/15	5.75%	ITS
10180	BANCO DE CHILE 6.250% 20160615 SERIES# 144A	06/15/16	6.25%	ITS
10181	CEMEX SAB DE CV VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	6.72%	ITS
10182	CELULOSA ARAUCO Y CONSTITUCION SA 5.125% 20130709	07/09/13	5.13%	ITS
10183	CORP ANDINA DE FOMENTO 5.750% 20170112	01/12/17	5.75%	ITS
10184	CORP NACIONAL DEL COBRE DE CHILE - CODEL 6.375% 20121130 SERIES# 144A	11/30/12	6.38%	ITS
10185	EMPRESA NACIONAL DEL PETROLEO 4.875% 20140315 SERIES# 144A	03/15/14	4.88%	ITS
10186	GRUPO TELEVISA SA 6.000% 20180515	05/15/18	6.00%	ITS
10187	SOUTHERN COPPER CORP MAKE WHOLE CALL	07/27/15	6.38%	ITS
10188	TELEFONOS DE MEXICO SAB DE CV 4.500% 20081119	11/19/08	4.50%	ITS
10189	VALE OVERSEAS LTD 6.250% 20170123	01/23/17	6.25%	ITS
10190	LEHMAN BROTHERS HOLDINGS-FRN	05/12/14	6.18%	ITS

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	P	Q	R	S	T	U	V
10135	(400,000)	0.95	0.95	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10136	(1,525,000)	1.01	1.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10137	(5,000,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10138	(5,000,000)	1.04	1.06	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10139	(250,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10140	(1,300,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10141	(4,850,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10142	(6,755,000)	1.00	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10143	(5,935,000)	0.98	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10144	(1,600,000)	1.05	1.07	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10145	(50,000)	0.91	0.93	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10146	(1,436,000)	0.94	0.96	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10147	(250,000)	0.87	0.89	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10148	(2,465,000)	1.00	1.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10149	(10,215,000)	1.01	1.03	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10150	(4,995)	1.05	1.06	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10151	(195,000)	1.03	1.04	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10152	(5,705,000)	0.96	0.97	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10153	(3,896,000)	0.83	0.85	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10154	(3,500,000)	0.75	0.77	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10155	(5,000,000)	0.98	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10156	(7,700,000)	0.94	0.96	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10157	(14,500,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10158	(624,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10159	(1,766,000)	0.99	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10160	(10,444,000)	0.97	0.98	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10161	(14,500,000)	0.96	0.99	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10162	(17,185,000)	0.91	0.94	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10163	(2,560,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10164	0	1.20	1.23	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10165	(75,000)	1.08	1.10	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10166	(325,000)	0.93	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10167	(1,825,000)	1.01	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10168	(338,000)	1.05	1.07	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10169	(425,000)	0.89	0.90	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10170	(630,000)	0.92	0.94	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10171	(2,908,000)	0.92	0.94	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10172	(3,720,000)	0.65	0.67	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10173	(163,000)	0.95	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10174	(228,000)	0.98	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10175	(1,345,000)	1.02	1.04	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10176	(856,000)	0.98	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10177	(300,000)	0.97	0.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10178	(1,700,000)	0.84	0.87	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10179	(11,975,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10180	(775,000)	1.02	1.03	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10181	(5,000,000)	0.92	0.94	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10182	(21,000)	1.00	1.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10183	(371,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10184	(747,000)	1.06	1.07	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10185	(890,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10186	(2,250,000)	0.97	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10187	(1,575,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10188	(3,000,000)	1.00	1.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10189	(10,000,000)	0.98	0.99	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10190	0	0.64	0.65	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10191	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10192	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10193	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10194	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10195	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10196	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10197	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10198	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10199	93111131	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10200	93111232	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10201	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10202	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10203	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10204	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10205	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10206	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10207	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10208	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10209	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10210	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10211	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10212	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10213	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10214	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10215	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10216	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10217	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10218	93111336	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10219	93111336	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10220	93111336	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10221	93111336	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10222	93111336	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10223	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10224	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10225	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10226	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10227	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10228	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10229	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10230	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10231	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10232	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10233	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10234	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10235	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10236	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10237	93113066	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10238	93113066	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10239	93113066	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10240	93113066	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10241	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10242	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10243	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10244	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10245	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10246	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10191	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDY4	US52519FDY43	1US547573
10192	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CT2	US5252M0CT23	1US349889
10193	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EU7	US5252M0EU77	1US395866
10194	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US		USU02687BW75	5BDMMD50
10195	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	020002AV3	US020002AV33	5BBNPD50
10196	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	026874BR7	US026874BR71	5BDDYW10
10197	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	53079EAR5	US53079EAR53	5BDNGC10
10198	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	98876YAA8	US98876YAA82	52783490
10199	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	98877CAA5	US98877CAA53	5BBNPT70
10200	HIGH GRADE CREDIT US	HG FLOW TRADING US	361706AA2	US361706AA27	55177780
10201	HIGH GRADE CREDIT US	HG FLOW TRADING US	281023AU5	US281023AU52	5BCKDH70
10202	HIGH GRADE CREDIT US	HG FLOW TRADING US	29250RAN6	US29250RAN61	5BDTGB60
10203	HIGH GRADE CREDIT US	HG FLOW TRADING US	45031UAS0	US45031UAS06	56548310
10204	HIGH GRADE CREDIT US	HG FLOW TRADING US	48666KAM1	US48666KAM18	53010890
10205	HIGH GRADE CREDIT US	HG FLOW TRADING US	62940QAA3	US62940QAA31	59661630
10206	HIGH GRADE CREDIT US	HG FLOW TRADING US	655664AK6	US655664AK61	5BCSDH60
10207	HIGH GRADE CREDIT US	HG FLOW TRADING US	708130AC3	US708130AC31	5BBDBM80
10208	HIGH GRADE CREDIT US	HG FLOW TRADING US	744499AP9	US744499AP93	5BDDRK10
10209	HIGH GRADE CREDIT US	HG FLOW TRADING US	868536AS2	US868536AS27	58581580
10210	HIGH GRADE CREDIT US	HG FLOW TRADING US	87612EAU0	US87612EAU01	5BCNMV50
10211	HIGH GRADE CREDIT US	HG FLOW TRADING US	893830AS8	US893830AS85	5BCLBP20
10212	HIGH GRADE CREDIT US	HG FLOW TRADING US	98385XAT3	US98385XAT37	5BDQNB80
10213	CREDIT FINANCING AMERICAS	M/B CORPORATES		USG1315RAA98	5BDGRD50
10214	CREDIT FINANCING AMERICAS	M/B CORPORATES		USN7677FAA68	5BCBLL60
10215	CREDIT FINANCING AMERICAS	M/B CORPORATES	373737AA3	US373737AA33	53480710
10216	CREDIT FINANCING AMERICAS	M/B CORPORATES	682391AC1	US682391AC16	53461970
10217	CREDIT FINANCING AMERICAS	M/B CORPORATES	P7448MAF6	USP7448MAF60	5BCCTT70
10218	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US		USU02687CB20	5BDRJF70
10219	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	026874BU0	US026874BU01	5BDRGB50
10220	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	02687QDG0	US02687QDG01	5BCTHQ70
10221	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	171232AR2	US171232AR24	5BDDCG00
10222	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	964152AA0	US964152AA01	59765250
10223	MAP AMERICAS	3RD PARTY RELATIONSHIPS	248019AC5	US248019AC59	50796710
10224	MAP AMERICAS	3RD PARTY RELATIONSHIPS	277461BD0	US277461BD00	51877330
10225	MAP AMERICAS	3RD PARTY RELATIONSHIPS	285661AD6	US285661AD69	52065710
10226	MAP AMERICAS	3RD PARTY RELATIONSHIPS	338032BB0	US338032BB02	56639920
10227	MAP AMERICAS	3RD PARTY RELATIONSHIPS	437076AR3	US437076AR36	58249310
10228	MAP AMERICAS	3RD PARTY RELATIONSHIPS	529772AD7	US529772AD74	5BDFZP80
10229	MAP AMERICAS	3RD PARTY RELATIONSHIPS	532716AH0	US532716AH08	50536100
10230	MAP AMERICAS	3RD PARTY RELATIONSHIPS	576203AJ2	US576203AJ29	5BDQQW90
10231	MAP AMERICAS	3RD PARTY RELATIONSHIPS	577081AS1	US577081AS15	5BCVSJ30
10232	MAP AMERICAS	3RD PARTY RELATIONSHIPS	62913FAJ1	US62913FAJ12	5BCHMG30
10233	MAP AMERICAS	3RD PARTY RELATIONSHIPS	676220AF3	US676220AF38	51760990
10234	MAP AMERICAS	3RD PARTY RELATIONSHIPS	681919AS5	US681919AS54	56330840
10235	MAP AMERICAS	3RD PARTY RELATIONSHIPS	792228AD0	US792228AD03	5BBMKM60
10236	MAP AMERICAS	3RD PARTY RELATIONSHIPS	970648AB7	US970648AB74	53369690
10237	HIGH YIELD - AME	HY FLOW US	857689AT0	US857689AT08	53406080
10238	HIGH YIELD - AME	HY FLOW US	857689BA0	US857689BA08	54708080
10239	HIGH YIELD - AME	HY FLOW US	88033GAY6	US88033GAY61	51103300
10240	HIGH YIELD - AME	HY FLOW US	89816WAA4	US89816WAA45	52965270
10241	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	00873NAD5	US00873NAD57	59429620
10242	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	060505DR2	US060505DR26	5BCPRB70
10243	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	125577AX4	US125577AX41	59797050
10244	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	172967ER8	US172967ER86	5BDCGK60
10245	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	69349DAA4	US69349DAA46	5BCRHJ60
10246	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	929903EF5	US929903EF56	5BCZRQ00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10191	LEHMAN BROS HLDGS INC LEHMAN NOTES R/MD 5.45 07/19/2030	07/19/30	5.45%	ITS
10192	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM NTS R/MD 8.375 02/27/2023	02/27/23	8.38%	ITS
10193	LEHMAN BROTHERS HOLDINGS INC VARIABLE RATE BOND 20230327 SERIES# MTN	03/27/23	9.25%	ITS
10194	***AMERICAN INTERNATIONAL GROUP INC JR SUB DEB SER A-6 REG S R/MD 8.175 05/15/2058	05/15/58	8.18%	TMS
10195	ALLSTATE CORP/THE	05/15/37	6.13%	TMS
10196	AMERICAN INTERNATIONAL GROUP I	05/15/58	8.18%	TMS
10197	LIBERTY MUT GROUP INC 144A R/MD 10.75 06/15/2088	06/15/88	10.75%	TMS
10198	ZFS FINANCE USA TRUST II	12/15/65	6.45%	TMS
10199	ZFS FINANCE USA TRUST I	05/09/37	6.50%	TMS
10200	GG1B FDG CORP SECD LSE OBLIG BD R/MD 7.43 01/15/2011	01/15/11	7.43%	TMS
10201	EDISON MISSION ENERGY MAKE WHOLE CALL	05/15/17	7.00%	TMS
10202	ENBRIDGE ENERGY PARTNERS L P NT 6.5%18 R/MD 6.50 04/15/2018	04/15/18	6.50%	TMS
10203	ISTAR FINANCIAL INC MAKE WHOLE CALL	04/15/10	5.38%	TMS
10204	KB HOME MAKE WHOLE CALL	06/15/15	6.25%	TMS
10205	NSG HOLDINGS II LLC	12/15/25	7.75%	TMS
10206	NORDSTROM INC MAKE WHOLE CALL	01/15/18	6.25%	TMS
10207	JC PENNEY CORP INC	10/15/36	6.38%	TMS
10208	PUBLIC SERVICE COMPANY OF NEW MEXICO SENIOR UNSECURED NOTES R/MD 7.95 05/15/2018	05/15/18	7.95%	TMS
10209	SUPERVALU INC SR NT R/MD 7.50 11/15/2014	11/15/14	7.50%	TMS
10210	TARGET CORP MAKE WHOLE CALL	01/15/38	7.00%	TMS
10211	TRANSOCEAN INC 6.000% 20180315	03/15/18	6.00%	TMS
10212	XTO ENERGY INC SR NT R/MD 6.50 12/15/2018	12/15/18	6.50%	TMS
10213	BRASKEM FINANCE LTD 7.250% 20180605 SERIES# REGS	06/05/18	7.25%	TMS
10214	***SABIC INNOVATIVE PLAST REG S R/MD 9.50 08/15/2015	08/15/15	9.50%	TMS
10215	GERDAU SA 8.875% PERP SERIES# 144A	12/31/49	8.88%	TMS
10216	155 EAST TROPICANA LLC/155 EAS	04/01/12	8.75%	TMS
10217	CORPORACION DURANGO 10.500% 20171005 SERIES# REGS	10/05/17	10.50%	TMS
10218	AMERICAN INTL GROUP REG S R/MD 8.25 08/15/2018	08/15/18	8.25%	TMS
10219	AMERICAN INTERNATIONAL GROUP I	08/15/18	8.25%	TMS
10220	AMERICAN INTERNATIONAL GROUP I	01/16/18	5.85%	TMS
10221	CHUBB CORP	05/15/18	5.75%	TMS
10222	WHITE MOUNTAINS RE GROUP LTD 6.375% 20170320 SERIES# 144A	03/20/17	6.38%	TMS
10223	DELUXE CORP MAKE WHOLE CALL	12/15/12	5.00%	TMS
10224	EASTMAN KODAK CO	11/15/13	7.25%	TMS
10225	ELECTRONIC DATA SYSTEMS CORP MAKE WHOLE CALL	08/01/13	6.50%	TMS
10226	FISHER SCIENTIFIC INTERNATIONA	07/01/15	6.13%	TMS
10227	HOME DEPOT INC MAKE WHOLE CALL	12/16/13	5.25%	TMS
10228	LEXMARK INTL INC SR SECD NT R/MD 5.90 06/01/2013	06/01/13	5.90%	TMS
10229	LTD BRANDS INC MAKE WHOLE CALL	12/01/12	6.13%	TMS
10230	MASSEY ENERGY CO SR NT CONV R/MD 3.25 08/01/2015	08/01/15	3.25%	TMS
10231	MATTEL INC MAKE WHOLE CALL	03/15/13	5.63%	TMS
10232	NII HLDGS INC NT CONV R/MD 3.125 06/15/2012	06/15/12	3.13%	TMS
10233	OFFICE DEPOT INC MAKE WHOLE CALL	08/15/13	6.25%	TMS
10234	OMNICOM GROUP INC MAKE WHOLE CALL	04/15/16	5.90%	TMS
10235	ST MARY LD & EXPL CO SR NT CONV R/MD 3.50 04/01/2027	04/01/27	3.50%	TMS
10236	WILLIS NORTH AMERICA INC MAKE WHOLE CALL	07/15/15	5.63%	TMS
10237	STATION CASINOS INC SR SUB NT R/MD 6.875 03/01/2016	03/01/16	6.88%	TMS
10238	STATION CASINOS INC	08/15/16	7.75%	TMS
10239	TENET HEALTHCARE CORP MAKE WHOLE CALL	02/01/13	7.38%	TMS
10240	TRUMP ENTERTAINMENT RESORTS IN	06/01/15	8.50%	TMS
10241	AIFUL CORP SERIES# 144A 6.000% 20111212	12/12/11	6.00%	TMS
10242	BANK AMERICA CORP SUB NOTE R/MD 8.00 01/30/2049	01/30/49	8.00%	TMS
10243	CIT GROUP INC NOTES R/MD 6.10 03/15/2067	03/15/67	6.10%	TMS
10244	CITIGROUP INC PERP PFD-E 8.4% R/MD 8.40 12/29/2099	12/29/99	8.40%	TMS
10245	PNC PREFFERED FUNDING TR 144A R/MD 8.70 12/31/2099	12/31/99	8.70%	TMS
10246	WACHOVIA CORP	02/08/49	7.98%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10191	(4,000)	0.34	0.34	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10192	0	0.63	0.63	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10193	0	0.70	0.72	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10194	(1,080,000)	45.00	45.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10195	(5,000,000)	85.75	85.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10196	0	62.06	62.09	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10197	(5,000,000)	89.00	89.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10198	(5,100,000)	84.85	84.86	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10199	(1,585,000)	83.98	84.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10200	0	102.61	102.61	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10201	(4,470,000)	96.50	96.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10202	(5,000,000)	100.15	100.18	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10203	(5,000,000)	87.00	87.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10204	(2,000,000)	85.50	85.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10205	(700,000)	97.00	97.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10206	(5,500,000)	96.05	96.06	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10207	(5,055,000)	81.21	81.23	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10208	(4,000,000)	99.50	99.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10209	(1,700,000)	99.00	99.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10210	(500,000)	104.13	104.14	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10211	(12,500,000)	98.73	98.76	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10212	(2,500,000)	100.54	100.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10213	(1,923,000)	99.25	99.27	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10214	(2,200,000)	104.00	104.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10215	(3,690,000)	102.50	102.52	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10216	(187,000)	102.25	102.29	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10217	(3,000,000)	45.00	45.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10218	(200,000)	82.00	82.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10219	(20,130,000)	82.00	82.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10220	(7,300,000)	73.00	73.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10221	(4,330,000)	95.86	95.88	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10222	(590,000)	89.38	89.41	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10223	(35,000)	83.75	83.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10224	(100,000)	97.25	97.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10225	(90,000)	104.50	104.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10226	(90,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10227	(85,000)	96.85	96.85	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10228	(90,000)	97.90	97.90	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10229	(95,000)	93.00	93.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10230	0	86.60	86.60	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10231	(50,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10232	(230,000)	84.63	84.63	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10233	(35,000)	85.00	85.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10234	(40,000)	99.50	99.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10235	0	101.97	101.97	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10236	(60,000)	91.75	91.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10237	0	43.00	43.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10238	(65,000)	67.50	67.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10239	0	95.00	95.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10240	(368)	46.00	46.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10241	(8,025,000)	85.00	85.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10242	(1,735,000)	88.00	88.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10243	(2,100,000)	41.00	41.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10244	(2,260,000)	84.00	84.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10245	0	95.26	95.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10246	(1,110,000)	68.00	68.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10247	93113103	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10248	93113249	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10249	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10250	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10251	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10252	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10253	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10254	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10255	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10256	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10257	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10258	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10259	93113275	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10260	93113281	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
10261	93113298	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10262	93113298	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10263	93113298	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10264	93113299	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10265	93114245	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
10266	93114245	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
10267	93114265	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
10268	93114453	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
10269	93115477	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
10270	93115672	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10271	93115672	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10272	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10273	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10274	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10275	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10276	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10277	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10278	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10279	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10280	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10281	93115683	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10282	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10283	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10284	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10285	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10286	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10287	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10288	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10289	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10290	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10291	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10292	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10293	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10294	93115687	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10295	93115688	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10296	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10297	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10298	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10299	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10300	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10301	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10302	93115833	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
10247	HIGH YIELD - AME	HY FLOW US	74955WAE9	US74955WAE93	54551610
10248	HIGH YIELD - AME	HY FLOW US	126304AU8	US126304AU83	5BDGPC00
10249	HIGH YIELD - AME	HY FLOW US	001623AB3	US001623AB36	56434100
10250	HIGH YIELD - AME	HY FLOW US	095173AG5	US095173AG52	54993640
10251	HIGH YIELD - AME	HY FLOW US	390606AG6	US390606AG62	54298250
10252	HIGH YIELD - AME	HY FLOW US	458743AC5	US458743AC57	54754710
10253	HIGH YIELD - AME	HY FLOW US	563571AF5	US563571AF58	51847600
10254	HIGH YIELD - AME	HY FLOW US	60740FAH8	US60740FAH82	5BBTPT20
10255	HIGH YIELD - AME	HY FLOW US	700677AK3	US700677AK37	52656650
10256	HIGH YIELD - AME	HY FLOW US	75524DAB6	US75524DAB64	59824160
10257	HIGH YIELD - AME	HY FLOW US	75524DAG5	US75524DAG51	5BBCNF20
10258	HIGH YIELD - AME	HY FLOW US	83545GAG7	US83545GAG73	52157250
10259	HIGH YIELD - AME	HY FLOW US	896215AC4	US896215AC40	51282450
10260	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	52519Y209	US52519Y2090	L0048750
10261	HIGH YIELD - AME	HY FLOW US	817320AR5	US817320AR58	5BDHSM50
10262	HIGH YIELD - AME	HY FLOW US	90343VAA6	US90343VAA61	5BCNJF90
10263	HIGH YIELD - AME	HY FLOW US	90343VAB4	US90343VAB45	5BCNJF80
10264	HIGH YIELD - AME	HY FLOW US	92839UAB3	US92839UAB35	53028690
10265	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	57383QAC3	US57383QAC33	54886490
10266	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	57383QAD1	US57383QAD16	51252790
10267	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED			5L005560
10268	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	36962GXS8	US36962GXS82	54605660
10269	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	86765BAB5	US86765BAB53	50071560
10270	HIGH YIELD - AME	HY FLOW US	88033GAY6	US88033GAY61	51103300
10271	HIGH YIELD - AME	HY FLOW US	88033GBA7	US88033GBA76	56406020
10272	HIGH YIELD - AME	HY FLOW US	031652AQ3	US031652AQ30	51939720
10273	HIGH YIELD - AME	HY FLOW US	031652AW0	US031652AW08	57598100
10274	HIGH YIELD - AME	HY FLOW US	15101QAB4	US15101QAB41	54272130
10275	HIGH YIELD - AME	HY FLOW US	33938EAN7	US33938EAN76	56247380
10276	HIGH YIELD - AME	HY FLOW US	35687MAP2	US35687MAP23	58166410
10277	HIGH YIELD - AME	HY FLOW US	462846AC0	US462846AC06	50621840
10278	HIGH YIELD - AME	HY FLOW US	549463AD9	US549463AD92	51724170
10279	HIGH YIELD - AME	HY FLOW US	800907AJ6	US800907AJ63	52435010
10280	HIGH YIELD - AME	HY FLOW US	867363AL7	US867363AL73	50559210
10281	HIGH YIELD - AME	HY FLOW US	89421EAC7	US89421EAC75	5BBWDM80
10282	HIGH YIELD - AME	HY FLOW US	029912AM4	US029912AM42	55090610
10283	HIGH YIELD - AME	HY FLOW US	151352AB7	US151352AB77	55237460
10284	HIGH YIELD - AME	HY FLOW US	17453BAP6	US17453BAP67	55536950
10285	HIGH YIELD - AME	HY FLOW US	656569AG5	US656569AG53	5BCXXH70
10286	HIGH YIELD - AME	HY FLOW US	656569AK6	US656569AK65	5BCXDS50
10287	HIGH YIELD - AME	HY FLOW US	749121BP3	US749121BP30	51772610
10288	HIGH YIELD - AME	HY FLOW US	749121BV0	US749121BV08	54066920
10289	HIGH YIELD - AME	HY FLOW US	74913EAH3	US74913EAH36	54099180
10290	HIGH YIELD - AME	HY FLOW US	74913EAJ9	US74913EAJ91	54090510
10291	HIGH YIELD - AME	HY FLOW US	74913GAC9	US74913GAC96	55035720
10292	HIGH YIELD - AME	HY FLOW US	74913GAE5	US74913GAE52	55037590
10293	HIGH YIELD - AME	HY FLOW US	74913GAG0	US74913GAG01	59514020
10294	HIGH YIELD - AME	HY FLOW US	74913GAK1	US74913GAK13	53997010
10295	HIGH YIELD - AME	HY FLOW US	053505AA1	US053505AA15	5BBTSH90
10296	HIGH YIELD - AME	HY FLOW US	257559AA2	US257559AA25	5BCJNC80
10297	HIGH YIELD - AME	HY FLOW US	373298BV9	US373298BV95	53849700
10298	HIGH YIELD - AME	HY FLOW US	373298CG1	US373298CG10	59464620
10299	HIGH YIELD - AME	HY FLOW US	373298CH9	US373298CH92	59464660
10300	HIGH YIELD - AME	HY FLOW US	47508XAB1	US47508XAB10	50728130
10301	HIGH YIELD - AME	HY FLOW US	47508XAD7	US47508XAD75	51162730
10302	HIGH YIELD - AME	HY FLOW US	83272AAC8	US83272AAC80	5BBFWG00

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
10247	RH DONNELLEY CORP	01/15/13	6.88%	TMS
10248	CSC HLDGS INC SR NT 144A R/MD 8.50 06/15/2015	06/15/15	8.50%	TMS
10249	ALH FINANCE LLC/ALH FINANCE CO	01/15/13	8.50%	TMS
10250	BLOUNT INC	08/01/12	8.88%	TMS
10251	GREAT LAKES DREDGE & DOCK CORP	12/15/13	7.75%	TMS
10252	INTERLINE BRANDS INC	06/15/14	8.13%	TMS
10253	MANITOWOC INC SENIOR NOTES R/MD 7.125 11/01/2013	11/01/13	7.13%	TMS
10254	MOBILE MINI INC SR NT 6.875%15R/MD 6.875 05/01/2015	05/01/15	6.88%	TMS
10255	PARK-OHIO INDUSTRIES INC	11/15/14	8.38%	TMS
10256	RBS GLOBAL INC / REXNORD LLC	08/01/14	9.50%	TMS
10257	RBS GLOBAL INC / REXNORD CORP SR NT R/MD 8.875 09/01/2016	09/01/16	8.88%	TMS
10258	SONIC AUTOMOTIVE INC	08/15/13	8.63%	TMS
10259	TRIMAS CORP	06/15/12	9.88%	TMS
10260	LEHMAN BRO HLD CP TR III PFD 6.375% SER K DUE 3/15/52	01/01/00	0.00%	TMS
10261	SEQUA CORP SENIOR PIK NOTES 144A R/MD 13.50 12/01/2015	12/01/15	13.50%	TMS
10262	US INVESTIGATIONS SERVICES INC	11/01/15	10.50%	TMS
10263	US INVESTIGATIONS SERVICES INC	05/01/16	11.75%	TMS
10264	VISTEON CORP MAKE WHOLE CALL	08/01/10	8.25%	TMS
10265	MARVEL HLDGS INC SR SECD DISC NT SER-B MTY 4/15/1998 BEEN EXTENDED TO 4/15/2049 R/MD0000 04/15/1998	04/15/98	0.00%	TMS
10266	MARVEL HLDGS INC SR SECD DISC NT SER-B STAMPED R/MD0000 04/15/1998	04/15/98	0.00%	TMS
10267	GLOBAL MARINE INC SR SUB DEBS IN DISTRTBUTION R/MD 16.125 03/01/2002	03/01/02	16.13%	TMS
10268	GENERAL ELECTRIC CAPITAL CORP	02/15/12	5.88%	TMS
10269	SUNOCO LOGISTICS PARTNERS OPERMAKE WHOLE CALL	02/15/12	7.25%	TMS
10270	TENET HEALTHCARE CORP MAKE WHOLE CALL	02/01/13	7.38%	TMS
10271	TENET HEALTHCARE CORP MAKE WHOLE CALL	07/01/14	9.88%	TMS
10272	AMKOR TECHNOLOGY INC	05/15/13	7.75%	TMS
10273	AMKOR TECHNOLOGY INC SR NT R/MD 9.25 06/01/2016	06/01/16	9.25%	TMS
10274	CELESTICA INC	07/01/11	7.88%	TMS
10275	FLEXTRONICS INTERNATIONAL LTD 6.250% 20141115	11/15/14	6.25%	TMS
10276	FREESCALE SEMICONDUCTOR INC SR SUB NT R/MD 10.125 12/15/2016	12/15/16	10.13%	TMS
10277	IRON MOUNTAIN INC	01/01/16	6.63%	TMS
10278	LUCENT TECHNOLOGIES INC	11/15/08	5.50%	TMS
10279	SANMINA-SCI CORP	03/01/13	6.75%	TMS
10280	SUNGARD DATA SYSTEMS INC	08/15/15	10.25%	TMS
10281	TDS INVESTOR CORPORATION	09/01/16	11.88%	TMS
10282	AMERICAN TOWER CORP	05/01/12	7.50%	TMS
10283	CENTENNIAL COMMUNICATIONS CORP	02/01/14	8.13%	TMS
10284	CITIZENS COMMUNICATIONS CO MAKE WHOLE CALL	01/15/13	6.25%	TMS
10285	***NORTEL NETWORKS LTD R/MD 10.125 07/15/2013	07/15/13	10.13%	TMS
10286	NORTEL NETWORKS LTD	07/15/11	7.04%	TMS
10287	QWEST COMMUNICATIONS INTERNATI	02/15/11	7.25%	TMS
10288	QWEST COMMUNICATIONS INTERNATI	02/15/14	7.50%	TMS
10289	QWEST CAPITAL FUNDING INC MAKE WHOLE CALL	02/15/11	7.25%	TMS
10290	QWEST CAPITAL FD	02/15/31	7.75%	TMS
10291	QWEST CORP MAKE WHOLE CALL	03/15/12	8.88%	TMS
10292	QWEST CORP MAKE WHOLE CALL	09/01/11	7.88%	TMS
10293	QWEST CORP NT R/MD 7.50 10/01/2014	10/01/14	7.50%	TMS
10294	QWEST CORP MAKE WHOLE CALL	06/15/15	7.63%	TMS
10295	AVENTINE RENEWABLE ENERGY HOLD	04/01/17	10.00%	TMS
10296	DOMTAR CORP MAKE WHOLE CALL	10/15/11	7.88%	TMS
10297	***GEORGIA PACIFIC CORP BD R/MD 8.125 05/15/2011	05/15/11	8.13%	TMS
10298	GEORGIA-PACIFIC LLC	01/15/15	7.00%	TMS
10299	GEORGIA-PACIFIC LLC	01/15/17	7.13%	TMS
10300	JEFFERSON SMURFIT CORP US	10/01/12	8.25%	TMS
10301	JEFFERSON SMURFIT CORP SENIOR NOTE R/MD 7.50 06/01/2013	06/01/13	7.50%	TMS
10302	SMURFIT-STONE CONTAINER ENTERP	03/15/17	8.00%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10247	(125,000)	57.00	57.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10248	0	101.00	101.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10249	(183,000)	93.50	93.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10250	(5,410,000)	102.00	102.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10251	(770,000)	92.00	92.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10252	(1,100,000)	96.00	96.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10253	(625,000)	93.00	93.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10254	(5,028,000)	86.00	86.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10255	(2,900,000)	82.00	82.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10256	(200,000)	98.00	98.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10257	(2,535,000)	94.00	94.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10258	(1,000,000)	76.25	76.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10259	(2,672,000)	88.25	88.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10260	(200)	10.50	10.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10261	(1,263,936)	82.25	82.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10262	(927,000)	90.25	90.29	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10263	(722,000)	83.00	83.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10264	(3,500,000)	85.50	85.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10265	(870,000)	4.50	4.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10266	(330,000)	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10267	(450,000)	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10268	(54,866,000)	104.12	104.12	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10269	(10,000,000)	106.71	106.72	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10270	(495,000)	96.00	96.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10271	(500,000)	101.50	101.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10272	(4,500,000)	94.25	94.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10273	(500,000)	97.00	97.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10274	(1,350,000)	100.63	100.64	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10275	(1,000,000)	92.75	92.77	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10276	(3,601,000)	76.00	76.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10277	(3,140,000)	92.00	92.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10278	(1,245,000)	100.00	100.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10279	(3,300,000)	90.25	90.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10280	(11,880,000)	100.50	100.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10281	(6,941,000)	76.00	76.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10282	(100,000)	101.25	101.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10283	(1,920,000)	101.75	101.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10284	(3,350,000)	95.50	95.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10285	(1,000,000)	93.25	93.27	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10286	(750,000)	93.50	93.51	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10287	(4,780,000)	96.25	96.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10288	0	91.75	91.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10289	(5,500,000)	96.00	96.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10290	(1,000,000)	78.00	78.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10291	(2,375,000)	101.00	101.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10292	(350,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10293	0	93.50	93.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10294	(2,120,000)	93.25	93.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10295	(2,813,000)	62.50	62.55	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10296	0	103.44	103.47	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10297	(4,850,000)	100.00	100.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10298	0	94.25	94.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10299	(1,370,000)	93.50	93.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10300	(1,210,000)	89.50	89.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10301	(5,344,000)	85.50	85.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10302	(680,000)	83.25	83.29	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

	A	B	C	D	E	F
10303	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10304	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10305	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10306	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10307	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10308	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10309	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10310	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10311	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10312	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10313	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10314	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10315	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10316	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10317	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10318	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10319	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10320	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10321	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10322	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10323	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10324	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10325	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10326	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10327	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10328	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10329	93115908	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10330	93115918	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
10331	93115954	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10332	93115954	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10333	93115993	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10334	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10335	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10336	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10337	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10338	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10339	93116050	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10340	93116074	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10341	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10342	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10343	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10344	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10345	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10346	93116098	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10347	93117008	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10348	93117008	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10349	93117008	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10350	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10351	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10352	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10353	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10354	93117059	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10355	93117079	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10356	93117082	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10357	93117089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10358	93117089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10303	HIGH YIELD - AME	HY DISTRESSED US	001765AK2	US001765AK25	50012480
10304	HIGH YIELD - AME	HY DISTRESSED US	001765AU0	US001765AU07	50085760
10305	HIGH YIELD - AME	HY DISTRESSED US	194832AE1	US194832AE17	55034820
10306	HIGH YIELD - AME	HY DISTRESSED US	246688AE5	US246688AE51	54586130
10307	HIGH YIELD - AME	HY DISTRESSED US	24799AKB7	US24799AKB79	5BBNNQ60
10308	HIGH YIELD - AME	HY DISTRESSED US	24799AKH4	US24799AKH40	5BBNNP10
10309	HIGH YIELD - AME	HY DISTRESSED US	2935619R9		56077340
10310	HIGH YIELD - AME	HY DISTRESSED US	2935619X6	US2935619X64	56076730
10311	HIGH YIELD - AME	HY DISTRESSED US	29357YAB9	US29357YAB92	53876020
10312	HIGH YIELD - AME	HY DISTRESSED US	303901AP7	US303901AP74	5BBMWB30
10313	HIGH YIELD - AME	HY DISTRESSED US	49427TAD0	US49427TAD00	50248690
10314	HIGH YIELD - AME	HY DISTRESSED US	6046759B6	US6046759B62	56460170
10315	HIGH YIELD - AME	HY DISTRESSED US	62941EAB7	US62941EAB74	53075210
10316	HIGH YIELD - AME	HY DISTRESSED US	637071AH4	US637071AH46	5BDCRL50
10317	HIGH YIELD - AME	HY DISTRESSED US	67000XAB2	US67000XAB29	54355670
10318	HIGH YIELD - AME	HY DISTRESSED US	688407AA3	US688407AA33	52440140
10319	HIGH YIELD - AME	HY DISTRESSED US	75605EAT7	US75605EAT73	5BCZLQ70
10320	HIGH YIELD - AME	HY DISTRESSED US	8428159C8		56461970
10321	HIGH YIELD - AME	HY DISTRESSED US	85375CAK7	US85375CAK71	54824930
10322	HIGH YIELD - AME	HY DISTRESSED US	872962AD7	US872962AD78	5BBDXN40
10323	HIGH YIELD - AME	HY DISTRESSED US	878483AM8	US878483AM82	57505520
10324	HIGH YIELD - AME	HY DISTRESSED US	905581AV6	US905581AV67	52041900
10325	HIGH YIELD - AME	HY DISTRESSED US	9092799J2	US9092799J26	54088510
10326	HIGH YIELD - AME	HY DISTRESSED US	9092799R4	US9092799R42	54086480
10327	HIGH YIELD - AME	HY DISTRESSED US	9092799W3	US9092799W37	54086910
10328	HIGH YIELD - AME	HY DISTRESSED US	987406AA3	US987406AA30	52532120
10329	HIGH GRADE CREDIT US	HG FLOW TRADING US	202518AA4	US202518AA47	5C359080
10330	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	78387GAK9	US78387GAK94	50256300
10331	HIGH YIELD - AME	HY DISTRESSED US	370442BT1	US370442BT17	50660550
10332	HIGH YIELD - AME	HY DISTRESSED US	92839UAB3	US92839UAB35	53028690
10333	HIGH YIELD - AME	HY FLOW US	75605EAT7	US75605EAT73	5BCZLQ70
10334	HIGH YIELD - AME	HY FLOW US	382550AU5	US382550AU59	56457900
10335	HIGH YIELD - AME	HY FLOW US	67000XAB2	US67000XAB29	54355670
10336	HIGH YIELD - AME	HY FLOW US	829226AM1	US829226AM12	54973470
10337	HIGH YIELD - AME	HY FLOW US	885797AB6	US885797AB65	53116350
10338	HIGH YIELD - AME	HY FLOW US	911365AN4	US911365AN42	53951840
10339	HIGH YIELD - AME	HY FLOW US	28140JAD2	US28140JAD28	58556840
10340	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	89352HAC3	US89352HAC34	5BBDGP80
10341	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	02378JAS7	US02378JAS78	54586310
10342	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	667294AX0	US667294AX02	53888430
10343	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	084664BF7	US084664BF78	5BDPTC80
10344	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	46627NAA3	US46627NAA37	56396120
10345	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	481227AA4	US481227AA49	54698220
10346	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	94978SAA7	US94978SAA78	58154770
10347	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93934WAA3	US93934WAA36	57263500
10348	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93935RAA3	US93935RAA32	5BBKFT20
10349	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	93936TAA8	US93936TAA88	5BCMVF90
10350	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	06739GAE9	US06739GAE98	5BCSBV60
10351	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	25153RAA0	US25153RAA05	53512860
10352	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	4041A2AH7	US4041A2AH79	5BDMQN80
10353	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	780097AS0	US780097AS09	5BCCPH50
10354	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	780097AU5	US780097AU54	5BCCSK00
10355	HIGH GRADE CREDIT US	HG FLOW TRADING US	913017BM0	US913017BM08	5BCSTY70
10356	HIGH YIELD - AME	HY DISTRESSED US	67000XAB2	US67000XAB29	54355670
10357	HIGH YIELD - AME	HY DISTRESSED US	370442BT1	US370442BT17	50660550
10358	HIGH YIELD - AME	HY DISTRESSED US	92839UAB3	US92839UAB35	53028690

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10303	AMR CORPORATION CORP BOND	04/15/21	10.00%	TMS
10304	AMR CORP-CORP BD	08/01/12	9.00%	TMS
10305	COLLINS & AIKMAN PRODUCTS MAKE WHOLE CALL	08/24/12	12.88%	TMS
10306	DELHAIZE AMERICA INC MAKE WHOLE CALL	04/15/11	8.13%	TMS
10307	DELTA AIR LINES INC/OLD IN DEFAULT	12/15/09	7.90%	TMS
10308	DELTA AIR LINES INC/OLD	02/06/24	2.88%	TMS
10309	ENRON CORP ESCROW R/MD 7.625 09/10/2049	09/10/49	7.63%	TMS
10310	ENRON CORP ESCROW R/MD 7.125 05/15/2008	05/15/07	7.13%	TMS
10311	ENRON CREDIT LINKED NOTES TRUSMAKE WHOLE CALL IN DEFAULT	05/15/49	0.00%	TMS
10312	FAIRFAX FINANCIAL HOLDINGS LTD	06/15/17	7.75%	TMS
10313	KIMBALL HILL INC SR SUB NT SER B R/MD 10.50 12/15/2012	12/15/12	10.50%	TMS
10314	MIRANT CORP/OLD	06/15/21	2.50%	TMS
10315	NTK HOLDINGS INC	03/01/14	0.00%	TMS
10316	NATIONAL OILWELL VARCO INC SR NT R/MD 6.125 08/15/2015	08/15/15	6.13%	TMS
10317	NOVELIS INC	02/15/15	7.25%	TMS
10318	OSPREY TRUST/OSPREY I INC IN DEFAULT	01/15/49	8.31%	TMS
10319	REALOGY CORP SR NT 10.5%14 R/MD 10.50 04/15/2014	04/15/14	10.50%	TMS
10320	SOUTHERN ENERGY INC MAKE WHOLE CALL	07/15/49	7.40%	TMS
10321	STANDARD-PACIFIC CORP MAKE WHOLE CALL	04/15/12	9.25%	TMS
10322	TOUSA INC SR SUB NT R/MD 10.375 07/01/2012	07/01/12	10.38%	TMS
10323	TOUSA INC MAKE WHOLE CALL	04/01/11	8.25%	TMS
10324	UNION CARBIDE-CORP BOND	04/01/09	6.70%	TMS
10325	UNITED AIRLINES INC ESCROW CUSIP R/MD 10.25 07/15/2021	07/15/21	10.25%	TMS
10326	UNITED AIR LINES INC IN DEFAULT	08/15/21	9.75%	TMS
10327	UNITED AIR LINES INC IN DEFAULT	05/01/49	10.67%	TMS
10328	YOSEMITE SECURITIES TRUST I MAKE WHOLE CALL	11/15/49	8.25%	TMS
10329	COMMERCIAL TRUST I LEASE BKD CTF SER 93K-A CL A-1 R/MD 6.67 12/15/2003	12/15/03	6.67%	TMS
10330	SBC COMMUNICATIONS CORP BOND	08/15/12	5.88%	TMS
10331	GENERAL MOTORS CORP MAKE WHOLE CALL	07/15/33	8.38%	TMS
10332	VISTEON CORP MAKE WHOLE CALL	08/01/10	8.25%	TMS
10333	REALOGY CORP SR NT 10.5%14 R/MD 10.50 04/15/2014	04/15/14	10.50%	TMS
10334	GOODYEAR TIRE & RUBBER CO/THE	07/01/15	9.00%	TMS
10335	NOVELIS INC	02/15/15	7.25%	TMS
10336	SINCLAIR TELEVISION GROUP INC	03/15/12	8.00%	TMS
10337	CANWEST MEDIAWORKS INC	09/15/12	8.00%	TMS
10338	UNITED RENTALS NORTH AMERICA I	02/15/12	6.50%	TMS
10339	EDUCATION MANAGEMENT LLC / EDU	06/01/16	10.25%	TMS
10340	TRANSCANADA PIPELINES LTD	05/15/67	6.35%	TMS
10341	AMERICAN AIRLINES INC	05/23/11	6.82%	TMS
10342	NORTHWEST AIRLINES INC MAKE WHOLE CALL	04/01/11	6.84%	TMS
10343	BERKSHIRE HATHAWAY FIN CORP SR NT 144A R/MD 5.00 08/15/2013	08/15/13	5.00%	TMS
10344	JP MORGAN CHASE CAPITAL XV R/MD 5.875 03/15/2035	03/15/35	5.88%	TMS
10345	JPMORGAN CHASE CAP XVIII CAP SECS SER R R/MD 6.95 08/17/2036	08/17/36	6.95%	TMS
10346	WELLS FARGO CAPITAL X MAKE WHOLE CALL	12/15/36	5.95%	TMS
10347	WASHINGTON MUTUAL PREFERRED FU	12/31/49	6.53%	TMS
10348	WASH MUTUAL PFD FDG II PERPETUAL R/MD 6.895 05/24/2049	05/24/49	6.90%	TMS
10349	WASHINGTON MUTUAL PREFERRED IV	10/25/49	9.75%	TMS
10350	BARCLAYS BANK PLC 6.050% 20171204 SERIES# 144A	12/04/17	6.05%	TMS
10351	DEUTSCHE BANK CAPITAL FUNDING	01/31/49	5.63%	TMS
10352	HBOS PLC 6.750% 20180521 SERIES# 144A	05/21/18	6.75%	TMS
10353	ROYAL BANK OF SCOTLAND GROUP PLC VARIABLE RATE BOND PERP SERIES# 144A	12/29/99	6.99%	TMS
10354	***ROYAL BK SCOTLAND GROUP PLCR/MD 7.64 10/04/2049	10/04/49	7.64%	TMS
10355	UNITED TECHNOLOGIES CORP MAKE WHOLE CALL	12/15/17	5.38%	TMS
10356	NOVELIS INC	02/15/15	7.25%	TMS
10357	GENERAL MOTORS CORP MAKE WHOLE CALL	07/15/33	8.38%	TMS
10358	VISTEON CORP MAKE WHOLE CALL	08/01/10	8.25%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10303	(97,000)	98.00	98.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10304	(106,000)	70.00	70.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10305	(3,500,000)	1.00	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10306	(1,000)	108.57	108.60	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10307	(314,000)	2.66	2.66	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10308	(415,000)	2.62	2.62	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10309	(911,000)	2.00	2.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10310	(2,992,000)	2.00	2.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10311	(1,363,540)	92.25	92.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10312	(709,000)	99.00	99.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10313	(428,000)	18.00	18.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10314	(2,785,000)	1.00	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10315	(12,000,000)	45.50	45.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10316	(5,000)	100.00	100.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10317	(250,000)	94.50	94.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10318	(7,575,000)	1.14	1.14	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10319	(1,000,000)	59.50	59.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10320	(56,000)	0.60	0.60	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10321	(1,671,000)	85.00	85.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10322	(2,012,000)	9.00	9.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10323	(946,000)	63.00	63.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10324	(235,000)	101.00	101.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10325	(195,000)	0.01	0.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10326	(102,000)	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10327	(4,211,000)	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10328	(11,746,184)	93.00	93.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10329	0	98.56	98.56	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10330	(10,000,000)	107.37	107.37	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10331	(10,000,000)	55.50	55.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10332	(2,500,000)	85.50	85.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10333	(13,500,000)	59.50	59.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10334	(109,000)	102.50	102.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10335	(103,000)	94.50	94.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10336	(67,285)	98.00	98.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10337	(51,909)	88.00	88.04	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10338	(40,000)	90.00	90.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10339	(660,000)	86.50	86.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10340	(206,000)	85.00	85.02	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10341	(2,350,000)	80.00	80.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10342	(2,000,000)	94.50	94.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10343	(2,000,000)	101.79	101.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10344	(1,200,000)	80.20	80.23	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10345	(40,000)	88.57	88.58	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10346	(7,100,000)	89.08	89.09	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10347	(1,000,000)	13.00	13.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10348	(1,000,000)	13.00	13.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10349	(1,000,000)	19.00	19.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10350	(10,210,000)	93.43	93.45	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10351	(11,430,000)	82.49	82.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10352	(435,000)	89.03	89.05	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10353	(3,255,000)	83.76	83.79	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10354	(3,275,000)	83.93	83.97	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10355	0	100.32	100.32	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10356	0	91.00	91.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10357	0	56.00	56.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10358	0	85.50	85.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10359	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10360	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10361	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10362	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10363	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10364	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10365	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10366	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10367	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10368	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10369	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10370	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10371	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10372	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10373	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10374	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10375	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10376	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10377	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10378	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10379	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10380	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10381	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10382	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10383	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10384	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10385	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10386	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10387	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10388	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10389	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10390	93117254	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10391	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10392	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10393	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10394	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10395	93117256	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10396	93117256	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10397	93117258	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10398	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10399	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10400	93117273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10401	93117273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10402	93117273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10403	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10404	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10405	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10406	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10407	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10408	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10409	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10410	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10411	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10412	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10413	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10414	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10359	HIGH GRADE CREDIT US	HG FLOW TRADING US	097023AT2	US097023AT22	51206150
10360	HIGH GRADE CREDIT US	HG FLOW TRADING US	12189TAY0	US12189TAY01	5BBJWP70
10361	HIGH GRADE CREDIT US	HG FLOW TRADING US	12189TAZ7	US12189TAZ75	5BBJWP60
10362	HIGH GRADE CREDIT US	HG FLOW TRADING US	12189TBA1	US12189TBA16	5BCWGT40
10363	HIGH GRADE CREDIT US	HG FLOW TRADING US	126408GK3	US126408GK35	5BBLBN60
10364	HIGH GRADE CREDIT US	HG FLOW TRADING US	126408GL1	US126408GL18	5BCHMM80
10365	HIGH GRADE CREDIT US	HG FLOW TRADING US	126408GM9	US126408GM90	5BCHMM50
10366	HIGH GRADE CREDIT US	HG FLOW TRADING US	126408GP2	US126408GP22	5BCXPX80
10367	HIGH GRADE CREDIT US	HG FLOW TRADING US	14912L2R1	US14912L2R13	55581780
10368	HIGH GRADE CREDIT US	HG FLOW TRADING US	14912L3S8	US14912L3S86	5BCRBX80
10369	HIGH GRADE CREDIT US	HG FLOW TRADING US	260543BR3	US260543BR36	50302810
10370	HIGH GRADE CREDIT US	HG FLOW TRADING US	260543BV4	US260543BV48	5BDDBZ40
10371	HIGH GRADE CREDIT US	HG FLOW TRADING US	263534BT5	US263534BT54	5BDVQJ90
10372	HIGH GRADE CREDIT US	HG FLOW TRADING US	277432AB6	US277432AB66	53050330
10373	HIGH GRADE CREDIT US	HG FLOW TRADING US	438516AK2	US438516AK21	52645170
10374	HIGH GRADE CREDIT US	HG FLOW TRADING US	438516AN6	US438516AN69	54385380
10375	HIGH GRADE CREDIT US	HG FLOW TRADING US	438516AX4	US438516AX42	5BCTBG00
10376	HIGH GRADE CREDIT US	HG FLOW TRADING US	460146BQ5	US460146BQ59	51764490
10377	HIGH GRADE CREDIT US	HG FLOW TRADING US	460146CA9	US460146CA98	5BDGNQ80
10378	HIGH GRADE CREDIT US	HG FLOW TRADING US	460146CB7	US460146CB71	5BDGNQ90
10379	HIGH GRADE CREDIT US	HG FLOW TRADING US	583334AA5	US583334AA59	54790000
10380	HIGH GRADE CREDIT US	HG FLOW TRADING US	61166WAF8	US61166WAF86	5BDBQB60
10381	HIGH GRADE CREDIT US	HG FLOW TRADING US	655844AF5	US655844AF53	50525440
10382	HIGH GRADE CREDIT US	HG FLOW TRADING US	655844AL2	US655844AL22	52085750
10383	HIGH GRADE CREDIT US	HG FLOW TRADING US	655844AZ1	US655844AZ18	5BDNKN20
10384	HIGH GRADE CREDIT US	HG FLOW TRADING US	775371AV9	US775371AV92	5BCHPC20
10385	HIGH GRADE CREDIT US	HG FLOW TRADING US	78355HJN0	US78355HJN08	5BDQJB80
10386	HIGH GRADE CREDIT US	HG FLOW TRADING US	883203BL4	US883203BL40	5BCSDZ90
10387	HIGH GRADE CREDIT US	HG FLOW TRADING US	907818CU0	US907818CU00	53218340
10388	HIGH GRADE CREDIT US	HG FLOW TRADING US	911312AG1	US911312AG11	5BCXGF10
10389	HIGH GRADE CREDIT US	HG FLOW TRADING US	911312AH9	US911312AH93	5BCXGJ90
10390	HIGH GRADE CREDIT US	HG FLOW TRADING US	913017BC2	US913017BC26	53470000
10391	HIGH YIELD - AME	HY FLOW US	413627AY6	US413627AY65	5BCPTV10
10392	HIGH YIELD - AME	HY FLOW US	552953AF8	US552953AF83	51774810
10393	HIGH YIELD - AME	HY FLOW US	552953AL5	US552953AL51	55036500
10394	HIGH YIELD - AME	HY FLOW US	552953BC4	US552953BC44	5BBNYN80
10395	HIGH YIELD - AME	HY FLOW US	27876GBE7	US27876GBE70	58016970
10396	HIGH YIELD - AME	HY FLOW US	62844KAC9	US62844KAC99	52530150
10397	HIGH YIELD - AME	HY FLOW US	404119AX7	US404119AX78	5BCFGF30
10398	HIGH GRADE CREDIT US	HG ESOTERIC US	126650BF6	US126650BF65	57942930
10399	HIGH GRADE CREDIT US	HG ESOTERIC US	126650BL3	US126650BL34	5BCSYP10
10400	HIGH YIELD - AME	HY FLOW US	28660GAC0	US28660GAC06	54329310
10401	HIGH YIELD - AME	HY FLOW US	471109AB4	US471109AB42	59876730
10402	HIGH YIELD - AME	HY FLOW US	481087AC8	US481087AC87	55184210
10403	HIGH YIELD - AME	HY FLOW US	114535AB3	US114535AB34	54499540
10404	HIGH YIELD - AME	HY FLOW US	832248AH1	US832248AH17	51964270
10405	HIGH YIELD - AME	HY FLOW US	84762LAA3	US84762LAA35	52631800
10406	HIGH YIELD - AME	HY FLOW US	857555AM8	US857555AM89	55097980
10407	HIGH YIELD - AME	HY FLOW US	892335AH3	US892335AH31	54651570
10408	HIGH YIELD - AME	HY FLOW US	038521AD2	US038521AD21	5BBTKD00
10409	HIGH YIELD - AME	HY FLOW US	21036PAD0	US21036PAD06	54694900
10410	HIGH YIELD - AME	HY FLOW US	256605AD8	US256605AD85	51437380
10411	HIGH YIELD - AME	HY FLOW US	256605AJ5	US256605AJ55	50051010
10412	HIGH YIELD - AME	HY FLOW US	721467AF5	US721467AF59	59758620
10413	HIGH YIELD - AME	HY FLOW US	832248AF5	US832248AF50	54566190
10414	HIGH YIELD - AME	HY FLOW US	832248AM0	US832248AM02	54955770

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10359	BOEING CO MAKE WHOLE CALL	02/15/13	5.13%	TMS
10360	BURLINGTON NORTHN SANTA FE CORP R/MD 5.65 05/01/2017	05/01/17	5.65%	TMS
10361	BURLINGTON NORTHN SANTA FE CORP R/MD 6.15 05/01/2037	05/01/37	6.15%	TMS
10362	BURLINGTON NORTHERN AND SANTA MAKE WHOLE CALL	03/15/18	5.75%	TMS
10363	CSX CORP MAKE WHOLE CALL	05/01/37	6.15%	TMS
10364	CSX CORP MAKE WHOLE CALL	03/15/13	5.75%	TMS
10365	CSX CORP MAKE WHOLE CALL	03/15/18	6.25%	TMS
10366	CSX CORP	04/01/38	7.45%	TMS
10367	CATERPILLAR FINANCIAL SERVICESCORP MEDIUM TERM NOTES R/MD 4.70 03/15/2012	03/15/12	4.70%	TMS
10368	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS R/MD 4.25 02/08/2013	02/08/13	4.25%	TMS
10369	DOW CHEMICAL CO/THE MAKE WHOLE CALL	10/01/12	6.00%	TMS
10370	DOW CHEMICAL CO/THE MAKE WHOLE CALL	05/15/18	5.70%	TMS
10371	E.I. DU PONT DE NEMOURS	07/15/18	6.00%	TMS
10372	EASTMAN CHEMICAL CO	01/15/24	7.25%	TMS
10373	***HONEYWELL INTL INC R/MD 7.50 03/01/2010	03/01/10	7.50%	TMS
10374	HONEYWELL INTERNATIONAL INC	11/01/11	6.13%	TMS
10375	HONEYWELL INTERNATIONAL INC MAKE WHOLE CALL	03/01/18	5.30%	TMS
10376	INTERNATIONAL PAPER CO MAKE WHOLE CALL	10/30/12	5.85%	TMS
10377	INTERNATIONAL PAPER CO	06/15/18	7.95%	TMS
10378	INTERNATIONAL PAPER CO	06/15/14	7.40%	TMS
10379	MEADWESTVACO CORP MAKE WHOLE CALL	04/01/12	6.85%	TMS
10380	MONSANTO CO	04/15/18	5.13%	TMS
10381	NORFOLK SOUTHERN CORP MAKE WHOLE CALL	05/01/37	7.05%	TMS
10382	NORFOLK SOUTHERN CORP-CORP BD	04/15/09	6.20%	TMS
10383	NORFOLK SOUTHERN CORP SR NT 5.75%18 R/MD 5.75 04/01/2018	04/01/18	5.75%	TMS
10384	ROHM & HAAS CO MAKE WHOLE CALL	09/15/17	6.00%	TMS
10385	RYDER SYSTEM INC MAKE WHOLE CALL	09/01/15	7.20%	TMS
10386	TEXTRON INC MAKE WHOLE CALL	12/01/17	5.60%	TMS
10387	UNION PACIFIC CORP MAKE WHOLE CALL	05/01/34	6.25%	TMS
10388	UNITED PARCEL SERVICE INC MAKE WHOLE CALL	01/15/13	4.50%	TMS
10389	UNITED PARCEL SERVICE INC MAKE WHOLE CALL	01/15/18	5.50%	TMS
10390	UNITED TECHNOLOGIES CORP NT R/MD 7.125 11/15/2010	11/15/10	7.13%	TMS
10391	HARRAH'S OPERATING CO INC	02/01/16	10.75%	TMS
10392	MGM MIRAGE MAKE WHOLE CALL	10/01/09	6.00%	TMS
10393	MGM MIRAGE SR NOTE R/MD 6.75 09/01/2012	09/01/12	6.75%	TMS
10394	MGM MIRAGE SR NT R/MD 7.50 06/01/2016	06/01/16	7.50%	TMS
10395	ECHOSTAR DBS CORP MAKE WHOLE CALL	02/01/16	7.13%	TMS
10396	MUZAK LLC/ MUZAK FIN CORP SR SUB NT R/MD 9.875 03/15/2009	03/15/09	9.88%	TMS
10397	HCA INC SR SECD NT R/MD 9.25 11/15/2016	11/15/16	9.25%	TMS
10398	CVS CAREMARK CORP MAKE WHOLE CALL	12/10/28	6.04%	TMS
10399	CVS PASS-THROUGH TRUST MAKE WHOLE CALL	01/10/30	6.94%	TMS
10400	ELIZABETH ARDEN INC	01/15/14	7.75%	TMS
10401	JARDEN CORP	05/01/17	7.50%	TMS
10402	VISANT CORP	10/01/12	7.63%	TMS
10403	BROOKSTONE CO INC SR NT 12%12 R/MD 12.00 10/15/2012	10/15/12	12.00%	TMS
10404	SMITHFIELD FOODS INC SENIOR NOTE R/MD 7.75 05/15/2013	05/15/13	7.75%	TMS
10405	SPECTRUM BRANDS INC	02/01/15	7.38%	TMS
10406	STATER BROTHERS HOLDINGS	06/15/12	8.13%	TMS
10407	TOYS R US INC MAKE WHOLE CALL	08/01/11	7.63%	TMS
10408	ARAMARK CORP SR NT R/MD 8.50 02/01/2015	02/01/15	8.50%	TMS
10409	CONSTELLATION BRANDS INC MAKE WHOLE CALL	09/01/16	7.25%	TMS
10410	DOLE FOOD CO INC-NTS R/MD 8.75 07/15/2013	07/15/13	8.75%	TMS
10411	DOLE FOOD CO MAKE WHOLE CALL	05/01/09	8.63%	TMS
10412	PILGRIM'S PRIDE CORP	05/01/17	8.38%	TMS
10413	SMITHFIELD FOODS INC SENIOR NOTE R/MD 8.00 10/15/2009	10/15/09	8.00%	TMS
10414	SMITHFIELD FOODS INC	08/01/11	7.00%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10359	(356,000)	103.05	103.06	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10360	(6,140,000)	98.80	98.82	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10361	(8,575,000)	94.40	94.43	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10362	(1,341,000)	99.44	99.47	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10363	(90,000)	82.90	82.93	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10364	(609,000)	97.28	97.31	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10365	(7,335,000)	93.36	93.39	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10366	(300,000)	96.80	96.83	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10367	(100,000)	101.10	101.13	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10368	(2,000,000)	98.21	98.21	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10369	(300,000)	103.41	103.43	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10370	(340,000)	96.20	96.22	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10371	(15,840,000)	101.42	101.42	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10372	(2,155,000)	101.60	101.61	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10373	(9,043,000)	106.26	106.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10374	(45,000)	106.31	106.33	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10375	(5,350,000)	98.70	98.70	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10376	(109,000)	97.65	97.68	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10377	(15,457,000)	102.51	102.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10378	(5,923,000)	102.86	102.88	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10379	(1,000,000)	100.75	100.79	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10380	(5,000,000)	97.03	97.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10381	(6,660,000)	104.73	104.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10382	(75,000)	101.60	101.63	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10383	(10,000,000)	98.93	98.93	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10384	(1,870,000)	99.46	99.49	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10385	(10,000,000)	101.55	101.56	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10386	(1,405,000)	98.38	98.40	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10387	(865,000)	94.21	94.23	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10388	(11,927,000)	101.34	101.35	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10389	(1,816,000)	102.72	102.73	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10390	(5,185,000)	107.87	107.90	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10391	0	64.75	64.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10392	(6,000,000)	98.00	98.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10393	0	88.00	88.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10394	0	78.00	78.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10395	0	91.63	91.63	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10396	(5,000)	89.50	89.55	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10397	0	103.13	103.16	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10398	(10,827,659)	93.90	93.90	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10399	(9,211,315)	100.94	100.94	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10400	(625,000)	95.00	95.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10401	0	90.55	90.58	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10402	(355,000)	98.25	98.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10403	(105,000)	89.50	89.55	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10404	(350,000)	92.00	92.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10405	(3)	53.50	53.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10406	(575,000)	100.00	100.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10407	(1,000,000)	91.50	91.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10408	(720,000)	102.00	102.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10409	(250,000)	99.25	99.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10410	(796,000)	94.00	94.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10411	(1,000,000)	99.00	99.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10412	(3,806,000)	77.75	77.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10413	(250,000)	100.25	100.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10414	(600,000)	94.00	94.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

	A	B	C	D	E	F
10415	93117276	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10416	93117279	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10417	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10418	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10419	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10420	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10421	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10422	93117280	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10423	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10424	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10425	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10426	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10427	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10428	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10429	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10430	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10431	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10432	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10433	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10434	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10435	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10436	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10437	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10438	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10439	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10440	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10441	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10442	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10443	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10444	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10445	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10446	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10447	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10448	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10449	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10450	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10451	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10452	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10453	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10454	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10455	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10456	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10457	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10458	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10459	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10460	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10461	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10462	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10463	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10464	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10465	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10466	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10467	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10468	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10469	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10470	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
10415	HIGH YIELD - AME	HY FLOW US	832248AQ1	US832248AQ16	5BBVQX10
10416	HIGH YIELD - AME	HY FLOW US	527298AM5	US527298AM56	5BBLHS80
10417	HIGH YIELD - AME	HY FLOW US	373200AQ7	US373200AQ74	5BBLFR30
10418	HIGH YIELD - AME	HY FLOW US	44701QAP7	US44701QAP72	5BBHGK50
10419	HIGH YIELD - AME	HY FLOW US	60877UAC1	US60877UAC18	5BCWZS70
10420	HIGH YIELD - AME	HY FLOW US	629855AE7	US629855AE71	55134430
10421	HIGH YIELD - AME	HY FLOW US	66977WAF6	US66977WAF68	53314560
10422	HIGH YIELD - AME	HY FLOW US	73179PAB2	US73179PAB22	50321240
10423	HIGH YIELD - AME	HY DISTRESSED US	1248EPAC7	US1248EPAC76	54300690
10424	HIGH YIELD - AME	HY DISTRESSED US	12501BAN4	US12501BAN47	56278650
10425	HIGH YIELD - AME	HY DISTRESSED US	12502BAC7	US12502BAC72	57327420
10426	HIGH YIELD - AME	HY DISTRESSED US	12502BAE3	US12502BAE39	59430510
10427	HIGH YIELD - AME	HY DISTRESSED US	12502CAM3	US12502CAM38	54659870
10428	HIGH YIELD - AME	HY DISTRESSED US	12502CAQ4	US12502CAQ42	59430530
10429	HIGH YIELD - AME	HY DISTRESSED US	12502CAR2	US12502CAR25	5BDLQM20
10430	HIGH YIELD - AME	HY DISTRESSED US	161175AG9	US161175AG92	5BCWHB50
10431	HIGH YIELD - AME	HY DISTRESSED US	16117PBB5	US16117PBB58	54388760
10432	HIGH YIELD - AME	HY DISTRESSED US	269246AF1	US269246AF16	55532320
10433	HIGH YIELD - AME	HY DISTRESSED US	345370CA6	US345370CA64	52312780
10434	HIGH YIELD - AME	HY DISTRESSED US	345397TY9	US345397TY90	54374660
10435	HIGH YIELD - AME	HY DISTRESSED US	345397UC5	US345397UC51	55305950
10436	HIGH YIELD - AME	HY DISTRESSED US	345397UK7	US345397UK77	56369800
10437	HIGH YIELD - AME	HY DISTRESSED US	345397VC4	US345397VC43	58238720
10438	HIGH YIELD - AME	HY DISTRESSED US	345397VD2	US345397VD26	58238710
10439	HIGH YIELD - AME	HY DISTRESSED US	345397VG5	US345397VG56	5BBPVH80
10440	HIGH YIELD - AME	HY DISTRESSED US	345397VH3	US345397VH30	5BDCYJ70
10441	HIGH YIELD - AME	HY DISTRESSED US	36186CAF0	US36186CAF05	58247930
10442	HIGH YIELD - AME	HY DISTRESSED US	36186CAH6	US36186CAH60	5BBPHX30
10443	HIGH YIELD - AME	HY DISTRESSED US	370442BB0	US370442BB09	53567490
10444	HIGH YIELD - AME	HY DISTRESSED US	370442BT1	US370442BT17	50660550
10445	HIGH YIELD - AME	HY DISTRESSED US	370442BW4	US370442BW46	50669200
10446	HIGH YIELD - AME	HY DISTRESSED US	527298AL7	US527298AL73	5BBTBS00
10447	HIGH YIELD - AME	HY DISTRESSED US	62941FAH1	US62941FAH10	53873690
10448	HIGH GRADE CREDIT US	HG FLOW TRADING US	001957BD0	US001957BD05	50072160
10449	HIGH GRADE CREDIT US	HG FLOW TRADING US	00206RAG7	US00206RAG74	5BCKYS50
10450	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAC5	US20030NAC56	51412020
10451	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAL5	US20030NAL55	57273110
10452	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAM3	US20030NAM39	57272950
10453	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAP6	US20030NAP69	54452210
10454	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAW1	US20030NAW11	5BDDKF10
10455	HIGH GRADE CREDIT US	HG FLOW TRADING US	20030NAX9	US20030NAX93	5BDDKF30
10456	HIGH GRADE CREDIT US	HG FLOW TRADING US	205363AJ3	US205363AJ39	5BCTMG80
10457	HIGH GRADE CREDIT US	HG FLOW TRADING US	224044BP1	US224044BP12	50123990
10458	HIGH GRADE CREDIT US	HG FLOW TRADING US	25156PAC7	US25156PAC77	53080970
10459	HIGH GRADE CREDIT US	HG FLOW TRADING US	25156PAK9	US25156PAK93	5BDQYH00
10460	HIGH GRADE CREDIT US	HG FLOW TRADING US	25156PAL7	US25156PAL76	5BDQYG90
10461	HIGH GRADE CREDIT US	HG FLOW TRADING US	29078EAA3	US29078EAA38	57707310
10462	HIGH GRADE CREDIT US	HG FLOW TRADING US	29078EAC9	US29078EAC93	57707320
10463	HIGH GRADE CREDIT US	HG FLOW TRADING US	580645AF6	US580645AF62	5BCGNV10
10464	HIGH GRADE CREDIT US	HG FLOW TRADING US	620076AX7	US620076AX70	54664880
10465	HIGH GRADE CREDIT US	HG FLOW TRADING US	65332VBJ1	US65332VBJ17	52659020
10466	HIGH GRADE CREDIT US	HG FLOW TRADING US	775109AL5	US775109AL51	5BDPVB60
10467	HIGH GRADE CREDIT US	HG FLOW TRADING US	780641AH9	US780641AH94	53558220
10468	HIGH GRADE CREDIT US	HG FLOW TRADING US	852060AG7	US852060AG78	52099800
10469	HIGH GRADE CREDIT US	HG FLOW TRADING US	852060AS1	US852060AS17	54974020
10470	HIGH GRADE CREDIT US	HG FLOW TRADING US	852060AT9	US852060AT99	54925110

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10415	SMITHFIELD FOODS INC SR NT R/MD 7.75 07/01/2017	07/01/17	7.75%	TMS
10416	LEVEL 3 FINANCING INC	11/01/14	9.25%	TMS
10417	GEORGIA GULF CORP SR NT R/MD 9.50 10/15/2014	10/15/14	9.50%	TMS
10418	HUNTSMAN INTL LLC SR SB NT7.875%14 R/MD 7.875 11/15/2014	11/15/14	7.88%	TMS
10419	MOMENTIVE PERFORMANCE MATLS SRNT 9.75%14 R/MD 9.75 12/01/2014	12/01/14	9.75%	TMS
10420	NALCO CO	11/15/11	7.75%	TMS
10421	NOVA CHEMICALS CORP MAKE WHOLE CALL	01/15/12	6.50%	TMS
10422	POLYONE CORP MAKE WHOLE CALL	05/01/12	8.88%	TMS
10423	CCO HOLDINGS LLC / CCO HOLDING	11/15/13	8.75%	TMS
10424	CCH I HLDGS LLC / CCH I HLDGS SR NT ACCRET 14 R/MD 11.125 01/15/2014	01/15/14	11.13%	TMS
10425	CCH I LLC / HLDGS LLC SR SECD NT R/MD 11.00 10/01/2015	10/01/15	11.00%	TMS
10426	CCH I HOLDINGS LLC / CCH I HOL	10/01/15	11.00%	TMS
10427	CCH II LLC / CCH II CAP CORP SR NT-B 10.25%10 R/MD 10.25 09/15/2010	09/15/10	10.25%	TMS
10428	CCH II LLC / II CAP CORP SR NT DTD R/MD 10.25 10/01/2013	10/01/13	10.25%	TMS
10429	CCH II LLC / CCH II CAPITAL CO	10/01/13	10.25%	TMS
10430	CHARTER COMMUNICATIONS OPER LLC / CAP CORP SR SECOND LIEN NT R/MD 10.875 09/15/2014	09/15/14	10.88%	TMS
10431	CHARTER COMMUNICATIONS HOLDING	05/15/11	10.00%	TMS
10432	E*TRADE FINANCIAL CORP	06/15/11	8.00%	TMS
10433	FORD MOTOR COMPANY GLOBAL LANDMARK SECS (GLOBLS) R/MD 7.45 07/16/2031	07/16/31	7.45%	TMS
10434	FORD MOTOR CREDIT CO LLC	10/25/11	7.25%	TMS
10435	FORD MOTOR CREDIT CO LLC	01/15/10	5.70%	TMS
10436	FORD MOTOR CREDIT CO	04/15/12	7.24%	TMS
10437	FORD MOTOR CREDIT CO LLC	12/15/16	8.00%	TMS
10438	FORD MOTOR CREDIT CO LLC	01/13/12	5.54%	TMS
10439	FORD MOTOR CREDIT CO LLC	06/01/12	7.80%	TMS
10440	FORD MOTOR CREDIT CO LLC	05/15/15	12.00%	TMS
10441	GMAC LLC	12/15/11	6.00%	TMS
10442	GMAC LLC	05/15/12	6.63%	TMS
10443	***GENERAL MOTORS CORP SR UNSECD NT R/MD 7.20 01/15/2011	01/15/11	7.20%	TMS
10444	GENERAL MOTORS CORP MAKE WHOLE CALL	07/15/33	8.38%	TMS
10445	GENERAL MOTORS CORP MAKE WHOLE CALL	07/15/23	8.25%	TMS
10446	LEVEL 3 FING INC SR NT 8.75%17R/MD 8.75 02/15/2017	02/15/17	8.75%	TMS
10447	VIRGIN MEDIA FINANCE PLC 9.125% 20160815	08/15/16	9.13%	TMS
10448	AT&T CORP MAKE WHOLE CALL	11/15/31	8.00%	TMS
10449	AT&T INC MAKE WHOLE CALL	01/15/38	6.30%	TMS
10450	COMCAST CORP MAKE WHOLE CALL	03/15/33	7.05%	TMS
10451	COMCAST CORP MAKE WHOLE CALL	03/15/16	5.90%	TMS
10452	COMCAST CORP MAKE WHOLE CALL	03/15/37	6.45%	TMS
10453	COMCAST CORP MAKE WHOLE CALL	01/15/17	6.50%	TMS
10454	COMCAST CORP	05/15/18	5.70%	TMS
10455	COMCAST CORP	05/15/38	6.40%	TMS
10456	COMPUTER SCIENCES CORP MAKE WHOLE CALL	03/15/18	6.50%	TMS
10457	COX COMMUNICATIONS INC MAKE WHOLE CALL	01/15/10	4.63%	TMS
10458	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B STEPPED CPN 8.750% 20300615	06/15/30	8.75%	TMS
10459	***DEUTSCHE TELEKOM INTL FIN BSENIOR NOTES R/MD 5.875 08/20/2013	08/20/13	5.88%	TMS
10460	DEUTSCHE TELEKOM INTL FIN B SENIOR NOTES R/MD 6.75 08/20/2018	08/20/18	6.75%	TMS
10461	EMBARQ CORP MAKE WHOLE CALL	06/01/36	8.00%	TMS
10462	EMBARQ CORP NT R/MD 6.738 06/01/2013	06/01/13	6.74%	TMS
10463	MCGRAW-HILL COS INC/THE MAKE WHOLE CALL	11/15/37	6.55%	TMS
10464	MOTOROLA INC	11/01/11	8.00%	TMS
10465	NEXTEL COMMUNICATIONS INC SENIOR SERIAL REDEEMABLE NT SER F R/MD 5.95 03/15/2014	03/15/14	5.95%	TMS
10466	***ROGERS COMMUNICATIONS INC NOTES R/MD 7.50 08/15/2038	08/15/38	7.50%	TMS
10467	KONINKLIJKE KPN NV 8.375% 20301001	10/01/30	8.38%	TMS
10468	SPRINT CORP-CORP BOND	05/01/19	6.90%	TMS
10469	***SPRINT CAPITAL CORP NOTE R/MD 8.375 03/15/2012	03/15/12	8.38%	TMS
10470	SPRINT CAPITAL CORP MAKE WHOLE CALL	03/15/32	8.75%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10415	(1,250,000)	88.50	88.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10416	(4,500,000)	91.00	91.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10417	(1,000,000)	75.50	75.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10418	(1,500,000)	91.00	91.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10419	(2,000,000)	90.00	90.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10420	(350,000)	101.50	101.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10421	(1,155,000)	92.00	92.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10422	(1,645,000)	100.00	100.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10423	(5,512,000)	94.50	94.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10424	(250,000)	52.00	52.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10425	(1,567,003)	74.50	74.55	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10426	(4,750,000)	75.00	75.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10427	(2,000,000)	95.75	95.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10428	(3,200,000)	90.00	90.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10429	(1,262,000)	89.00	89.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10430	(3,275,000)	105.25	105.30	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10431	(100,000)	62.00	62.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10432	(2,000,000)	91.19	91.19	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10433	(7,475,000)	56.50	56.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10434	(7,639,000)	80.50	80.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10435	(10,070,000)	89.00	89.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10436	(500,000)	96.25	96.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10437	(17,608,000)	76.50	76.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10438	0	74.07	74.08	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10439	(1,500,000)	77.00	77.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10440	(9,000,000)	87.50	87.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10441	(3,500,000)	64.50	64.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10442	(4,411,000)	61.00	61.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10443	(10,000,000)	75.50	75.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10444	(348,000)	55.50	55.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10445	(4,867,000)	53.50	53.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10446	(8,797,000)	86.50	86.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10447	(1,725,000)	95.00	95.01	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10448	(2,469,000)	113.55	113.57	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10449	(5,500,000)	93.36	93.37	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10450	(6,061,000)	100.86	100.86	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10451	(1,526,000)	97.77	97.80	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10452	(204,000)	92.94	92.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10453	(8,478,000)	100.77	100.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10454	(5,000,000)	95.15	95.17	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10455	(1,000,000)	91.64	91.67	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10456	(102,000)	101.57	101.60	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10457	(4,270,000)	99.75	99.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10458	(300,000)	110.12	110.14	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10459	(5,300,000)	99.65	99.66	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10460	(10,050,000)	100.51	100.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10461	(500,000)	88.63	88.65	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10462	(8,265,000)	96.03	96.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10463	(10,000)	97.75	97.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10464	(820,000)	102.03	102.06	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10465	(3,667,000)	79.00	79.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10466	(550,000)	102.70	102.71	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10467	(187,000)	118.80	118.84	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10468	(4,910,000)	89.38	89.40	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10469	(2,980,000)	101.00	101.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10470	(1,483,000)	94.50	94.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10471	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10472	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10473	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10474	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10475	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10476	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10477	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10478	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10479	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10480	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10481	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10482	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10483	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10484	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10485	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10486	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10487	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10488	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10489	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10490	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10491	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10492	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10493	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10494	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10495	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10496	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10497	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10498	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10499	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10500	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10501	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10502	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10503	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10504	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10505	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10506	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10507	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10508	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10509	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10510	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10511	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10512	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10513	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10514	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10515	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10516	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10517	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10518	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10519	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10520	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10521	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10522	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10523	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10524	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10525	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10526	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

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BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10471	HIGH GRADE CREDIT US	HG FLOW TRADING US	852061AE0	US852061AE04	5BBWFH90
10472	HIGH GRADE CREDIT US	HG FLOW TRADING US	872287AC1	US872287AC10	53409270
10473	HIGH GRADE CREDIT US	HG FLOW TRADING US	87927VAR9	US87927VAR96	50566750
10474	HIGH GRADE CREDIT US	HG FLOW TRADING US	87927VAV0	US87927VAV09	5BDGNP00
10475	HIGH GRADE CREDIT US	HG FLOW TRADING US	879385AC6	US879385AC65	53296130
10476	HIGH GRADE CREDIT US	HG FLOW TRADING US	87938WAC7	US87938WAC73	50351350
10477	HIGH GRADE CREDIT US	HG FLOW TRADING US	88732JAL2	US88732JAL26	5BDJHV60
10478	HIGH GRADE CREDIT US	HG FLOW TRADING US	92343VAF1	US92343VAF13	5BBHVH30
10479	HIGH GRADE CREDIT US	HG FLOW TRADING US	92343VAL8	US92343VAL80	5BCZVR20
10480	HIGH GRADE CREDIT US	HG FLOW TRADING US	92343VAM6	US92343VAM63	5BCYQD10
10481	HIGH GRADE CREDIT US	HG FLOW TRADING US	92344GAL0	US92344GAL05	54104760
10482	HIGH GRADE CREDIT US	HG FLOW TRADING US	925524BB5	US925524BB50	59206450
10483	HIGH GRADE CREDIT US	HG FLOW TRADING US	92553PAB8	US92553PAB85	5BCDDS00
10484	HIGH GRADE CREDIT US	HG FLOW TRADING US	984121BL6	US984121BL60	51068830
10485	HIGH YIELD - AME	HY FLOW US	008685AC3	US008685AC35	53004800
10486	HIGH YIELD - AME	HY FLOW US	013104AJ3	US013104AJ31	53599660
10487	HIGH YIELD - AME	HY FLOW US	01958XBD8	US01958XBD84	52178120
10488	HIGH YIELD - AME	HY FLOW US	02378JAS7	US02378JAS78	54586310
10489	HIGH YIELD - AME	HY FLOW US	043353AA9	US043353AA92	54612240
10490	HIGH YIELD - AME	HY FLOW US	058498AF3	US058498AF34	51569370
10491	HIGH YIELD - AME	HY FLOW US	097751AG6	US097751AG66	54720410
10492	HIGH YIELD - AME	HY FLOW US	103304BB6	US103304BB68	50641090
10493	HIGH YIELD - AME	HY FLOW US	125896AX8	US125896AX86	55922880
10494	HIGH YIELD - AME	HY FLOW US	126304AP9	US126304AP98	54193730
10495	HIGH YIELD - AME	HY FLOW US	15101QAB4	US15101QAB41	54272130
10496	HIGH YIELD - AME	HY FLOW US	161175AA2	US161175AA23	53159430
10497	HIGH YIELD - AME	HY FLOW US	165167BC0	US165167BC05	51766390
10498	HIGH YIELD - AME	HY FLOW US	171871AH9	US171871AH97	52910310
10499	HIGH YIELD - AME	HY FLOW US	17453BAP6	US17453BAP67	55536950
10500	HIGH YIELD - AME	HY FLOW US	22025YAH3	US22025YAH36	51006570
10501	HIGH YIELD - AME	HY FLOW US	228188AD0	US228188AD06	54576140
10502	HIGH YIELD - AME	HY FLOW US	23330XAH3	US23330XAH35	56640760
10503	HIGH YIELD - AME	HY FLOW US	23918KAE8	US23918KAE82	50289020
10504	HIGH YIELD - AME	HY FLOW US	245217AM6	US245217AM61	52040670
10505	HIGH YIELD - AME	HY FLOW US	25459HAD7	US25459HAD70	54033530
10506	HIGH YIELD - AME	HY FLOW US	26816LAT9	US26816LAT98	55009940
10507	HIGH YIELD - AME	HY FLOW US	27876GAQ1	US27876GAQ10	53987140
10508	HIGH YIELD - AME	HY FLOW US	281023AN1	US281023AN10	59081870
10509	HIGH YIELD - AME	HY FLOW US	29255WAG5	US29255WAG50	51640750
10510	HIGH YIELD - AME	HY FLOW US	315292AD4	US315292AD46	54883960
10511	HIGH YIELD - AME	HY FLOW US	33938EAJ6	US33938EAJ64	51846450
10512	HIGH YIELD - AME	HY FLOW US	345397TZ6	US345397TZ65	51793740
10513	HIGH YIELD - AME	HY FLOW US	35914PAH8	US35914PAH82	55447330
10514	HIGH YIELD - AME	HY FLOW US	370425SL5	US370425SL58	55566730
10515	HIGH YIELD - AME	HY FLOW US	373298BV9	US373298BV95	53849700
10516	HIGH YIELD - AME	HY FLOW US	38869PAB0	US38869PAB04	52218830
10517	HIGH YIELD - AME	HY FLOW US	428040BZ1	US428040BZ11	59473320
10518	HIGH YIELD - AME	HY FLOW US	44108EAS7	US44108EAS72	52347850
10519	HIGH YIELD - AME	HY FLOW US	45661TAB7	US45661TAB70	54133130
10520	HIGH YIELD - AME	HY FLOW US	492386AS6	US492386AS68	54129290
10521	HIGH YIELD - AME	HY FLOW US	502413AJ6	US502413AJ62	50461090
10522	HIGH YIELD - AME	HY FLOW US	530718AC9	US530718AC96	51523950
10523	HIGH YIELD - AME	HY FLOW US	532776AJ0	US532776AJ03	52301020
10524	HIGH YIELD - AME	HY FLOW US	552953AG6	US552953AG66	52427380
10525	HIGH YIELD - AME	HY FLOW US	58445MAJ1	US58445MAJ18	54392440
10526	HIGH YIELD - AME	HY FLOW US	60467XAC1	US60467XAC11	55005670

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	L	M	N	O
10471	SPRINT NEXTEL CORP SR NT R/MD 3.20063 06/28/2010	06/28/10	3.20%	TMS
10472	TCI COMMUNICATIONS INC-CORP BD	08/01/15	8.75%	TMS
10473	TELECOM ITALIA CAPITAL SA 7.200% 20360718	07/18/36	7.20%	TMS
10474	TELECOM ITALIA CAPITAL SA 7.721% 20380604	06/04/38	7.72%	TMS
10475	***TELEPHONICA EUROPE B V U S NT R/MD 7.75 09/15/2010	09/15/10	7.75%	TMS
10476	TELEFONICA EMISIONES SAU 7.045% 20360620	06/20/36	7.05%	TMS
10477	TIME WARNER CABLE INC MAKE WHOLE CALL	07/01/18	6.75%	TMS
10478	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	04/01/37	6.25%	TMS
10479	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	02/15/18	5.50%	TMS
10480	VERIZON COMMUNICATIONS INC	04/15/18	6.10%	TMS
10481	VERIZON GLOBAL FDG CORP	12/01/10	7.25%	TMS
10482	VIACOM INC SR NT 6.25%16 R/MD 6.25 04/30/2016	04/30/16	6.25%	TMS
10483	VIACOM INC MAKE WHOLE CALL	10/05/17	6.13%	TMS
10484	XEROX CORP MAKE WHOLE CALL	06/15/10	7.13%	TMS
10485	AHOLD FINANCE USA INC MAKE WHOLE CALL	07/15/10	8.25%	TMS
10486	ALBERTSONS LLC MAKE WHOLE CALL	02/15/11	7.50%	TMS
10487	***ALLIED WASTE NORTH AMER INCSR NT R/MD 5.75 02/15/2011	02/15/11	5.75%	TMS
10488	AMERICAN AIRLINES INC	05/23/11	6.82%	TMS
10489	ARVINMERITOR -CORP BOND	03/01/12	8.75%	TMS
10490	BALL CORP	12/15/12	6.88%	TMS
10491	BOMBARDIER INC MAKE WHOLE CALL	05/01/12	6.75%	TMS
10492	BOYD GAMING CORP	12/15/12	7.75%	TMS
10493	CMS ENERGY CORP MAKE WHOLE CALL	02/01/12	6.30%	TMS
10494	CSC HOLDINGS INC	04/01/11	7.63%	TMS
10495	CELESTICA INC	07/01/11	7.88%	TMS
10496	CHARTER COMMUNICATIONS OPERATIMAKE WHOLE CALL	04/30/12	8.00%	TMS
10497	CHESAPEAKE ENERGY CORP	09/15/13	7.50%	TMS
10498	CINCINNATI BELL INC	02/15/15	7.00%	TMS
10499	CITIZENS COMMUNICATIONS CO MAKE WHOLE CALL	01/15/13	6.25%	TMS
10500	CORRECTIONS CORP OF AMERICA	03/15/13	6.25%	TMS
10501	CROWN AMERS LLC / CROWN AMERS GTD SR NT7.75%15 R/MD 7.75 11/15/2015	11/15/15	7.75%	TMS
10502	DRS TECHNOLOGIES INC	02/01/16	6.63%	TMS
10503	DAVITA INC	03/15/13	6.63%	TMS
10504	DEL MONTE CORP	12/15/12	8.63%	TMS
10505	DIRECTV HOLDINGS LLC/DIRECTV F	06/15/15	6.38%	TMS
10506	DYNEGY HOLDINGS INC	05/01/16	8.38%	TMS
10507	ECHOSTAR DBS CORP SR NOTES R/MD 6.375 10/01/2011	10/01/11	6.38%	TMS
10508	EDISON MISSION ENERGY SR NT 7.5% R/MD 7.50 06/15/2013	06/15/13	7.50%	TMS
10509	ENCORE ACQUISITION CO	07/15/15	6.00%	TMS
10510	FERRELLGAS ESCROW LLC/FERRELLG	05/01/14	6.75%	TMS
10511	FLEXTRONICS INTERNATIONAL LTD 6.500% 20130515	05/15/13	6.50%	TMS
10512	***FORD MOTOR CREDIT CO GLOBAL NOTE R/MD 7.00 10/01/2013	10/01/13	7.00%	TMS
10513	FRONTIER OIL CORP SENIOR NOTE R/MD 6.625 10/01/2011	10/01/11	6.63%	TMS
10514	GENERAL MOTORS ACCEPTANCE CORPNOTE R/MD 6.75 12/01/2014	12/01/14	6.75%	TMS
10515	***GEORGIA PACIFIC CORP BD R/MD 8.125 05/15/2011	05/15/11	8.13%	TMS
10516	GRAPHIC PACKAGING INTL INC SENIOR NOTE R/MD 8.50 08/15/2011	08/15/11	8.50%	TMS
10517	HERTZ CORP/THE	01/01/14	8.88%	TMS
10518	***HOST MARRIOTT L P SR NOTES SER J R/MD 7.125 11/01/2013	11/01/13	7.13%	TMS
10519	INERGY LP/INERGY FINANCE CORP	12/15/14	6.88%	TMS
10520	***KERR MCGEE CORP NOTE R/MD 6.875 09/15/2011	09/15/11	6.88%	TMS
10521	L-3 COMMUNICATIONS CORP	06/15/12	7.63%	TMS
10522	LIBERTY MEDIA LLC MAKE WHOLE CALL	05/15/13	5.70%	TMS
10523	***LIN TELEVISION CORP SR SUB NT R/MD 6.50 05/15/2013	05/15/13	6.50%	TMS
10524	***MGM MIRAGE SR NOTE R/MD 5.875 02/27/2014	02/27/14	5.88%	TMS
10525	MEDIACOM LLC/MEDIACOM CAPITAL	01/15/13	9.50%	TMS
10526	MIRANT NORTH AMERICA LLC	12/31/13	7.38%	TMS

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	P	Q	R	S	T	U	V
10471	(3,635,000)	93.00	93.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10472	(1,325,000)	108.40	108.41	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10473	(210,000)	91.87	91.89	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10474	0	98.22	98.24	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10475	(715,000)	105.80	105.84	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10476	(90,000)	102.06	102.08	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10477	(35,000)	100.85	100.87	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10478	(3,085,000)	91.63	91.66	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10479	(1,000,000)	95.55	95.56	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10480	(5,756,000)	99.08	99.11	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10481	(1,215,000)	105.77	105.79	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10482	(425,000)	95.74	95.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10483	(4,865,000)	94.98	95.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10484	(175,000)	103.13	103.15	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10485	(300,000)	104.33	104.33	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10486	(300,000)	102.00	102.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10487	(300,000)	99.00	99.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10488	(300,000)	76.50	76.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10489	(300,000)	88.00	88.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10490	(300,000)	101.00	101.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10491	(300,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10492	(300,000)	86.00	86.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10493	(300,000)	94.00	94.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10494	(300,000)	101.00	101.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10495	(300,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10496	(300,000)	95.25	95.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10497	(300,000)	101.75	101.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10498	(300,000)	91.50	91.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10499	(300,000)	95.75	95.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10500	(300,000)	97.50	97.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10501	(300,000)	102.25	102.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10502	(300,000)	102.03	102.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10503	(300,000)	97.00	97.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10504	(300,000)	102.50	102.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10505	(300,000)	94.00	94.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10506	(300,000)	96.50	96.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10507	(300,000)	98.00	98.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10508	(300,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10509	(300,000)	83.75	83.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10510	(300,000)	86.25	86.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10511	(300,000)	94.50	94.50	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10512	(300,000)	75.98	75.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10513	(300,000)	96.25	96.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10514	(300,000)	58.32	58.32	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10515	(300,000)	100.88	100.88	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10516	(300,000)	99.25	99.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10517	(300,000)	94.38	94.38	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10518	(300,000)	94.63	94.63	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10519	(300,000)	90.75	90.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10520	(300,000)	104.12	104.12	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10521	(300,000)	101.75	101.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10522	(300,000)	84.43	84.43	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10523	(300,000)	82.75	82.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10524	(300,000)	77.00	77.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10525	(300,000)	96.25	96.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10526	(300,000)	99.25	99.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
10527	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10528	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10529	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10530	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10531	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10532	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10533	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10534	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10535	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10536	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10537	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10538	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10539	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10540	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10541	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10542	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10543	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10544	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10545	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10546	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10547	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10548	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10549	93117341	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10550	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10551	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10552	93117385	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10553	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10554	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10555	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10556	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10557	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10558	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10559	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10560	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10561	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10562	93117624	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10563	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10564	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10565	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10566	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10567	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10568	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10569	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10570	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10571	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10572	93117644	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10573	93117697	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10574	93117697	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10575	93117736	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	COMMODITIES
10576	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
10577	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10578	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10579	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10580	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10581	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10582	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
10527	HIGH YIELD - AME	HY FLOW US	608328AP5	US608328AP55	55767270
10528	HIGH YIELD - AME	HY FLOW US	629855AE7	US629855AE71	55134430
10529	HIGH YIELD - AME	HY FLOW US	640204AG8	US640204AG82	50611560
10530	HIGH YIELD - AME	HY FLOW US	66977WAF6	US66977WAF68	53314560
10531	HIGH YIELD - AME	HY FLOW US	681904AK4	US681904AK42	52793480
10532	HIGH YIELD - AME	HY FLOW US	69073TAL7	US69073TAL70	53034250
10533	HIGH YIELD - AME	HY FLOW US	704549AC8	US704549AC84	51532680
10534	HIGH YIELD - AME	HY FLOW US	708130AA7	US708130AA74	51072010
10535	HIGH YIELD - AME	HY FLOW US	74837NAC7	US74837NAC74	55859090
10536	HIGH YIELD - AME	HY FLOW US	74913GAE5	US74913GAE52	55037590
10537	HIGH YIELD - AME	HY FLOW US	76009NAE0	US76009NAE04	51445940
10538	HIGH YIELD - AME	HY FLOW US	761713AD8	US761713AD83	59426210
10539	HIGH YIELD - AME	HY FLOW US	77531QAB4	US77531QAB41	53916950
10540	HIGH YIELD - AME	HY FLOW US	780153AL6	US780153AL64	53526520
10541	HIGH YIELD - AME	HY FLOW US	800907AJ6	US800907AJ63	52435010
10542	HIGH YIELD - AME	HY FLOW US	812141AN9	US812141AN92	55079350
10543	HIGH YIELD - AME	HY FLOW US	832248AH1	US832248AH17	51964270
10544	HIGH YIELD - AME	HY FLOW US	85590AAD6	US85590AAD63	51690390
10545	HIGH YIELD - AME	HY FLOW US	857689AV5	US857689AV53	53332080
10546	HIGH YIELD - AME	HY FLOW US	880349AH8	US880349AH89	56085880
10547	HIGH YIELD - AME	HY FLOW US	909214BJ6	US909214BJ69	53389650
10548	HIGH YIELD - AME	HY FLOW US	983130AD7	US983130AD70	53271860
10549	HIGH YIELD - AME	HY FLOW US	984121BL6	US984121BL60	51068830
10550	HIGH YIELD - AME	HY FLOW US	15671BAB7	US15671BAB71	5BDHMQ00
10551	HIGH YIELD - AME	HY FLOW US	748203AA4	US748203AA49	58248640
10552	HIGH YIELD - AME	HY FLOW US	74820QAA3	US74820QAA31	57276730
10553	HIGH YIELD - AME	HY FLOW US	02406PAF7	US02406PAF71	59197790
10554	HIGH YIELD - AME	HY FLOW US	053773AE7	US053773AE73	5BBHGR90
10555	HIGH YIELD - AME	HY FLOW US	216762AB0	US216762AB07	50474210
10556	HIGH YIELD - AME	HY FLOW US	216831AD9	US216831AD93	52627010
10557	HIGH YIELD - AME	HY FLOW US	382550AX9	US382550AX98	5BCCSG80
10558	HIGH YIELD - AME	HY FLOW US	428040CA5	US428040CA50	59669530
10559	HIGH YIELD - AME	HY FLOW US	521865AQ8	US521865AQ82	59756070
10560	HIGH YIELD - AME	HY FLOW US	87264MAB5	US87264MAB54	59765270
10561	HIGH YIELD - AME	HY FLOW US	880349AK1	US880349AK19	5BDLHS40
10562	HIGH YIELD - AME	HY FLOW US	92839UAB3	US92839UAB35	53028690
10563	HIGH GRADE CREDIT US	HG FLOW TRADING US	22303QAH3	US22303QAH39	5BDKFM90
10564	HIGH GRADE CREDIT US	HG FLOW TRADING US	26138EAA7	US26138EAA73	5BDKRH20
10565	HIGH GRADE CREDIT US	HG FLOW TRADING US	26138EAC3	US26138EAC30	5BDKRC90
10566	HIGH GRADE CREDIT US	HG FLOW TRADING US	50075NAV6	US50075NAV64	5BDFZQ90
10567	HIGH GRADE CREDIT US	HG FLOW TRADING US	91324PBE1	US91324PBE16	5BDBMG30
10568	HIGH GRADE CREDIT US	HG FLOW TRADING US	94973VAK3	US94973VAK35	53421200
10569	HIGH GRADE CREDIT US	HG FLOW TRADING US	94973VAL1	US94973VAL18	53421110
10570	HIGH GRADE CREDIT US	HG FLOW TRADING US	94973VAN7	US94973VAN73	5BBHHN80
10571	HIGH GRADE CREDIT US	HG FLOW TRADING US	983024AN0	US983024AN02	5BBHBG60
10572	HIGH YIELD - AME	HY FLOW US	55305BAC5	US55305BAC54	51034670
10573	HIGH YIELD - AME	HY DISTRESSED US	12501BAP9	US12501BAP94	56098420
10574	HIGH YIELD - AME	HY DISTRESSED US	12502BAC7	US12502BAC72	57327420
10575	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED		XS0329715394	5BCGRH90
10576	FX AMERICAS	FX-OPTIONS AMERICAS	52520W440	US52520W4400	L0076930
10577	HIGH YIELD - AME	HY FLOW US	071707AN3	US071707AN34	5BCFXJ70
10578	HIGH YIELD - AME	HY FLOW US	090613AC4	US090613AC48	5BDRNK00
10579	HIGH YIELD - AME	HY FLOW US	090613AE0	US090613AE04	5BDRNJ40
10580	HIGH YIELD - AME	HY FLOW US	12543DAF7	US12543DAF78	5BCNDF90
10581	HIGH YIELD - AME	HY FLOW US	23918KAH1	US23918KAH14	50979660
10582	HIGH YIELD - AME	HY FLOW US	421933AH5	US421933AH50	56442500

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
10527	MOHEGAN TRIBAL GAMING AUTHORIT	08/15/14	7.13%	TMS
10528	NALCO CO	11/15/11	7.75%	TMS
10529	NEIMAN-MARCUS GROUP INC	10/15/15	9.00%	TMS
10530	NOVA CHEMICALS CORP MAKE WHOLE CALL	01/15/12	6.50%	TMS
10531	OMNICARE INC	12/15/15	6.88%	TMS
10532	OWENS BROCKWAY GLASS CONTAINER	12/01/14	6.75%	TMS
10533	PEABODY ENERGY CORP	03/15/13	6.88%	TMS
10534	JC PENNEY CORP INC MAKE WHOLE CALL	03/01/10	8.00%	TMS
10535	QUIKSILVER INC	04/15/15	6.88%	TMS
10536	QWEST CORP MAKE WHOLE CALL	09/01/11	7.88%	TMS
10537	***RENT A CENTER INC SENIOR SUB NOTE R/MD 7.50 05/01/2010	05/01/10	7.50%	TMS
10538	REYNOLDS AMERICAN INC SR SC NT7.25%13 R/MD 7.25 06/01/2013	06/01/13	7.25%	TMS
10539	ROGERS WIRELESS INC MAKE WHOLE CALL	05/01/11	9.63%	TMS
10540	ROYAL CARIBBEAN CRUISES LTD 8.750% 20110202	02/02/11	8.75%	TMS
10541	SANMINA-SCI CORP	03/01/13	6.75%	TMS
10542	SEALY MATTRESS CO SR SUB NT R/MD 8.25 06/15/2014	06/15/14	8.25%	TMS
10543	SMITHFIELD FOODS INC SENIOR NOTE R/MD 7.75 05/15/2013	05/15/13	7.75%	TMS
10544	STARWOOD HOTELS RESORTS MULTI COUPON	05/01/12	7.88%	TMS
10545	STATION CASINOS INC SR NOTES R/MD 6.00 04/01/2012	04/01/12	6.00%	TMS
10546	TENNECO AUTOMOTIVE INC	11/15/14	8.63%	TMS
10547	UNISYS CORP MAKE WHOLE CALL	10/15/12	8.00%	TMS
10548	WYNN LAS VEGAS LLC/WYNN LAS VE	12/01/14	6.63%	TMS
10549	XEROX CORP MAKE WHOLE CALL	06/15/10	7.13%	TMS
10550	CENVEO CORP SR NT 144A R/MD 10.50 08/15/2016	08/15/16	10.50%	TMS
10551	QUEBECOR WORLD INC IN DEFAULT	01/15/15	9.75%	TMS
10552	***QUEBECOR WORLD ULC SR NT 144A R/MD 8.75 03/15/2016	03/15/16	8.75%	TMS
10553	AMERICAN AXLE & MANUFACTURING	03/01/17	7.88%	TMS
10554	AVIS BUDGET CAR RENTAL LLC/AVI	05/15/14	7.63%	TMS
10555	COOPER STANDARD AUTO	12/15/12	7.00%	TMS
10556	COOPER TIRE & RUBBER CO MAKE WHOLE CALL	12/15/09	7.75%	TMS
10557	GOODYEAR TIRE & RUBR CO SR SECD NT R/MD 8.625 12/01/2011	12/01/11	8.63%	TMS
10558	HERTZ CORP/THE	01/01/16	10.50%	TMS
10559	LEAR CORP SR NT SER B R/MD 8.75 12/01/2016	12/01/16	8.75%	TMS
10560	TRW AUTOMOTIVE INC SR NT 144A R/MD 7.25 03/15/2017	03/15/17	7.25%	TMS
10561	TENNECO INC SR NT 8.125%15 R/MD 8.125 11/15/2015	11/15/15	8.13%	TMS
10562	VISTEON CORP MAKE WHOLE CALL	08/01/10	8.25%	TMS
10563	***COVIDIEN INTL FIN S A SR NT6.55%37 R/MD 6.55 10/15/2037	10/15/37	6.55%	TMS
10564	DR PEPPER SNAPPLE INC 144A R/MD 6.12 05/01/2013	05/01/13	6.12%	TMS
10565	DR PEPPER SNAPPLE INC 144A R/MD 6.82 05/01/2018	05/01/18	6.82%	TMS
10566	KRAFT FOODS INC	08/23/18	6.13%	TMS
10567	UNITEDHEALTH GROUP INC MAKE WHOLE CALL	11/15/37	6.63%	TMS
10568	WELLPOINT INC MAKE WHOLE CALL	01/15/16	5.25%	TMS
10569	WELLPOINT INC MAKE WHOLE CALL	01/15/36	5.85%	TMS
10570	WELLPOINT INC MAKE WHOLE CALL	06/15/37	6.38%	TMS
10571	WYETH MAKE WHOLE CALL	04/01/37	5.95%	TMS
10572	M/I HOMES INC MAKE WHOLE CALL	04/01/12	6.88%	TMS
10573	CCH I HOLDINGS LLC	04/01/14	9.92%	TMS
10574	CCH I LLC / HLDGS LLC SR SECD NT R/MD 11.00 10/01/2015	10/01/15	11.00%	TMS
10575	LEHMAN BROS TREASURY CO BV 0.000% 20091113	11/13/09	0.00%	TMS
10576	LEHMAN BROS HLDGS INC PRIN PROTECTED NT LKD GLOBAL BASKET DUE 06/01/2009 R/MD0000 05/29/2009	05/29/09	0.00%	TMS
10577	BAUSCH & LOMB INC SR NT 144A R/MD 9.875 11/01/2015	11/01/15	9.88%	TMS
10578	BIOMET INC	10/15/17	10.00%	TMS
10579	BIOMET INC SR NT R/MD 11.625 10/15/2017	10/15/17	11.63%	TMS
10580	CHS / CMNTY HEALTH SYS INC SR NT 8.875%15 R/MD 8.875 07/15/2015	07/15/15	8.88%	TMS
10581	DAVITA INC	03/15/15	7.25%	TMS
10582	HEALTH MGMT ASSOC INC SR NT R/MD 6.125 04/15/2016	04/15/16	6.13%	TMS

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	P	Q	R	S	T	U	V
10527	(300,000)	74.25	74.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10528	(300,000)	101.25	101.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10529	(300,000)	97.75	97.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10530	(300,000)	92.00	92.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10531	(300,000)	94.00	94.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10532	(300,000)	99.25	99.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10533	(300,000)	100.25	100.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10534	(300,000)	101.00	101.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10535	(300,000)	78.00	78.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10536	(300,000)	99.50	99.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10537	(300,000)	99.50	99.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10538	(300,000)	99.16	99.16	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10539	(300,000)	111.85	111.85	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10540	(300,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10541	(300,000)	91.50	91.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10542	(300,000)	81.50	81.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10543	(300,000)	92.00	92.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10544	(300,000)	100.45	100.45	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10545	(300,000)	71.00	71.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10546	(300,000)	85.25	85.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10547	(300,000)	86.75	86.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10548	(300,000)	91.00	91.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10549	(300,000)	99.00	99.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10550	(335,000)	99.00	99.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10551	(4,657,000)	44.50	44.50	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10552	(3,137,000)	44.50	44.50	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10553	(134,000)	63.00	63.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10554	(450,000)	73.00	73.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10555	(3,000,000)	82.50	82.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10556	(180,000)	103.00	103.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10557	(2,000,000)	103.50	103.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10558	(3,480,000)	89.01	89.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10559	(8,000,000)	79.50	79.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10560	0	87.50	87.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10561	(2,000,000)	92.00	92.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10562	(3,000,000)	85.50	85.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10563	(11,000,000)	100.56	100.59	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10564	(1,000,000)	101.73	101.73	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10565	(1,500,000)	101.84	101.84	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10566	(3,750,000)	98.47	98.49	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10567	(1,000,000)	89.40	89.42	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10568	(5,542,000)	93.00	93.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10569	(870,000)	83.61	83.62	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10570	(605,000)	90.22	90.24	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10571	0	97.57	97.60	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10572	0	88.00	88.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10573	(5,000,000)	50.00	50.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10574	(5,000,000)	74.50	74.55	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10575	(20,000)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10576	(1,000)	9.17	9.17	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10577	(7,000,000)	103.25	103.29	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10578	(801,000)	108.00	108.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10579	(272,000)	106.00	106.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10580	(11,025,000)	101.25	101.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10581	(304,000)	99.00	99.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10582	0	83.00	83.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10583	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10584	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10585	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10586	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10587	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10588	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10589	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10590	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10591	93117879	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10592	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10593	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10594	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10595	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10596	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10597	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10598	93117881	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10599	93117882	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10600	93117882	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10601	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10602	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10603	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10604	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10605	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10606	93117916	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10607	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10608	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10609	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10610	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10611	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10612	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10613	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10614	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10615	93117917	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10616	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10617	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10618	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10619	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10620	93117937	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10621	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10622	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10623	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10624	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10625	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10626	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10627	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10628	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10629	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10630	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10631	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10632	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10633	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10634	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10635	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10636	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10637	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10638	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10583	HIGH YIELD - AME	HY FLOW US	681904AJ7	US681904AJ78	52793490
10584	HIGH YIELD - AME	HY FLOW US	816196AJ8	US816196AJ85	52632320
10585	HIGH YIELD - AME	HY FLOW US	81619QAF2	US81619QAF28	57614140
10586	HIGH YIELD - AME	HY FLOW US	92203PAB2	US92203PAB22	55458730
10587	HIGH YIELD - AME	HY FLOW US	92203RAB8	US92203RAB87	55451060
10588	HIGH YIELD - AME	HY FLOW US	499040AP8	US499040AP80	52893910
10589	HIGH YIELD - AME	HY FLOW US	513075AG6	US513075AG61	50457090
10590	HIGH YIELD - AME	HY FLOW US	65409QAC6	US65409QAC69	5BBXTK10
10591	HIGH YIELD - AME	HY FLOW US	829226AM1	US829226AM12	54973470
10592	HIGH YIELD - AME	HY FLOW US	09689RAA7	US09689RAA77	53857170
10593	HIGH YIELD - AME	HY FLOW US	103304BB6	US103304BB68	50641090
10594	HIGH YIELD - AME	HY FLOW US	464592AG9	US464592AG95	54254110
10595	HIGH YIELD - AME	HY FLOW US	608328AK6	US608328AK68	54929410
10596	HIGH YIELD - AME	HY FLOW US	608328AR1	US608328AR12	52632490
10597	HIGH YIELD - AME	HY FLOW US	707569AH2	US707569AH20	54982550
10598	HIGH YIELD - AME	HY FLOW US	983130AD7	US983130AD70	53271860
10599	HIGH YIELD - AME	HY FLOW US	001669AT7	US001669AT72	52095290
10600	HIGH YIELD - AME	HY FLOW US	001669AZ3	US001669AZ33	50377550
10601	HIGH YIELD - AME	HY FLOW US	01958XBH9	US01958XBH98	54282000
10602	HIGH YIELD - AME	HY FLOW US	01958XBR7	US01958XBR70	57608890
10603	HIGH YIELD - AME	HY FLOW US	01958XBS5	US01958XBS53	59440280
10604	HIGH YIELD - AME	HY FLOW US	471109AB4	US471109AB42	59876730
10605	HIGH YIELD - AME	HY FLOW US	502413AJ6	US502413AJ62	50461090
10606	HIGH YIELD - AME	HY FLOW US	94107UAB4	US94107UAB44	51680400
10607	HIGH YIELD - AME	HY FLOW US	055381AQ0	US055381AQ03	5BDLGH10
10608	HIGH YIELD - AME	HY FLOW US	22025YAH3	US22025YAH36	51006570
10609	HIGH YIELD - AME	HY FLOW US	233707AA6	US233707AA68	5BCBVW90
10610	HIGH YIELD - AME	HY FLOW US	367905AD8	US367905AD87	53246070
10611	HIGH YIELD - AME	HY FLOW US	44107TAD8	US44107TAD81	59837380
10612	HIGH YIELD - AME	HY FLOW US	44108EAS7	US44108EAS72	52347850
10613	HIGH YIELD - AME	HY FLOW US	44108EAW8	US44108EAW84	56324970
10614	HIGH YIELD - AME	HY FLOW US	779273AE1	US779273AE11	52099230
10615	HIGH YIELD - AME	HY FLOW US	779282AA0	US779282AA06	56743540
10616	HIGH YIELD - AME	HY FLOW US	085790AP8	US085790AP89	5BDHPL60
10617	HIGH YIELD - AME	HY FLOW US	085791AD3	US085791AD33	59883260
10618	HIGH YIELD - AME	HY FLOW US	38470RAC5	US38470RAC51	55287430
10619	HIGH YIELD - AME	HY FLOW US	38470RAD3	US38470RAD35	55287420
10620	HIGH YIELD - AME	HY FLOW US	69073TAL7	US69073TAL70	53034250
10621	HIGH GRADE CREDIT US	HG FLOW TRADING US	06050TKN1	US06050TKN18	59696720
10622	HIGH GRADE CREDIT US	HG FLOW TRADING US	369604BC6	US369604BC61	5BCSKN70
10623	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962G3P7	US36962G3P70	5BCNCH30
10624	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962G3U6	US36962G3U65	5BDCRF80
10625	HIGH GRADE CREDIT US	HG FLOW TRADING US	38141GDQ4	US38141GDQ47	51721390
10626	HIGH GRADE CREDIT US	HG FLOW TRADING US	38141GFG4	US38141GFG47	5BCNJL10
10627	HIGH GRADE CREDIT US	HG FLOW TRADING US	46625HGY0	US46625HGY09	5BCTVY50
10628	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R44	US524908R440	5BBQTF60
10629	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P4C2	US52517P4C27	5BBQTG20
10630	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5X5	US52517P5X54	5BCCHJ70
10631	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PD57	US52517PD572	56345850
10632	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PE23	US52517PE232	53813140
10633	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PSC6	US52517PSC67	54613100
10634	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVV0	US52517PVV02	52276690
10635	HIGH GRADE CREDIT US	HG FLOW TRADING US	5252M0FD4	US5252M0FD44	5BDJVQ30
10636	HIGH GRADE CREDIT US	HG FLOW TRADING US	93933WAA4	US93933WAA45	53993440
10637	HIGH GRADE CREDIT US	HG FLOW TRADING US	949746JE2	US949746JE28	55035330
10638	HIGH GRADE CREDIT US	HG FLOW TRADING US	949746NX5	US949746NX52	5BCKYV40

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10583	OMNICARE INC	12/15/13	6.75%	TMS
10584	SELECT MEDICAL CORP	02/01/15	7.63%	TMS
10585	SELECT MEDICAL CORP	09/15/15	11.26%	TMS
10586	VANGUARD HEALTH HOLDING CO II	10/01/14	9.00%	TMS
10587	VANGUARD HEALTH HLDG CO I LLC / INC SENIOR DISCOUNT NOTE 0%-10/09, 11.25% THEREAFTER R/MD .001 10/01/2015	10/01/15	0.00%	TMS
10588	KNIGHT RIDDER INC MAKE WHOLE CALL	09/01/17	5.75%	TMS
10589	LAMAR MEDIA CORP	01/01/13	7.25%	TMS
10590	NIELSEN FINANCE LLC / NIELSEN FINANCE CO 10.000% 20140801	08/01/14	10.00%	TMS
10591	SINCLAIR TELEVISION GROUP INC	03/15/12	8.00%	TMS
10592	BOYD GAMING CORP	02/01/16	7.13%	TMS
10593	BOYD GAMING CORP	12/15/12	7.75%	TMS
10594	ISLE CAPRI CASINOS INC SR SUB NT R/MD 7.00 03/01/2014	03/01/14	7.00%	TMS
10595	MOHEGAN TRIBAL GAMING AUTHORIT	04/01/12	8.00%	TMS
10596	MOHEGAN TRIBAL GAMING AUTH SR SUB NT R/MD 6.875 02/15/2015	02/15/15	6.88%	TMS
10597	PENN NATL GAMING INC SR SUB NT R/MD 6.875 12/01/2011	12/01/11	6.88%	TMS
10598	WYNN LAS VEGAS LLC/WYNN LAS VE	12/01/14	6.63%	TMS
10599	AMC ENTERTAINMENT INC SENIOR NOTE R/MD 8.625 08/15/2012	08/15/12	8.63%	TMS
10600	AMC ENTMT INC SR SB NT 11%16 R/MD 11.00 02/01/2016	02/01/16	11.00%	TMS
10601	ALLIED WASTE NORTH AMER INC SR NOTE SER B R/MD 7.375 04/15/2014	04/15/14	7.38%	TMS
10602	ALLIED WASTE NORTH AMER INC SR NT R/MD 7.125 05/15/2016	05/15/16	7.13%	TMS
10603	ALLIED WASTE NORTH AMERICA INC	06/01/17	6.88%	TMS
10604	JARDEN CORP	05/01/17	7.50%	TMS
10605	L-3 COMMUNICATIONS CORP	06/15/12	7.63%	TMS
10606	WASTE SVCS INC SR SB NT 9.5%14R/MD 9.50 04/15/2014	04/15/14	9.50%	TMS
10607	BE AEROSPACE INC	07/01/18	8.50%	TMS
10608	CORRECTIONS CORP OF AMERICA	03/15/13	6.25%	TMS
10609	DAE AVIATION HOLDINGS INC	08/01/15	11.25%	TMS
10610	GAYLORD ENTERTAINMENT CO	11/15/14	6.75%	TMS
10611	HOST HOTELS & RESORTS LP	11/01/14	6.88%	TMS
10612	***HOST MARRIOTT L P SR NOTES SER J R/MD 7.125 11/01/2013	11/01/13	7.13%	TMS
10613	HOST MARRIOTT LP	08/15/12	7.00%	TMS
10614	ROUSE COMPANY-CORP BD	04/30/09	8.00%	TMS
10615	ROUSE CO LP / TRC CO-ISSUER INC SR NT 144A R/MD 6.75 05/01/2013	05/01/13	6.75%	TMS
10616	BERRY PLASTICS CORP SR NT FLT 15 R/MD 7.54063 02/15/2015	02/15/15	7.54%	TMS
10617	BERRY PLASTICS HLDG CORP 2ND PRIORITY SR SECD NT R/MD 8.875 09/15/2014	09/15/14	8.88%	TMS
10618	GRAHAM PACKAGING CO INC	10/15/12	8.50%	TMS
10619	GRAHAM PACKAGING CO INC	10/15/14	9.88%	TMS
10620	OWENS BROCKWAY GLASS CONTAINER	12/01/14	6.75%	TMS
10621	BANK AMER N A CHARLOTTE N C MEDIUM TERM BK NTS R/MD 5.30 03/15/2017	03/15/17	5.30%	TMS
10622	GENERAL ELECTRIC CO	12/06/17	5.25%	TMS
10623	GENERAL ELECTRIC CAPITAL CORP	01/14/38	5.88%	TMS
10624	GENERAL ELECTRIC CAPITAL CORP	05/01/18	5.63%	TMS
10625	GOLDMAN SACHS GROUP INC/THE	10/15/13	5.25%	TMS
10626	GOLDMAN SACHS GROUP INC/THE	01/18/18	5.95%	TMS
10627	JPMORGAN CHASE & CO R/MD 6.00 01/15/2018	01/15/18	6.00%	TMS
10628	LEHMAN BROTHERS HOLDINGS INC MAKE WHOLE CALL	07/17/37	6.88%	TMS
10629	LEHMAN BROTHERS HOLDINGS INC	07/19/12	6.00%	TMS
10630	***LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 6.20 09/26/2014	09/26/14	6.20%	TMS
10631	LEHMAN BROTHERS HOLDINGS INC	01/14/11	5.00%	TMS
10632	LEHMAN BROTHERS HOLDINGS INC	01/23/09	2.89%	TMS
10633	LEHMAN BROTHERS HOLDINGS-MTN	01/18/12	6.63%	TMS
10634	LEHMAN BROTHERS HOLDINGS INC	03/13/14	4.80%	TMS
10635	LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 6.875 05/02/2018	05/02/18	6.88%	TMS
10636	WASHINGTON MUT BK CHATSWORTH CA MEDIUM TERM SUB BK NTS R/MD 6.875 06/15/2011	06/15/11	6.88%	TMS
10637	WELLS FARGO & CO	09/15/16	5.13%	TMS
10638	WELLS FARGO & CO	12/11/17	5.63%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10583	(3,800,000)	95.50	95.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10584	(250,000)	86.50	86.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10585	(1,000,000)	86.50	86.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10586	(520,000)	98.75	98.79	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10587	(200,000)	89.00	89.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10588	(243,000)	52.00	52.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10589	(4,939,000)	95.50	95.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10590	(1,300,000)	102.25	102.26	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10591	(10,405,000)	98.00	98.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10592	(1,000,000)	77.00	77.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10593	(8,950,000)	92.00	92.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10594	(3,445,000)	74.50	74.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10595	(1,000,000)	85.00	85.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10596	(263,000)	71.00	71.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10597	(6,340,000)	96.00	96.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10598	(5,700,000)	90.75	90.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10599	(1,000,000)	103.00	103.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10600	(1,650,000)	101.00	101.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10601	(1,940,000)	100.75	100.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10602	(2,074,000)	100.75	100.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10603	(1,700,000)	99.50	99.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10604	(261,000)	90.50	90.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10605	(300,000)	102.00	102.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10606	(575,000)	102.50	102.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10607	(2,710,000)	104.50	104.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10608	(1,562,000)	98.00	98.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10609	(750,000)	100.00	100.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10610	(913,000)	88.25	88.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10611	(30,000)	92.25	92.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10612	(1,550,000)	94.75	94.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10613	(1,765,000)	95.88	95.88	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10614	(1,850,000)	99.00	99.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10615	(1,845,000)	83.00	83.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10616	(400,000)	94.50	94.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10617	(1,825,000)	83.00	83.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10618	(300,000)	95.00	95.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10619	0	90.50	90.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10620	(525,000)	99.50	99.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10621	(11,500,000)	92.40	92.42	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10622	(13,105,000)	97.30	97.31	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10623	(24,360,000)	91.53	91.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10624	(7,413,000)	97.65	97.67	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10625	(17,905,000)	99.09	99.11	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10626	(847,000)	95.32	95.33	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10627	(26,965,000)	98.39	98.40	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10628	0	72.24	72.24	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10629	0	77.75	77.75	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10630	0	78.00	78.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10631	0	77.00	77.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10632	0	95.50	95.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10633	0	84.00	84.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10634	0	69.83	69.83	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10635	0	83.66	83.66	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10636	(4,500,000)	63.00	63.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10637	(250,000)	94.71	94.74	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10638	(28,000,000)	97.17	97.18	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
10639	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10640	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10641	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10642	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10643	93118073	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10644	93118154	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10645	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10646	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10647	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10648	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10649	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10650	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10651	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10652	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10653	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10654	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10655	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10656	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10657	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10658	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10659	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10660	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10661	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10662	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10663	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10664	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10665	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10666	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10667	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10668	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10669	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10670	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10671	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10672	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10673	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10674	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10675	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10676	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10677	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10678	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10679	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10680	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10681	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10682	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10683	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10684	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10685	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10686	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10687	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10688	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10689	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10690	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10691	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10692	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10693	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10694	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10639	HIGH GRADE CREDIT US	HG FLOW TRADING US	94980VAE8	US94980VAE83	57296210
10640	HIGH YIELD - AME	HY FLOW US	38869PAB0	US38869PAB04	52218830
10641	HIGH YIELD - AME	HY FLOW US	38869PAD6	US38869PAD69	52212390
10642	HIGH YIELD - AME	HY FLOW US	651715AD6	US651715AD68	51327940
10643	HIGH YIELD - AME	HY FLOW US	92531XAC6	US92531XAC65	5BBZMF10
10644	HIGH YIELD - AME	HY LOANS US	12543DAF7	US12543DAF78	5BCNDF90
10645	HIGH YIELD - AME	HY FLOW US	019645AE0	US019645AE05	59877070
10646	HIGH YIELD - AME	HY FLOW US	03073KAF8	US03073KAF84	53515040
10647	HIGH YIELD - AME	HY FLOW US	030981AD6	US030981AD62	56181100
10648	HIGH YIELD - AME	HY FLOW US	04939MAD1	US04939MAD11	5BDLCD10
10649	HIGH YIELD - AME	HY FLOW US	06985PAB6	US06985PAB67	57629260
10650	HIGH YIELD - AME	HY FLOW US	077447AE0	US077447AE03	54353210
10651	HIGH YIELD - AME	HY FLOW US	15941RAF7	US15941RAF73	5BDBHY60
10652	HIGH YIELD - AME	HY FLOW US	165167BJ5	US165167BJ57	55245960
10653	HIGH YIELD - AME	HY FLOW US	165167BN6	US165167BN69	53460780
10654	HIGH YIELD - AME	HY FLOW US	165167BS5	US165167BS56	53024870
10655	HIGH YIELD - AME	HY FLOW US	165167BY2	US165167BY25	54934060
10656	HIGH YIELD - AME	HY FLOW US	165167CC9	US165167CC95	5BDGBJ00
10657	HIGH YIELD - AME	HY FLOW US	20453EAC3	US20453EAC30	5BBZRK20
10658	HIGH YIELD - AME	HY FLOW US	24823UAE8	US24823UAE82	51217220
10659	HIGH YIELD - AME	HY FLOW US	24823UAF5	US24823UAF57	56289600
10660	HIGH YIELD - AME	HY FLOW US	29255WAH3	US29255WAH34	55856160
10661	HIGH YIELD - AME	HY FLOW US	29270UAG0	US29270UAG04	5BCGCJ40
10662	HIGH YIELD - AME	HY FLOW US	315292AE2	US315292AE29	5BDPVX00
10663	HIGH YIELD - AME	HY FLOW US	346091AS0	US346091AS05	54672220
10664	HIGH YIELD - AME	HY FLOW US	35914PAH8	US35914PAH82	55447330
10665	HIGH YIELD - AME	HY FLOW US	402629AE9	US402629AE94	53230280
10666	HIGH YIELD - AME	HY FLOW US	440543AB2	US440543AB25	55557390
10667	HIGH YIELD - AME	HY FLOW US	45661TAC5	US45661TAC53	56501560
10668	HIGH YIELD - AME	HY FLOW US	536020AA8	US536020AA80	5BDKVM80
10669	HIGH YIELD - AME	HY FLOW US	56845TAE7	US56845TAE73	59046930
10670	HIGH YIELD - AME	HY FLOW US	570506AE5	US570506AE54	59189310
10671	HIGH YIELD - AME	HY FLOW US	651290AH1	US651290AH18	55046530
10672	HIGH YIELD - AME	HY FLOW US	651290AJ7	US651290AJ73	57433030
10673	HIGH YIELD - AME	HY FLOW US	716495AB2	US716495AB26	59010430
10674	HIGH YIELD - AME	HY FLOW US	716495AC0	US716495AC09	5BDDQY30
10675	HIGH YIELD - AME	HY FLOW US	726505AC4	US726505AC48	59696410
10676	HIGH YIELD - AME	HY FLOW US	726505AD2	US726505AD21	5BBMCV40
10677	HIGH YIELD - AME	HY FLOW US	726505AF7	US726505AF78	5BDGBH60
10678	HIGH YIELD - AME	HY FLOW US	74837RAC8	US74837RAC88	56097240
10679	HIGH YIELD - AME	HY FLOW US	75281AAB5	US75281AAB52	51935520
10680	HIGH YIELD - AME	HY FLOW US	75281AAF6	US75281AAF66	53005450
10681	HIGH YIELD - AME	HY FLOW US	75281AAG4	US75281AAG40	50031190
10682	HIGH YIELD - AME	HY FLOW US	75281AAJ8	US75281AAJ88	5BDDCG80
10683	HIGH YIELD - AME	HY FLOW US	785583AF2	US785583AF20	5BCBVT70
10684	HIGH YIELD - AME	HY FLOW US	861642AE6	US861642AE60	54729950
10685	HIGH YIELD - AME	HY FLOW US	861642AG1	US861642AG19	55616650
10686	HIGH YIELD - AME	HY FLOW US	881609AT8	US881609AT88	5BCNYH70
10687	HIGH YIELD - AME	HY FLOW US	92275PAB5	US92275PAB58	50944020
10688	HIGH YIELD - AME	HY FLOW US	92922PAA4	US92922PAA49	5BBJQZ90
10689	HIGH YIELD - AME	HY FLOW US	966387AC6	US966387AC68	56548180
10690	HIGH GRADE CREDIT US	HG FLOW TRADING US	060505DG6	US060505DG60	5BBTSJ20
10691	HIGH GRADE CREDIT US	HG FLOW TRADING US	06051GDW6	US06051GDW69	5BDKZB00
10692	HIGH GRADE CREDIT US	HG FLOW TRADING US	22237LHE5	US22237LHE56	52045650
10693	HIGH GRADE CREDIT US	HG FLOW TRADING US	22238HGQ7	US22238HGQ74	5BBGCK10
10694	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962G3K8	US36962G3K83	5BCFQT60

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	L	M	N	O
10639	WELLS FARGO BANK NA	05/16/16	5.75%	TMS
10640	GRAPHIC PACKAGING INTL INC SENIOR NOTE R/MD 8.50 08/15/2011	08/15/11	8.50%	TMS
10641	GRAPHIC PACKAGING INTL INC SENIOR SUB NOTE R/MD 9.50 08/15/2013	08/15/13	9.50%	TMS
10642	NEWPAGE CORP	05/01/12	10.00%	TMS
10643	VERSO PAPER HOLDINGS LLC AND V	08/01/14	9.13%	TMS
10644	CHS / CMNTY HEALTH SYS INC SR NT 8.875%15 R/MD 8.875 07/15/2015	07/15/15	8.88%	TMS
10645	ALLIS CHALMERS CORP SR NT R/MD 8.50 03/01/2017	03/01/17	8.50%	TMS
10646	AMERIGAS PARTNERS L P / AP EAGLE FIN CORP SR NT R/MD 7.125 05/20/2016	05/20/16	7.13%	TMS
10647	AMERIGAS PARTNERS L P / AMERIGAS FIN CORP SR NT R/MD 7.25 05/20/2015	05/20/15	7.25%	TMS
10648	ATLAS PIPELINE PARTNERS LP	06/15/18	8.75%	TMS
10649	BASIC ENERGY SVCS INC SR NT R/MD 7.125 04/15/2016	04/15/16	7.13%	TMS
10650	BELDEN & BLAKE CORP SR SECD NT R/MD 8.75 07/15/2012	07/15/12	8.75%	TMS
10651	CHAPARRAL ENERGY INC SR NT R/MD 8.875 02/01/2017	02/01/17	8.88%	TMS
10652	CHESAPEAKE ENERGY CORP SENIOR NOTE R/MD 7.00 08/15/2014	08/15/14	7.00%	TMS
10653	CHESAPEAKE ENERGY CORP SR NT R/MD 6.625 01/15/2016	01/15/16	6.63%	TMS
10654	CHESAPEAKE ENERGY CORP MAKE WHOLE CALL	08/15/17	6.50%	TMS
10655	CHESAPEAKE ENERGY CORP SR NT R/MD 7.625 07/15/2013	07/15/13	7.63%	TMS
10656	CHESAPEAKE ENERGY CORP	12/15/18	7.25%	TMS
10657	COMPLETE PRODTN SVCS INC SR NT R/MD 8.00 12/15/2016	12/15/16	8.00%	TMS
10658	DENBURY RESOURCES INC DEL SR SUB NT R/MD 7.50 04/01/2013	04/01/13	7.50%	TMS
10659	DENBURY RESOURCES INC	12/15/15	7.50%	TMS
10660	ENCORE ACQUISITION CO	12/01/17	7.25%	TMS
10661	ENERGY PARTNERS LTD SR NT R/MD 7.91563 04/15/2013	04/15/13	7.92%	TMS
10662	FERRELLGAS L P / FERRELLGAS FIN CORP SR NT 144A R/MD 6.75 05/01/2014	05/01/14	6.75%	TMS
10663	FOREST OIL CORPORATION	12/15/11	8.00%	TMS
10664	FRONTIER OIL CORP SENIOR NOTE R/MD 6.625 10/01/2011	10/01/11	6.63%	TMS
10665	GULFMARK OFFSHORE INC	07/15/14	7.75%	TMS
10666	HORNBECK OFFSHORE SERVICES INC	12/01/14	6.13%	TMS
10667	INERGY L P & INERGY FIN CORP SR NT R/MD 8.25 03/01/2016	03/01/16	8.25%	TMS
10668	LINN ENERGY LLC SR NT 144A R/MD 9.875 07/01/2018	07/01/18	9.88%	TMS
10669	MARINER ENERGY INC SR NT R/MD 7.50 04/15/2013	04/15/13	7.50%	TMS
10670	MARKWEST ENERGY PARTNERS LP / MARKWEST ENERGY FINANCE CORP SR NT R/MD 8.50 07/15/2016	07/15/16	8.50%	TMS
10671	NEWFIELD EXPLORATION CO	09/01/14	6.63%	TMS
10672	NEWFIELD EXPL CO R/MD 6.625 04/15/2016	04/15/16	6.63%	TMS
10673	PETROHAWK ENERGY CORP SR NT R/MD 9.125 07/15/2013	07/15/13	9.13%	TMS
10674	PETROHAWK ENERGY CORP	06/01/15	7.88%	TMS
10675	PLAINS EXPL & PRODTN CO SR NT R/MD 7.00 03/15/2017	03/15/17	7.00%	TMS
10676	PLAINS EXPL & PRODTN CO R/MD 7.75 06/15/2015	06/15/15	7.75%	TMS
10677	PLAINS EXPL & PRODTN CO SR NT R/MD 7.625 06/01/2018	06/01/18	7.63%	TMS
10678	QUICKSILVER RES INC SR SUB NT R/MD 7.125 04/01/2016	04/01/16	7.13%	TMS
10679	RANGE RESOURCES CORP SR SUB NOTE R/MD 7.375 07/15/2013	07/15/13	7.38%	TMS
10680	RANGE RES CORP SR SUB NT R/MD 6.375 03/15/2015	03/15/15	6.38%	TMS
10681	RANGE RESOURCES CORP	05/15/16	7.50%	TMS
10682	RANGE RES CORP SR SUB NT R/MD 7.25 05/01/2018	05/01/18	7.25%	TMS
10683	SABINE PASS LNG LP R/MD 7.50 11/30/2016	11/30/16	7.50%	TMS
10684	STONE ENERGY CORP	12/15/11	8.25%	TMS
10685	STONE ENERGY CORP SR SUB NT R/MD 6.75 12/15/2014	12/15/14	6.75%	TMS
10686	TESORO CORP SUB DEB R/MD 6.50 06/01/2017	06/01/17	6.50%	TMS
10687	VENOCO INC SENIOR NOTE R/MD 8.75 12/15/2011	12/15/11	8.75%	TMS
10688	W & T OFFSHORE INC SR NT R/MD 8.25 06/15/2014	06/15/14	8.25%	TMS
10689	WHITING PETROLEUM CORP	05/01/13	7.25%	TMS
10690	BANK AMER CORP R/MD 2.97375 08/13/2010	08/13/10	2.97%	TMS
10691	BANK OF AMERICA NA	05/01/13	4.90%	TMS
10692	COUNTRYWIDE HOME LOAN-MTN	04/15/09	6.25%	TMS
10693	COUNTRYWIDE FINANCIAL CORP	06/07/12	5.80%	TMS
10694	GENERAL ELEC CAP CORP MEDIUM TERM NTS R/MD 5.25 10/19/2012	10/19/12	5.25%	TMS

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	P	Q	R	S	T	U	V
10639	(750,000)	99.61	99.63	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10640	(1,638,000)	99.25	99.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10641	(1,275,000)	96.00	96.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10642	(935,000)	97.00	97.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10643	(740,000)	92.25	92.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10644	0	100.00	100.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10645	(1,239,000)	90.50	90.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10646	(30,000)	93.50	93.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10647	(2,129,000)	95.25	95.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10648	(3,475,000)	96.75	96.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10649	(4,075,000)	94.00	94.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10650	(375,000)	99.00	99.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10651	(250,000)	86.50	86.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10652	(4,375,000)	98.50	98.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10653	(750,000)	95.00	95.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10654	(4,005,000)	94.25	94.26	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10655	(3,750,000)	101.50	101.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10656	(1,450,000)	97.00	97.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10657	(2,595,000)	98.25	98.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10658	(2,607,000)	97.75	97.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10659	(2,054,000)	97.25	97.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10660	(3,490,000)	88.00	88.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10661	(100,000)	85.00	85.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10662	(700,000)	87.00	87.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10663	(4,923,000)	102.25	102.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10664	(5,380,000)	97.00	97.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10665	(160,000)	98.50	98.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10666	(915,000)	92.00	92.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10667	(1,065,000)	95.50	95.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10668	(790,000)	98.50	98.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10669	(2,575,000)	92.75	92.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10670	(3,050,000)	99.50	99.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10671	(225,000)	94.25	94.25	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10672	(4,155,000)	92.50	92.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10673	(20,000)	99.75	99.77	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10674	0	92.75	92.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10675	(4,675,000)	90.50	90.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10676	(2,688,000)	95.00	95.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10677	(750,000)	91.50	91.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10678	0	84.00	84.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10679	(50,000)	99.75	99.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10680	(2,950,000)	94.25	94.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10681	(225,000)	99.25	99.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10682	(3,504,000)	98.00	98.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10683	(420,000)	86.25	86.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10684	(3,060,000)	95.25	95.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10685	(195,000)	84.50	84.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10686	(1,730,000)	86.00	86.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10687	(150,000)	98.00	98.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10688	(965,000)	93.00	93.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10689	(3,095,000)	96.50	96.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10690	(10,000,000)	99.21	99.21	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10691	(245,000)	98.44	98.46	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10692	(2,300,000)	99.40	99.43	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10693	(2,801,000)	93.42	93.44	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10694	(1,500,000)	101.44	101.44	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10695	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10696	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10697	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10698	93118180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10699	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10700	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10701	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10702	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10703	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10704	93118191	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10705	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10706	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10707	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10708	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10709	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10710	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10711	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10712	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10713	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10714	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10715	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10716	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10717	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10718	93118250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10719	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10720	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10721	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10722	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10723	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10724	93118260	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10725	93118261	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10726	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10727	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10728	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10729	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10730	93118266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10731	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10732	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10733	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10734	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10735	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10736	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10737	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10738	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10739	93118269	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10740	93118269	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10741	93118269	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10742	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10743	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10744	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10745	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10746	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10747	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10748	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10749	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10750	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10695	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962G3T9	US36962G3T92	5BDCRF70
10696	HIGH GRADE CREDIT US	HG FLOW TRADING US	36962GXS8	US36962GXS82	54605660
10697	HIGH GRADE CREDIT US	HG FLOW TRADING US	46625HHB9	US46625HHB96	5BDCDW70
10698	HIGH GRADE CREDIT US	HG FLOW TRADING US	93933WAA4	US93933WAA45	53993440
10699	HIGH YIELD - AME	HY FLOW US	35671DAQ8	US35671DAQ88	54266860
10700	HIGH YIELD - AME	HY FLOW US	35671DAT2	US35671DAT28	59765520
10701	HIGH YIELD - AME	HY FLOW US	470355AA6	US470355AA61	50527000
10702	HIGH YIELD - AME	HY FLOW US	576203AH6	US576203AH62	53310560
10703	HIGH YIELD - AME	HY FLOW US	704549AD6	US704549AD67	52813910
10704	HIGH YIELD - AME	HY FLOW US	704549AE4	US704549AE41	57627960
10705	HIGH YIELD - AME	HY DISTRESSED US	4585069J3	US4585069J35	53207180
10706	HIGH YIELD - AME	HY DISTRESSED US	003669AC2	US003669AC28	50140410
10707	HIGH YIELD - AME	HY DISTRESSED US	003669AK4	US003669AK44	5BCYQL90
10708	HIGH YIELD - AME	HY DISTRESSED US	003669AL2	US003669AL27	5BCXWM60
10709	HIGH YIELD - AME	HY DISTRESSED US	07556QAE5	US07556QAE52	53794140
10710	HIGH YIELD - AME	HY DISTRESSED US	442488AM4	US442488AM41	50364080
10711	HIGH YIELD - AME	HY DISTRESSED US	442488AQ5	US442488AQ54	51782300
10712	HIGH YIELD - AME	HY DISTRESSED US	442488AW2	US442488AW23	55818070
10713	HIGH YIELD - AME	HY DISTRESSED US	442488BB7	US442488BB76	5BDMTV10
10714	HIGH YIELD - AME	HY DISTRESSED US	552075AA1	US552075AA16	51412240
10715	HIGH YIELD - AME	HY DISTRESSED US	85375CAN1	US85375CAN11	51853960
10716	HIGH YIELD - AME	HY DISTRESSED US	85375CAS0	US85375CAS08	52644570
10717	HIGH YIELD - AME	HY DISTRESSED US	92923CAM6	US92923CAM64	52143130
10718	HIGH YIELD - AME	HY DISTRESSED US	92923CAP9	US92923CAP95	53377350
10719	HIGH YIELD - AME	HY FLOW US	26816LAD4	US26816LAD47	53604510
10720	HIGH YIELD - AME	HY FLOW US	26816LAT9	US26816LAT98	55009940
10721	HIGH YIELD - AME	HY FLOW US	26816LAX0	US26816LAX01	5BCKKT40
10722	HIGH YIELD - AME	HY FLOW US	292680AA3	US292680AA32	5BCNSP00
10723	HIGH YIELD - AME	HY FLOW US	629377AX0	US629377AX02	59098070
10724	HIGH YIELD - AME	HY FLOW US	75952BAN5	US75952BAN55	5BBHXY90
10725	HIGH YIELD - AME	HY FLOW US	87999AJY4	US87999AJY47	5BCVRY10
10726	HIGH YIELD - AME	HY DISTRESSED US	030210AD0	US030210AD08	52690660
10727	HIGH YIELD - AME	HY DISTRESSED US	235ESCAH3	US235ESCAH36	5BDCMV40
10728	HIGH YIELD - AME	HY DISTRESSED US	235ESCAL4	US235ESCAL48	5BDCMV70
10729	HIGH YIELD - AME	HY DISTRESSED US	247126AE5	US247126AE59	51091290
10730	HIGH YIELD - AME	HY DISTRESSED US	266ESC995	US266ESC9956	5BDLLF90
10731	HIGH YIELD - AME	HY DISTRESSED US	179584AC1	US179584AC10	5BCRHZ00
10732	HIGH YIELD - AME	HY DISTRESSED US	75605EAV2	US75605EAV20	5BCZNY00
10733	HIGH YIELD - AME	HY DISTRESSED US	84762LAB1	US84762LAB18	5BBBRH60
10734	HIGH YIELD - AME	HY DISTRESSED US	008674AB9	US008674AB96	53878020
10735	HIGH YIELD - AME	HY DISTRESSED US	373200AT1	US373200AT14	5BBVRL50
10736	HIGH YIELD - AME	HY DISTRESSED US	640094AF5	US640094AF52	5BBXWL30
10737	HIGH YIELD - AME	HY DISTRESSED US	83001LAB4	US83001LAB45	5BDHZS00
10738	HIGH YIELD - AME	HY DISTRESSED US	83001PAD1	US83001PAD15	54981000
10739	HIGH YIELD - AME	HY DISTRESSED US	729136AF8	US729136AF87	51936180
10740	HIGH YIELD - AME	HY DISTRESSED US	87910PAF7	US87910PAF71	53270660
10741	HIGH YIELD - AME	HY DISTRESSED US	87910PAH3	US87910PAH38	5BBFRL40
10742	HIGH YIELD - AME	HY FLOW US	057741AA8	US057741AA85	59804520
10743	HIGH YIELD - AME	HY FLOW US	097751AH4	US097751AH40	52833790
10744	HIGH YIELD - AME	HY FLOW US	097751AL5	US097751AL51	52833410
10745	HIGH YIELD - AME	HY FLOW US	097751AM3	US097751AM35	59120520
10746	HIGH YIELD - AME	HY FLOW US	420122AB9	US420122AB91	5BCPQX70
10747	HIGH YIELD - AME	HY FLOW US	428291AL2	US428291AL22	53238250
10748	HIGH YIELD - AME	HY FLOW US	502413AQ0	US502413AQ06	54197380
10749	HIGH YIELD - AME	HY FLOW US	502413AU1	US502413AU18	56570650
10750	HIGH YIELD - AME	HY FLOW US	893647AJ6	US893647AJ63	58246970

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10695	GENERAL ELECTRIC CAPITAL CORP	05/01/13	4.80%	TMS
10696	GENERAL ELECTRIC CAPITAL CORP	02/15/12	5.88%	TMS
10697	JPMORGAN CHASE & CO	05/01/13	4.75%	TMS
10698	WASHINGTON MUT BK CHATSWORTH CA MEDIUM TERM SUB BK NTS R/MD 6.875 06/15/2011	06/15/11	6.88%	TMS
10699	FREEPORT-MCMORAN COPPER & GOLD	02/01/14	6.88%	TMS
10700	FREEPORT-MCMORAN COPPER & GOLD	04/01/15	5.88%	TMS
10701	JAMES RIV COAL CO SR NT R/MD 9.375 06/01/2012	06/01/12	9.38%	TMS
10702	MASSEY ENERGY CO	12/15/13	6.88%	TMS
10703	PEABODY ENERGY CORP	04/15/16	5.88%	TMS
10704	PEABODY ENERGY CORP SR NT R/MD 7.375 11/01/2016	11/01/16	7.38%	TMS
10705	CTS INTERCO INC R/MD 14.00 02/15/2049	02/15/49	14.00%	TMS
10706	ABITIBI-CONSOLIDATED CO OF CANMAKE WHOLE CALL	06/20/13	6.00%	TMS
10707	ABITIBI-CONSOLIDATED CO OF CAN	07/15/10	15.50%	TMS
10708	ABITIBI-CONSOLIDATED CO CDA SR SECD NT R/MD 13.75 04/01/2011	04/01/11	13.75%	TMS
10709	BEAZER HOMES USA INC	05/15/11	8.63%	TMS
10710	HOVNANIAN K ENTERPRISES INC SENIOR SUB NOTE R/MD 8.875 04/01/2012	04/01/12	8.88%	TMS
10711	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL	01/15/14	6.50%	TMS
10712	HOVNANIAN K ENTERPRISES INC GTD SR SUB NOTE R/MD 6.00 01/15/2010	01/15/10	6.00%	TMS
10713	K HOVNANIAN ENTERPRISES INC	05/01/13	11.50%	TMS
10714	***WILLIAM LYON HOMES INC SR NOTE R/MD 10.75 04/01/2013	04/01/13	10.75%	TMS
10715	STANDARD-PACIFIC CORP MAKE WHOLE CALL	05/15/11	6.88%	TMS
10716	STANDARD-PACIFIC CORP MAKE WHOLE CALL	08/15/10	6.50%	TMS
10717	WCI COMMUNITIES INC CONV SENIOR SUB NOTE R/MD 7.875 10/01/2013	10/01/13	7.88%	TMS
10718	WCI COMMUNITIES INC	03/15/15	6.63%	TMS
10719	DYNEGY CAPITAL INC-CP BD	04/01/11	6.88%	TMS
10720	DYNEGY HOLDINGS INC	05/01/16	8.38%	TMS
10721	DYNEGY INC SR NT 7.5%15 R/MD 7.50 06/01/2015	06/01/15	7.50%	TMS
10722	ENERGY FUTURE HOLDINGS CORP	11/01/17	10.88%	TMS
10723	NRG ENERGY INC	01/15/17	7.38%	TMS
10724	RELIANT ENERGY INC MAKE WHOLE CALL	06/15/14	7.63%	TMS
10725	TEMBEC INDUSTRIES INC	06/30/09	8.63%	TMS
10726	AMERICAN TIRE DISTRIBUTORS INC	04/01/13	10.75%	TMS
10727	DANA CORPORATION ESCROW CUSIP EXTD MAT 12/31/49R/MD 6.50 12/31/2049	12/31/49	6.50%	TMS
10728	DANA CORPORATION -ESCROW CUSIP- R/MD 7.00 03/01/2029	03/01/29	7.00%	TMS
10729	DELPHI CORP MAKE WHOLE CALL	08/15/13	6.50%	TMS
10730	ESC CB DURA OPERATING - ESCROW CUSIP - R/MD 8.625 04/15/2012	04/15/12	8.63%	TMS
10731	CLAIRE'S STORES INC	06/01/15	9.25%	TMS
10732	REALOGY CORP SR TOGGLE 11%14 R/MD 11.00 04/15/2014	04/15/14	11.00%	TMS
10733	SPECTRUM BRANDS INC SR SUB PIK NT R/MD 12.00 10/02/2013	10/02/13	12.00%	TMS
10734	AHERN RENTALS INC	08/15/13	9.25%	TMS
10735	GEORGIA GULF CORP SR SUB NT R/MD 10.75 10/15/2016	10/15/16	10.75%	TMS
10736	NEFF CORP	06/01/15	10.00%	TMS
10737	SIX FLAGS OPERATIONS INC	07/15/16	12.25%	TMS
10738	SIX FLAGS INC	02/01/10	8.88%	TMS
10739	PLIANT CORP	09/01/09	11.13%	TMS
10740	TEKNI-PLEX INC IN DEFAULT	06/15/10	12.75%	TMS
10741	TEKNI-PLEX INC SR SEC 8.75%13 R/MD 8.75 11/15/2013	11/15/13	8.75%	TMS
10742	BALDOR ELECTRIC CO R/MD 8.625 02/15/2017	02/15/17	8.63%	TMS
10743	BOMBARDIER INC MAKE WHOLE CALL	05/01/14	6.30%	TMS
10744	BOMBARDIER INC MAKE WHOLE CALL	05/01/34	7.45%	TMS
10745	BOMBARDIER INC	11/15/14	8.00%	TMS
10746	HAWKER BEECHCRAFT ACQUISITION	04/01/15	8.50%	TMS
10747	HEXCEL CORP NEW SR SB NT R/MD 6.75 02/01/2015	02/01/15	6.75%	TMS
10748	L-3 COMMUNICATIONS CORP	01/15/14	6.13%	TMS
10749	L-3 COMMUNICATIONS CORP	10/15/15	6.38%	TMS
10750	TRANSDIGM INC SR SB NT 7.75%14R/MD 7.75 07/15/2014	07/15/14	7.75%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10695	(24,250,000)	99.64	99.66	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10696	(3,420,000)	104.12	104.12	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10697	(350,000)	97.66	97.68	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10698	(2,000,000)	63.00	63.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10699	(707,000)	101.50	101.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10700	(1,323,000)	99.25	99.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10701	(300,000)	98.00	98.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10702	(1,730,000)	95.00	95.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10703	(3,050,000)	94.25	94.27	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10704	(1,000,000)	101.50	101.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10705	(126)	0.00	0.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10706	(1,184,000)	38.54	38.56	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10707	(500,000)	77.00	77.03	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10708	(1,000,000)	105.00	105.06	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10709	(6,950,000)	81.00	81.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10710	(533,000)	68.50	68.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10711	(7,625,000)	61.50	61.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10712	(500,000)	89.00	89.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10713	(3,500,000)	103.00	103.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10714	(317,000)	41.00	41.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10715	(2,000,000)	88.50	88.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10716	(56,000)	93.00	93.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10717	(1,000,000)	40.50	40.54	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10718	(875,000)	41.00	41.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10719	(5,000,000)	98.25	98.28	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10720	(850,000)	97.50	97.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10721	(7,300,000)	93.00	93.02	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10722	(6,190,000)	103.00	103.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10723	0	96.13	96.14	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10724	(3,000,000)	96.50	96.52	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10725	(2,581,500)	100.00	100.00	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10726	(1,450,000)	85.00	85.05	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10727	(1,750,000)	3.50	3.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10728	(350,000)	3.50	3.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10729	(600)	13.50	13.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10730	(122,535)	4.00	4.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10731	(5,138,000)	46.75	46.78	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10732	(3,500,000)	49.00	49.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10733	(3,224,000)	69.50	69.55	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10734	(2,140,000)	65.00	65.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10735	(5,829,000)	50.00	50.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10736	(3,800,000)	40.00	40.03	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10737	(1,650,000)	95.50	95.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10738	(45,000)	83.50	83.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10739	(4,837,000)	72.50	72.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10740	(95,000)	55.00	55.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10741	(6,500,000)	75.50	75.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10742	(170,000)	101.75	101.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10743	(2,270,000)	97.25	97.27	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10744	(1,000,000)	97.25	97.28	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10745	(1,360,000)	103.50	103.53	0	Total Corp. Obligations & Spot Commodities	Foreign Corporates Bonds & Other	NON US-CORPORATE
10746	(6,125,000)	100.00	100.04	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10747	(1,000,000)	97.50	97.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10748	(5,615,000)	96.75	96.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10749	(41,000)	96.50	96.53	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10750	(750,000)	97.75	97.76	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
10751	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10752	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10753	93118287	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10754	G10B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10755	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10756	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
10757	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
10758	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10759	GA3V	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10760	GAAP	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	STRUCTURED TRANSACTIONS
10761	GAAP	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	STRUCTURED TRANSACTIONS
10762	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10763	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10764	GMEC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10765	93117831	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10766	93118267	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10767	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10768	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10769	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10770	93118268	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10771	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10772	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10773	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10774	93118072	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10775	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10776	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10777	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10778	93117628	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10779	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10780	93117878	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10781	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10782	93111242	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10783	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10784	93113066	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10785	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10786	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10787	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10788	93117831	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10789	93118179	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10790	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10791	93116044	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10792	93117274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10793	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10794	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10795	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10796	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10797	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10798	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10799	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10800	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10801	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10802	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10803	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10804	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10805	93118273	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10806	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

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	G	H	I	J	K
10751	HIGH YIELD - AME	HY DISTRESSED US	55305BAC5	US55305BAC54	51034670
10752	HIGH YIELD - AME	HY DISTRESSED US	62941EAB7	US62941EAB74	53075210
10753	HIGH YIELD - AME	HY DISTRESSED US	729416AG2	US729416AG20	55198330
10754	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	345397VF7	US345397VF73	345397VF7
10755	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	2084649S8	US2084649S88	2084649S8
10756	CDO AMERICAS	CDO LIQUID ARB US	92344GAM8	US92344GAM87	92344GAM8
10757	MUNICIPALS AMERICA	MUNIS DERIVATIVES	2177M6AC0		2177M6AC0
10758	HIGH GRADE CREDIT US	HG FLOW TRADING US	1730T0FV6	US1730T0FV61	1730T0FV6
10759	HIGH GRADE CREDIT US	HG FLOW TRADING US	101137AE7	US101137AE71	101137AE7
10760	FID STRUCTURED TRANS AMER	FINANCIAL ENG.-AMERICAS			NYLIFEPO1
10761	FID STRUCTURED TRANS AMER	FINANCIAL ENG.-AMERICAS	208831123		208831123
10762	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	36962GF66	US36962GF666	36962GF66
10763	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	78442FBU1	US78442FBU12	78442FBU1
10764	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	90331HKQ5	US90331HKQ55	90331HKQ5
10765	EMG AMERICAS	M/B EMG AMERICA		XS0334249223	5BCSBP20
10766	HIGH YIELD - AME	HY DISTRESSED US	75605EAT7	US75605EAT73	5BCZLQ70
10767	HIGH YIELD - AME	HY DISTRESSED US	527298AM5	US527298AM56	5BBLHS80
10768	HIGH YIELD - AME	HY FLOW US	681904AK4	US681904AK42	52793480
10769	HIGH YIELD - AME	HY FLOW US	373298BV9	US373298BV95	53849700
10770	HIGH YIELD - AME	HY DISTRESSED US	83001PAH2	US83001PAH29	54521710
10771	HIGH YIELD - AME	HY DISTRESSED US	12501BAP9	US12501BAP94	56098420
10772	HIGH YIELD - AME	HY FLOW US	502413AJ6	US502413AJ62	50461090
10773	HIGH YIELD - AME	HY FLOW US	245217AM6	US245217AM61	52040670
10774	HIGH YIELD - AME	HY FLOW US	38869PAB0	US38869PAB04	52218830
10775	HIGH YIELD - AME	HY FLOW US	76009NAE0	US76009NAE04	51445940
10776	HIGH GRADE CREDIT US	HG FLOW TRADING US	013104AJ3	US013104AJ31	53599660
10777	HIGH GRADE CREDIT US	HG FLOW TRADING US	85590AAD6	US85590AAD63	51690390
10778	HIGH GRADE CREDIT US	HG FLOW TRADING US	708130AA7	US708130AA74	51072010
10779	HIGH GRADE CREDIT US	HG FLOW TRADING US	281023AN1	US281023AN10	59081870
10780	HIGH YIELD - AME	HY FLOW US	23918KAE8	US23918KAE82	50289020
10781	HIGH GRADE CREDIT US	HG FLOW TRADING US	780153AL6	US780153AL64	53526520
10782	HIGH GRADE CREDIT US	HG FLOW TRADING US	125896AX8	US125896AX86	55922880
10783	HIGH GRADE LATAM US	HG LATIN MARKETS	84265VAB1	US84265VAB18	1US845332
10784	HIGH YIELD - AME	HY FLOW US	857689AV5	US857689AV53	53332080
10785	HIGH YIELD - AME	HY DISTRESSED US	24799AKC5	US24799AKC52	5BBNNQ50
10786	HIGH GRADE LATAM US	HG LATIN MARKETS	003669AK4	US003669AK44	1CA417826
10787	CREDIT FINANCING AMERICAS	M/B CORPORATES	85375CAK7	US85375CAK71	54824930
10788	EMG AMERICAS	M/B EMG AMERICA		USG23491AA40	58237380
10789	HIGH YIELD - AME	HY FLOW US	165167BC0	US165167BC05	51766390
10790	HIGH GRADE LATAM US	HG LATIN MARKETS	984121BL6	US984121BL60	1US084817
10791	HIGH YIELD - AME	HY FLOW US	003669AC2	US003669AC28	50140410
10792	HIGH YIELD - AME	HY FLOW US	640204AG8	US640204AG82	50611560
10793	CREDIT FINANCING AMERICAS	M/B CORPORATES	442488AM4	US442488AM41	50364080
10794	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PYN5	US52517PYN58	1US274640
10795	HIGH GRADE LATAM US	HG LATIN MARKETS	78387GAK9	US78387GAK94	1US050651
10796	HIGH GRADE LATAM US	HG LATIN MARKETS	832248AM0	US832248AM02	1US257512
10797	HIGH GRADE LATAM US	HG LATIN MARKETS	438516AN6	US438516AN69	1US011166
10798	HIGH GRADE LATAM US	HG LATIN MARKETS	524908CM0	US524908CM04	524908CM0
10799	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PH61	US52517PH615	1US552532
10800	HIGH GRADE LATAM US	HG LATIN MARKETS	38141GDQ4	US38141GDQ47	1US104532
10801	HIGH GRADE LATAM US	HG LATIN MARKETS	499040AP8	US499040AP80	1US892268
10802	HIGH YIELD - AME	HY DISTRESSED US	13199ADC2	US13199ADC27	5BCZNJ50
10803	HIGH GRADE CREDIT US	HG FLOW TRADING US	5252M0BZ9	US5252M0BZ91	1US330079
10804	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDY4	US52519FDY43	1US547573
10805	HIGH YIELD - AME	HY FLOW US	23330XAH3	US23330XAH35	56640760
10806	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PXT3	US52517PXT38	1US244528

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	L	M	N	O
10751	M/I HOMES INC MAKE WHOLE CALL	04/01/12	6.88%	TMS
10752	NTK HOLDINGS INC	03/01/14	0.00%	TMS
10753	PLY GEM INDUSTRIES INC SR SUB NT R/MD 9.00 02/15/2012	02/15/12	9.00%	TMS
10754	FORD MOTOR CREDIT CO LLC	06/15/11	8.07%	MTS
10755	CONSECO INCIN IN DEFAULT	02/09/49	8.75%	MTS
10756	VERIZON GLOBAL FUNDING CORP MAKE WHOLE CALL	12/01/30	7.75%	MTS
10757	CORAL CP TRUST	03/02/07	5.62%	MTS
10758	CITIGROUP FUNDING INC	05/07/10	3.82%	MTS
10759	BOSTON SCIENTIFIC CORP MAKE WHOLE CALL	11/15/35	7.00%	MTS
10760	RESIDUAL STRIP RECEIPTS	06/10/19	0.00%	MTS
10761	AIM SHORT TERM INVESTMENTPO	12/31/18	0.00%	MTS
10762	GENERAL ELECT CAPITAL CORP (BLIB3 +15BPS)	02/02/09	2.94%	MTS
10763	SLM CORP FRN (BLIB3 + 20BPS)	01/26/09	3.12%	MTS
10764	US BANK NA	10/14/14	3.07%	MTS
10765	BARCLAYS BANK PLC 6.050% 20171204 SERIES# REGS EMTN	12/04/17	6.05%	TMS
10766	REALOGY CORP SR NT 10.5%14 R/MD 10.50 04/15/2014	04/15/14	10.50%	TMS
10767	LEVEL 3 FINANCING INC	11/01/14	9.25%	TMS
10768	OMNICARE INC	12/15/15	6.88%	TMS
10769	***GEORGIA PACIFIC CORP BD R/MD 8.125 05/15/2011	05/15/11	8.13%	TMS
10770	SIX FLAGS INC SR NT R/MD 9.625 06/01/2014	06/01/14	9.63%	TMS
10771	CCH I HOLDINGS LLC	04/01/14	9.92%	TMS
10772	L-3 COMMUNICATIONS CORP	06/15/12	7.63%	TMS
10773	DEL MONTE CORP	12/15/12	8.63%	TMS
10774	GRAPHIC PACKAGING INTL INC SENIOR NOTE R/MD 8.50 08/15/2011	08/15/11	8.50%	TMS
10775	***RENT A CENTER INC SENIOR SUB NOTE R/MD 7.50 05/01/2010	05/01/10	7.50%	TMS
10776	ALBERTSONS LLC MAKE WHOLE CALL	02/15/11	7.50%	TMS
10777	STARWOOD HOTELS RESORTS MULTI COUPON	05/01/12	7.88%	TMS
10778	JC PENNEY CORP INC MAKE WHOLE CALL	03/01/10	8.00%	TMS
10779	EDISON MISSION ENERGY SR NT 7.5% R/MD 7.50 06/15/2013	06/15/13	7.50%	TMS
10780	DAVITA INC	03/15/13	6.63%	TMS
10781	ROYAL CARIBBEAN CRUISES LTD 8.750% 20110202	02/02/11	8.75%	TMS
10782	CMS ENERGY CORP MAKE WHOLE CALL	02/01/12	6.30%	TMS
10783	SOUTHERN COPPER CORP MAKE WHOLE CALL	07/27/15	6.38%	ITS
10784	STATION CASINOS INC SR NOTES R/MD 6.00 04/01/2012	04/01/12	6.00%	TMS
10785	DELTA AIR LINES INC/OLD	12/15/29	8.30%	TMS
10786	ABITIBI-CONSOLIDATED CO OF CAN	07/15/10	15.50%	ITS
10787	STANDARD-PACIFIC CORP MAKE WHOLE CALL	04/15/12	9.25%	TMS
10788	CEMEX SAB DE CV VARIABLE RATE BOND PERP SERIES# REGS	12/31/49	6.72%	TMS
10789	CHESAPEAKE ENERGY CORP	09/15/13	7.50%	TMS
10790	XEROX CORP MAKE WHOLE CALL	06/15/10	7.13%	ITS
10791	ABITIBI-CONSOLIDATED CO OF CANMAKE WHOLE CALL	06/20/13	6.00%	TMS
10792	NEIMAN-MARCUS GROUP INC	10/15/15	9.00%	TMS
10793	HOVNANIAN K ENTERPRISES INC SENIOR SUB NOTE R/MD 8.875 04/01/2012	04/01/12	8.88%	TMS
10794	LEHMAN BROTHERS HOLDINGS INC	01/27/10	4.25%	ITS
10795	SBC COMMUNICATIONS CORP BOND	08/15/12	5.88%	ITS
10796	SMITHFIELD FOODS INC	08/01/11	7.00%	ITS
10797	HONEYWELL INTERNATIONAL INC	11/01/11	6.13%	ITS
10798	LEHMAN BROTHERS HOLDINGS INC 7.875% 20100815	08/15/10	7.88%	ITS
10799	LEHMAN BROTHERS HOLDINGS INC	05/17/13	5.75%	ITS
10800	GOLDMAN SACHS GROUP INC/THE	10/15/13	5.25%	ITS
10801	KNIGHT RIDDER INC MAKE WHOLE CALL	09/01/17	5.75%	ITS
10802	CALPINE CORP CONV SR CONTINGENT NT - ESCROW CUSIP - R/MD 4.75 11/15/2023	01/01/00	4.75%	TMS
10803	LEHMAN BROTHERS HOLDINGS INC 5.625% 20130124 SERIES# MTN	01/24/13	5.63%	ITS
10804	LEHMAN BROS HLDGS INC LEHMAN NOTES R/MD 5.45 07/19/2030	07/19/30	5.45%	ITS
10805	DRS TECHNOLOGIES INC	02/01/16	6.63%	TMS
10806	LEHMAN BROTHERS HOLDINGS INC	11/10/09	3.95%	ITS

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	P	Q	R	S	T	U	V
10751	(1,000,000)	87.50	87.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10752	(30,000)	45.50	45.50	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10753	0	56.50	56.51	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10754	(2,002,000)	0.80	0.82	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10755	(3,750,000)	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10756	(13,500,000)	1.08	1.10	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10757	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10758	(8,000,000)	0.99	1.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10759	0	0.89	0.89	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10760	(91,500,000)	0.62	0.62	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10761	(82,907,818)	0.64	0.64	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10762	0	0.00	0.00	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10763	0	0.98	0.98	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10764	(2,000,000)	1.00	1.01	0	Total Corp. Obligations & Spot Commodities	US Corporates Bonds & Other	US CORPORATE BONDS
10765	13,400,000	98.52	98.53	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10766	1,900,000	59.50	59.54	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10767	1,104,000	91.00	91.03	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10768	1,044,000	94.00	94.02	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10769	650,000	100.00	100.03	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10770	652,000	64.50	64.53	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10771	660,000	50.00	50.05	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10772	300,000	102.00	102.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10773	300,000	101.00	101.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10774	300,000	99.25	99.25	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10775	300,000	98.50	98.50	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10776	300,000	98.00	98.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10777	300,000	98.00	98.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10778	300,000	97.70	97.70	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10779	300,000	97.00	97.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10780	300,000	97.00	97.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10781	300,000	96.00	96.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10782	300,000	94.00	94.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10783	245,000	0.99	0.99	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10784	300,000	69.50	69.50	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10785	7,330,000	2.66	2.66	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10786	165,000	0.77	0.80	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10787	121,000	85.00	85.04	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10788	100,000	92.19	92.20	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10789	82,000	101.25	101.29	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10790	75,000	1.03	1.05	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10791	154,000	38.54	38.56	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10792	0	97.75	97.77	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10793	60,000	68.50	68.54	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10794	20,000	0.80	0.80	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10795	15,000	1.07	1.08	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10796	15,000	0.94	0.95	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10797	13,000	1.06	1.09	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10798	10,000	0.82	0.83	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10799	0	0.83	0.83	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10800	5,000	0.99	1.01	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10801	5,000	0.52	0.52	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10802	23,000	11.00	11.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10803	0	0.82	0.82	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10804	4,000	0.34	0.35	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10805	0	102.03	102.04	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10806	0	0.84	0.84	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10807	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10808	93117256	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10809	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10810	93114331	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
10811	056631898	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
10812	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10813	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10814	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
10815	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
10816	073004715	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	FIRM FINANCING
10817	073004715	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	FIRM FINANCING
10818	073004715	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	FIRM FINANCING
10819	0730047H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10820	0730047H0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10821	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10822	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10823	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10824	074006057	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10825	0740063G0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10826	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10827	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10828	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10829	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10830	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10831	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10832	93111402	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
10833	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
10834	93114240	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
10835	93114401	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
10836	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10837	93115886	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10838	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10839	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10840	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10841	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10842	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10843	93116083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10844	93116393	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10845	93117079	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10846	93117079	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10847	93117079	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10848	93117079	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10849	93117255	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10850	93117263	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10851	93117335	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10852	93117481	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10853	93117557	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
10854	93117571	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10855	93117733	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
10856	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10857	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10858	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10859	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10860	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10861	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10862	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

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	G	H	I	J	K
10807	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PH61	US52517PH615	1US552532
10808	HIGH YIELD - AME	HY FLOW US	25459HAD7	US25459HAD70	54033530
10809	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908CM0	US524908CM04	524908CM0
10810	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	24799AKC5	US24799AKC52	5BBNNQ50
10811	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	30033RAC2	US30033RAC25	1US531569
10812	HIGH GRADE LATAM US	HG LATIN MARKETS	7800876N7	US7800876N73	1CA184905
10813	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US		USM8222MAA01	1US365919
10814	FX AMERICAS	FX-OPTIONS AMERICAS	00254ECN0	US00254ECN04	1US926330
10815	FX AMERICAS	FX-OPTIONS AMERICAS	00254ECP5	US00254ECP51	1US926322
10816	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	298785ES1	US298785ES13	1SN581648
10817	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	4581X0AH1	US4581X0AH11	1SN865850
10818	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE	500769CR3	US500769CR31	1DE377826
10819	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	48632FAC5	US48632FAC59	1US691736
10820	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	48632GAC3	US48632GAC33	1IS692301
10821	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	013817AR2	US013817AR21	1US541097
10822	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136385AJ0	US136385AJ06	1CA666042
10823	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	656531AJ9	US656531AJ97	1NO829989
10824	HIGH YIELD - AME	HY FLOW US	552953AE1	US552953AE19	579995200
10825	HIGH YIELD - AME	HY DISTRESSED US	76114EAF9	US76114EAF97	1US501216
10826	CREDIT FINANCING AMERICAS	M/B CORPORATES	46205AAC7	US46205AAC71	5BCDRM90
10827	MAP AMERICAS	3RD PARTY RELATIONSHIPS	012348AC2	US012348AC28	50317990
10828	MAP AMERICAS	3RD PARTY RELATIONSHIPS	019589AD2	US019589AD20	53319420
10829	MAP AMERICAS	3RD PARTY RELATIONSHIPS	02744MAA6	US02744MAA62	50607000
10830	MAP AMERICAS	3RD PARTY RELATIONSHIPS	192108AQ1	US192108AQ14	52231620
10831	MAP AMERICAS	3RD PARTY RELATIONSHIPS	681904AL2	US681904AL25	52793610
10832	MAP AMERICAS	3RD PARTY RELATIONSHIPS	902973AQ9	US902973AQ91	59654780
10833	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	74437CAD3	US74437CAD39	52009000
10834	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	74437CAG6	US74437CAG69	52739790
10835	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	63935KAB9	US63935KAB98	52737520
10836	HIGH YIELD - AME	HY DISTRESSED US	9092799S2	US9092799S25	54086650
10837	HIGH YIELD - AME	HY DISTRESSED US	9092799T0	US9092799T08	54086740
10838	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	00922KAC4	US00922KAC45	52528900
10839	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	00922KAD2	US00922KAD28	52528810
10840	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	477122AW5	US477122AW54	55764330
10841	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	720101CQ5	US720101CQ58	54624510
10842	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	9092799W3	US9092799W37	54086910
10843	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	911546ES4	US911546ES45	56153270
10844	HIGH GRADE CREDIT US	HG FLOW TRADING US	247367AE5	US247367AE57	52394850
10845	HIGH GRADE CREDIT US	HG FLOW TRADING US	12189TBA1	US12189TBA16	5BCWGT40
10846	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P4C2	US52517P4C27	5BBQTG20
10847	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5X5	US52517P5X54	5BCCHJ70
10848	HIGH GRADE CREDIT US	HG FLOW TRADING US	913017BP3	US913017BP39	5BDDZJ20
10849	HIGH YIELD - AME	HY FLOW US	700690AL4	US700690AL47	54032310
10850	HIGH GRADE CREDIT US	HG ESOTERIC US			9L420120
10851	HIGH YIELD - AME	HY DISTRESSED US	624ESC992	US624ESC9920	5BDGQT20
10852	HIGH YIELD - AME	HY DISTRESSED US	00104AAB8	US00104AAB89	53700180
10853	PRIME BROKER US	TRAD PRIME BROKER AMERICA	U37042EY7	XS0200959970	55102680
10854	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	268789AA2	US268789AA24	5BDCLF80
10855	LATIN AMERICA	PIM MIAMI		ARARGE032573	52620090
10856	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087N4	US5249087N47	5BDDFC70
10857	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908CM0	US524908CM04	53043010
10858	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R36	US524908R366	5BBQTF70
10859	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908UB4	US524908UB47	59259040
10860	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5Y3	US52517P5Y38	5BCCHJ90
10861	HIGH YIELD - AME	HY DISTRESSED US			5L000820
10862	HIGH YIELD - AME	HY DISTRESSED US			5L000960

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	L	M	N	O
10807	LEHMAN BROTHERS HOLDINGS INC	05/17/13	5.75%	ITS
10808	DIRECTV HOLDINGS LLC/DIRECTV F	06/15/15	6.38%	TMS
10809	LEHMAN BROTHERS HOLDINGS INC 7.875% 20100815	08/15/10	7.88%	ITS
10810	DELTA AIR LINES INC/OLD	12/15/29	8.30%	TMS
10811	EVERGREEN SOLAR INC SR NT CONV R/MD 4.00 07/15/2013	07/15/13	4.00%	ITS
10812	***ROYAL BANK OF CANADA U$ PAY GLOBAL NOTES R/MD 3.875 05/04/2009	05/04/09	3.88%	ITS
10813	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.838% 20270930 SERIES# REGS	09/30/27	5.84%	ITS
10814	SVENSK EXPORTKREDIT AB 0.000% 20081218 SERIES# bskt MTN	12/18/08	0.00%	ITS
10815	SVENSK EXPORTKREDIT AB 0.000% 20081218 SERIES# BSKT MTN	12/18/08	0.00%	ITS
10816	EUROPEAN INVESTMENT BANK 3.250% 20111014	10/14/11	3.25%	ITS
10817	INTER-AMERICAN DEVELOPMENT BANK 4.250% 20150914	09/14/15	4.25%	ITS
10818	KFW INTERNATIONAL FINANCE 4.375% 20180315 SERIES# GMTN	03/15/18	4.38%	ITS
10819	KAUPTHING BANK HF FRN 20100115 SERIES# 144A	01/15/10	3.49%	ITS
10820	KAUPTHING BANK HF FRN 20100115 SERIES# REGS	01/15/10	3.49%	ITS
10821	ALCOA INC NOTES R/MD 6.00 07/15/2013	07/15/13	6.00%	ITS
10822	***CANADIAN NAT RES LTD NT R/MD 6.50 02/15/2037	02/15/37	6.50%	ITS
10823	***NORSK HYDRO A S DEBS R/MD 7.15 01/15/2029	01/15/29	7.15%	ITS
10824	MGM MIRAGE MAKE WHOLE CALL	02/01/11	8.38%	ITS
10825	RESIDENTIAL CAPITAL LLC	05/15/15	9.63%	ITS
10826	ION MEDIA NETWORKS INC MANDATORILY CONV SR SUB NT SER A R/MD 11.00 07/31/2013	07/31/13	11.00%	TMS
10827	ALBANY INTL CORP SR NT CONV R/MD 2.25 03/15/2026	03/15/26	2.25%	TMS
10828	***ALLIED WASTE INDUSTRIES INCCONV SR SUB DEB R/MD 4.25 04/15/2034	04/15/34	4.25%	TMS
10829	AMERICAN MED SYS HLDGS INC SR SUB NT CONV R/MD 3.25 07/01/2036	07/01/36	3.25%	TMS
10830	COEUR D ALENE MINES CORP IDAHOSR NT CONV R/MD 1.25 01/15/2024	01/15/24	1.25%	TMS
10831	OMNICARE INC SR DEB CONV R/MD 3.25 12/15/2035	12/15/35	3.25%	TMS
10832	US BANCORP DEL SR DEB CONV FLTG RATE R/MD 1.0525 09/20/2036	09/20/36	1.05%	TMS
10833	PSINET INC	11/01/08	11.50%	TMS
10834	PSINET INC IN DEFAULT	12/01/06	10.50%	TMS
10835	NAVIGATOR GAS TRANSPORT PLC FRN 20070630 SERIES# 144A DFLT	06/30/07	0.00%	TMS
10836	UNITED AIR LINES INC IN DEFAULT	12/15/49	9.00%	TMS
10837	UNITED AIR LINES INC ESCROW CUSIP R/MD 9.125 01/15/2012	01/15/12	9.13%	TMS
10838	AIR 2 US-CORP SINK FUND	10/01/20	10.13%	TMS
10839	AIR 2 US-CORP SINK FUND IN DEFAULT-COUPON WAS 12.266%	10/01/20	0.00%	TMS
10840	JET EQUIPMENT TRUST	08/15/13	0.00%	TMS
10841	PIEDMONT AVIATION INC EQUIP TR CTF SER C R/MD 10.25 01/12/2008	01/12/08	10.25%	TMS
10842	UNITED AIR LINES INC IN DEFAULT	05/01/49	10.67%	TMS
10843	US AIR INC EQUIP TR CTF 1987 SER D R/MD 10.70 01/11/2008	01/11/08	10.70%	TMS
10844	DELTA AIR LINES INC PASS THRU CTF SER 1993-A CL A1R/MD 9.875 04/30/2008	04/30/08	9.88%	TMS
10845	BURLINGTON NORTHERN AND SANTA MAKE WHOLE CALL	03/15/18	5.75%	TMS
10846	LEHMAN BROTHERS HOLDINGS INC	07/19/12	6.00%	TMS
10847	***LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 6.20 09/26/2014	09/26/14	6.20%	TMS
10848	UNITED TECHNOLOGIES CORP	07/15/38	6.13%	TMS
10849	CAESARS ENTERTAINMENT INC MAKE WHOLE CALL	05/15/11	8.13%	TMS
10850	MARLIN WATER TRUST CERT R/MD 7.56 07/15/2049	07/15/49	7.56%	TMS
10851	MOVIE GALLERY INC/OLD IN DEFAULT	05/01/12	11.00%	TMS
10852	AES DRAX ENERGY LTD 11.500% 20100830 SERIES# B DFLT	08/30/10	0.00%	TMS
10853	GMAC LLC 4.750% 20090914 EMTN	09/14/09	4.75%	TMS
10854	E.ON INTERNATIONAL FINANCE BV 5.800% 20180430 SERIES# 144A	04/30/18	5.80%	TMS
10855	***BONOS DEL TESORO SER BT08 REP OF ARGENTINA ORGNL MAT DT 05/21/2003 R/MD 11.75 05/21/2049	05/21/49	11.75%	TMS
10856	LEHMAN BROTHERS HOLDINGS INC SUBORDINATED NOTE R/MD 7.50 05/11/2038	05/11/38	7.50%	TMS
10857	LEHMAN BROS HLDGS INC R/MD 7.875 08/15/2010	08/15/10	7.88%	TMS
10858	LEHMAN BROTHERS HOLDINGS INC MAKE WHOLE CALL	07/19/17	6.50%	TMS
10859	LEHMAN BROTHERS HOLDINGS INC	01/03/17	5.75%	TMS
10860	LEHMAN BROTHERS HOLDINGS INC	09/27/27	7.00%	TMS
10861	WARREC CO CONV SUB PROM NOTES R/MD 10.00 06/01/2049	06/01/49	10.00%	TMS
10862	U S LEISURE INC PRIVATE PLACEMENT R/MD 13.625 06/15/1998	06/15/98	13.63%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10807	0	0.83	0.85	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10808	0	94.00	94.02	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10809	0	0.82	0.82	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10810	43,750,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10811	10,000,000	0.77	0.77	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10812	0	1.01	1.02	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10813	0	0.87	0.90	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10814	0	1.04	1.04	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10815	0	1.08	1.08	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10816	0	1.01	1.01	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10817	0	1.02	1.02	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10818	0	1.02	1.02	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10819	0	0.90	0.91	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10820	0	0.90	0.91	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10821	0	1.00	1.01	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10822	0	0.92	0.93	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10823	0	1.11	1.12	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10824	0	0.90	0.90	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10825	0	0.33	0.35	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10826	1,000	0.00	0.01	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10827	0	90.00	90.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10828	0	95.00	95.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10829	0	106.70	106.70	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10830	0	74.00	74.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10831	0	73.00	73.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10832	0	99.38	99.38	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10833	2,733,509	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10834	3,497,137	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10835	36	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10836	3,368,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10837	1,147,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10838	585	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10839	1,012,301	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10840	1,740,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10841	100,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10842	2,851,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10843	210,521	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10844	(154)	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10845	0	99.79	99.79	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10846	0	77.75	77.75	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10847	0	91.97	91.97	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10848	0	102.14	102.14	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10849	0	71.00	71.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10850	16,250,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10851	3,005,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10852	6,325,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10853	0	117.72	117.72	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10854	0	98.48	98.48	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10855	5,500	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10856	0	70.00	70.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10857	0	82.00	82.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10858	0	72.33	72.33	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10859	0	67.02	67.02	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10860	0	73.00	73.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10861	100,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10862	20,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10863	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10864	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10865	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10866	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10867	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10868	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10869	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10870	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10871	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10872	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10873	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10874	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10875	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10876	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10877	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10878	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10879	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10880	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10881	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10882	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10883	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10884	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10885	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10886	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10887	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10888	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10889	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10890	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10891	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10892	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10893	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10894	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10895	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10896	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10897	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10898	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10899	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10900	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10901	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10902	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10903	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10904	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10905	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10906	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10907	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10908	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10909	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10910	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10911	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10912	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10913	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10914	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10915	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10916	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10917	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10918	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10863	HIGH YIELD - AME	HY DISTRESSED US			5L001160
10864	HIGH YIELD - AME	HY DISTRESSED US			9L420120
10865	HIGH YIELD - AME	HY DISTRESSED US			9L447520
10866	HIGH YIELD - AME	HY DISTRESSED US		XS0107120841	52703370
10867	HIGH YIELD - AME	HY DISTRESSED US		XS0107121575	52703110
10868	HIGH YIELD - AME	HY DISTRESSED US		XS0119117736	53441900
10869	HIGH YIELD - AME	HY DISTRESSED US		XS0119118387	53511170
10870	HIGH YIELD - AME	HY DISTRESSED US	00104AAB8	US00104AAB89	53700180
10871	HIGH YIELD - AME	HY DISTRESSED US	002030AC8	US002030AC89	50182230
10872	HIGH YIELD - AME	HY DISTRESSED US	004724AE0	US004724AE01	51213500
10873	HIGH YIELD - AME	HY DISTRESSED US	006ESCAK3	US006ESCAK38	59908200
10874	HIGH YIELD - AME	HY DISTRESSED US	00922KAD2	US00922KAD28	52528810
10875	HIGH YIELD - AME	HY DISTRESSED US	02553GAD3	CA02553GAD30	51643540
10876	HIGH YIELD - AME	HY DISTRESSED US	042476AJ0	US042476AJ06	50787960
10877	HIGH YIELD - AME	HY DISTRESSED US	04248HAN6	US04248HAN61	52230440
10878	HIGH YIELD - AME	HY DISTRESSED US	12045QAC8	US12045QAC87	50736700
10879	HIGH YIELD - AME	HY DISTRESSED US	12045QAD6	US12045QAD60	50736710
10880	HIGH YIELD - AME	HY DISTRESSED US	15133CAC5	US15133CAC55	51505570
10881	HIGH YIELD - AME	HY DISTRESSED US	155560AA3	US155560AA36	50460160
10882	HIGH YIELD - AME	HY DISTRESSED US	195204AA0	US195204AA00	52730660
10883	HIGH YIELD - AME	HY DISTRESSED US	2003369N7		51306670
10884	HIGH YIELD - AME	HY DISTRESSED US	2003369S6	US2003369S60	50280440
10885	HIGH YIELD - AME	HY DISTRESSED US	2003369T4		50309000
10886	HIGH YIELD - AME	HY DISTRESSED US	2003369U1		50311100
10887	HIGH YIELD - AME	HY DISTRESSED US	2003369W7	US2003369W72	50311110
10888	HIGH YIELD - AME	HY DISTRESSED US	2084649S8	US2084649S88	51770430
10889	HIGH YIELD - AME	HY DISTRESSED US	210575AC0	US210575AC06	51565340
10890	HIGH YIELD - AME	HY DISTRESSED US	22161GAA1	US22161GAA13	50280840
10891	HIGH YIELD - AME	HY DISTRESSED US	22161GAD5	US22161GAD51	51429640
10892	HIGH YIELD - AME	HY DISTRESSED US	227901AF2	US227901AF28	50605360
10893	HIGH YIELD - AME	HY DISTRESSED US	2284499A4	US2284499A44	5BBKJQ70
10894	HIGH YIELD - AME	HY DISTRESSED US	232503AG7	US232503AG78	52665270
10895	HIGH YIELD - AME	HY DISTRESSED US	239623AJ0		51392660
10896	HIGH YIELD - AME	HY DISTRESSED US	29255UAC8	US29255UAC80	54629400
10897	HIGH YIELD - AME	HY DISTRESSED US	29665WAF1	US29665WAF14	51672660
10898	HIGH YIELD - AME	HY DISTRESSED US	297862AA2	US297862AA23	52614270
10899	HIGH YIELD - AME	HY DISTRESSED US	361942AC9	US361942AC94	50979510
10900	HIGH YIELD - AME	HY DISTRESSED US	36228XAB3	US36228XAB38	50131410
10901	HIGH YIELD - AME	HY DISTRESSED US	36228YAC9	US36228YAC93	52464470
10902	HIGH YIELD - AME	HY DISTRESSED US	36229JAC1	US36229JAC18	50978100
10903	HIGH YIELD - AME	HY DISTRESSED US	362359AC5	US362359AC56	53299210
10904	HIGH YIELD - AME	HY DISTRESSED US	370054AA6		52135040
10905	HIGH YIELD - AME	HY DISTRESSED US	370054AB4		52135050
10906	HIGH YIELD - AME	HY DISTRESSED US	373654AH5	US373654AH50	50139770
10907	HIGH YIELD - AME	HY DISTRESSED US	383413AA9	US383413AA90	52603480
10908	HIGH YIELD - AME	HY DISTRESSED US	39958EAB5	US39958EAB56	51729560
10909	HIGH YIELD - AME	HY DISTRESSED US	402548AC5	US402548AC52	55989880
10910	HIGH YIELD - AME	HY DISTRESSED US	422660AB6	US422660AB61	52414950
10911	HIGH YIELD - AME	HY DISTRESSED US	431DEF9C8	US431DEF9C81	51641170
10912	HIGH YIELD - AME	HY DISTRESSED US	46031KAA9	US46031KAA97	52437540
10913	HIGH YIELD - AME	HY DISTRESSED US	465266AC8	US465266AC83	52491690
10914	HIGH YIELD - AME	HY DISTRESSED US	47758RAD7	US47758RAD70	51233460
10915	HIGH YIELD - AME	HY DISTRESSED US	5438688C0	US5438688C00	56309770
10916	HIGH YIELD - AME	HY DISTRESSED US	568459AA9	US568459AA91	51559580
10917	HIGH YIELD - AME	HY DISTRESSED US	568459AB7	US568459AB74	51560750
10918	HIGH YIELD - AME	HY DISTRESSED US	56845JAC3	US56845JAC36	50182240

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10863	CAROLINA STEEL HLDGS INC DELA DEB VRBLE RATE R/MD 10/01/2049	10/01/49	0.00%	TMS
10864	MARLIN WATER TRUST CERT R/MD 7.56 07/15/2049	07/15/49	7.56%	TMS
10865	ARAN SHIPPING AND TRADING SA 8.3% PROMISSORY NOTE DUE 1/31/2004 RSTD R/MD 8.30 01/31/2004	01/31/04	8.30%	TMS
10866	***ATLANTIC TELECOM GRP PLC SERIES REGS R/MD 13.00 01/15/2010	01/15/10	13.00%	TMS
10867	***ATLANTIC TELECOM GRP PLC SERIES REGS R/MD 13.25 01/15/2010	01/15/10	13.25%	TMS
10868	***ATLANTIC TELECOM R/MD 13.25 01/15/2010	01/15/10	13.25%	TMS
10869	***ATLANTIC TELECOM GROUP PLC EURO BD R/MD 13.00 01/15/2010	01/15/10	13.00%	TMS
10870	AES DRAX ENERGY LTD 11.500% 20100830 SERIES# B DFLT	08/30/10	0.00%	TMS
10871	APS INC GTD SR SUB NOTE R/MD 11.875 01/15/2006	01/15/06	11.88%	TMS
10872	ACME METALS INC SENIOR NOTES R/MD 10.875 12/15/2007	12/15/07	10.88%	TMS
10873	ADELPHIA COMMUNICATIONS CORP SR PIK NT -B- - ESCROW CUSIP -R/MD 9.50 02/15/2024	02/15/24	9.50%	TMS
10874	AIR 2 US-CORP SINK FUND IN DEFAULT-COUPON WAS 12.266%	10/01/20	0.00%	TMS
10875	AMERICAN ECO CORP SR NOTE R/MD 9.625 05/15/2008	05/15/08	9.63%	TMS
10876	ARMSTRONG WORLD INDUSTRIES INCIN DEFAULT - MATURED 6/15/04	06/15/49	9.00%	TMS
10877	***ARMSTRONG WORLD INDS INC MEDIUM TERM NOTE R/MD 9.00 03/06/2001	03/06/01	9.00%	TMS
10878	BULONG OPERATIONS PTY LTD TIER 1 NOTE R/MD 12.50 03/31/2012	03/31/12	12.50%	TMS
10879	BULONG OPERATIONS PTY LTD TIER 2 NOTE R/MD 12.50 03/31/2012	03/31/12	12.50%	TMS
10880	CENTAUR MINING & EXPLORATION LTD 11.000% 20071201 DFLT	12/01/07	0.00%	TMS
10881	CENTRAL TRACTOR FARM & COUNTRYINC SR NOTE R/MD 10.625 04/01/2007	04/01/07	10.63%	TMS
10882	COLO.COM SR NOTE 144A R/MD 13.875 03/15/2010	03/15/10	13.88%	TMS
10883	COMDISCO INC - ESCROW - R/MD 6.65 12/31/2049	12/31/49	6.65%	TMS
10884	COMDISCO INC ESCROW R/MD 6.13 12/31/2049	12/31/49	6.13%	TMS
10885	COMDISCO INC NOTE ESCROW R/MD 6.00 01/30/2049	01/30/49	6.00%	TMS
10886	COMDISCO INC -ESCROW- R/MD 5.95 12/31/2049	12/31/49	5.95%	TMS
10887	COMDISCO INC	08/15/49	9.50%	TMS
10888	CONSECO INCIN IN DEFAULT	02/09/49	8.75%	TMS
10889	CONSUMERS INTL INC SR SECD NOTE R/MD 10.25 04/01/2005	04/01/05	10.25%	TMS
10890	COSTILLA ENERGY INC SR SUB NOTE R/MD 10.25 10/01/2006	10/01/06	10.25%	TMS
10891	COSTILLA ENERGY INC SR NTS R/MD 10.25 10/01/2006	10/01/06	10.25%	TMS
10892	CROSSLAND SVGS FEDL SVGS BK SR SUB CAP NT R/MD 11.25 09/15/1998	09/15/98	11.25%	TMS
10893	CROWN PAPER CO SR SUB NOTES -ESCROW CUSIP- R/MD 11.00 09/01/2049	09/01/49	11.00%	TMS
10894	***CYBERNET INTERNET SVCS INTLINC SR SUB NTS 144A R/MD 13.00 08/15/2009	08/15/09	13.00%	TMS
10895	DAYS INNS OF AMERICA INC SR S/NOTE-REG- R/MD 11.25 11/01/1993	11/01/93	11.25%	TMS
10896	ENCOMPASS SERVICES CORP REG R/MD 10.50 05/01/2009	05/01/09	10.50%	TMS
10897	***ESPRIT TELECOM GROUP PLC SENIOR NOTE R/MD 10.875 06/15/2008	06/15/08	10.88%	TMS
10898	ETOYS INC SUB NT CONV 144A R/MD 6.25 12/01/2049	12/01/49	6.25%	TMS
10899	GST TELECOMMUNICAIONS IND SR SUB NOTE R/MD 12.75 11/15/2049	11/15/49	12.75%	TMS
10900	GST USA INC SENIOR DISC NOTE 0% 12/15/00 13.875% THEREAFTERR/MD 13.875 12/15/2049	12/15/49	13.88%	TMS
10901	GST NETWORK FUNDING INC SENIOR DISC NOTE 0% 05/01/03 10.5% THEREAFTER R/MD 10.50 05/01/2008	05/01/08	10.50%	TMS
10902	GST EQUIPMENT FUNDING INC SR SECD EXCHANGE NOTE R/MD 13.25 05/01/2007	05/01/07	13.25%	TMS
10903	GT GROUP TELECOM INC SENIOR DISC EXCH NOTES 0.0% 2/1/05 13.25% THEREAFTER R/MD 13.25 02/01/2010	02/01/10	13.25%	TMS
10904	GENERAL HOMES CORP S/NOTES-REGR/MD 15.50 01/15/2049	01/15/49	15.50%	TMS
10905	GENERAL HOMES CORP S/NOTES-REGCALLABLE R/MD 12.75 05/01/2049	05/01/49	12.75%	TMS
10906	GEOTEK COMMUNICATION INC CONV SR SUB NTE ACCREDITED INVTS R/MD 12.00 02/15/2001	02/15/01	12.00%	TMS
10907	GOSS HLDGS INC SUB NT R/MD 12.25 11/19/2005	11/19/05	12.25%	TMS
10908	GROVE HLDGS LLC SENIOR DISC NOTE 0% 05/01/03 11.625% THEREAFTERR/MD 11.625 05/01/2009	05/01/09	11.63%	TMS
10909	GULF STATES STEEL-ALABAMA CORP BOND/CALLABLE 4/15/99	04/15/03	13.50%	TMS
10910	HECHINGER CO CV S/D -REG- R/MD 5.50 04/01/2012	04/01/12	5.50%	TMS
10911	HILLS STORES COMPANY DEFERRED CONTINGENT CASH RIGHTR/MD 07/01/2003	07/01/03	0.00%	TMS
10912	INTERNATIONAL SEMI TECH MICROELEC INC SR SECD DISC NTE0% 8/15/00 11.5% THEREAFTER R/MD 11.50 08/15/2003	08/15/03	11.50%	TMS
10913	IT GROUP INC SENIOR SUB NOTE SER B R/MD 11.25 04/01/2009	04/01/09	11.25%	TMS
10914	***JITNEY JUNGLE STORES SR SUB NTS R/MD 10.375 09/15/2007	09/15/07	10.38%	TMS
10915	LORAL CYBERSTAR INC SR NT ESCROW CUSIP R/MD 10.00 07/15/2006	07/15/06	10.00%	TMS
10916	MARINER POST ACUTE NETWWORK INC SENIOR SUB NOTE R/MD 9.50 11/01/2007	11/01/07	9.50%	TMS
10917	MARINER POST ACUTE NETWORK INCSR SUB DISC NTS SER-B 0% CPN 2IL 11/01/02 10.50% THEREAFTERR/MD 10.50 11/01/2007	11/01/07	10.50%	TMS
10918	MARINER HEALTH GROUP INC IN DEFAULT	04/01/06	9.50%	TMS

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BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10863	1	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10864	16,250,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10865	1,146,082	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10866	1,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10867	4,100,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10868	11,373,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10869	46,223,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10870	6,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10871	15,535,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10872	2,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10873	10	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10874	9,640,958	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10875	2,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10876	2,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10877	1,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10878	1,867,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10879	3,133,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10880	13,857,112	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10881	2,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10882	284,544	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10883	1,300,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10884	2,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10885	8,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10886	3,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10887	1,500,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10888	572,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10889	100,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10890	6,891,897	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10891	6,295,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10892	5,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10893	2,250,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10894	37,230,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10895	1,500,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10896	993,064	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10897	23,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10898	3,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10899	1,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10900	5,673,781	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10901	51,293,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10902	40,505,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10903	6,825,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10904	6,290,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10905	28,984,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10906	17,700,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10907	3,006,863	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10908	9,080,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10909	30,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10910	84,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10911	(578,000)	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10912	100,000	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10913	4,052,138	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10914	10,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10915	(4,075,000)	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10916	25,655,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10917	9,250,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10918	450,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10919	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10920	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10921	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10922	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10923	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10924	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10925	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10926	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10927	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10928	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10929	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10930	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10931	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10932	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10933	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10934	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10935	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10936	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10937	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10938	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10939	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10940	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10941	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10942	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10943	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10944	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10945	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10946	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10947	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10948	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10949	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10950	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
10951	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
10952	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
10953	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10954	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10955	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10956	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10957	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10958	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10959	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10960	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10961	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10962	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10963	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10964	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10965	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10966	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10967	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10968	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10969	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10970	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10971	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10972	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10973	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10974	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

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	G	H	I	J	K
10919	HIGH YIELD - AME	HY DISTRESSED US	579865AH9	US579865AH99	53682390
10920	HIGH YIELD - AME	HY DISTRESSED US	59159PAA7	US59159PAA75	52510180
10921	HIGH YIELD - AME	HY DISTRESSED US	606198LG2	US606198LG21	54012560
10922	HIGH YIELD - AME	HY DISTRESSED US	62543VAF2	US62543VAF22	51248430
10923	HIGH YIELD - AME	HY DISTRESSED US	629377AE2	US629377AE21	52196660
10924	HIGH YIELD - AME	HY DISTRESSED US	629377AK8	US629377AK80	53683950
10925	HIGH YIELD - AME	HY DISTRESSED US	63935KAB9	US63935KAB98	52737520
10926	HIGH YIELD - AME	HY DISTRESSED US	67104RAF1	US67104RAF10	52603050
10927	HIGH YIELD - AME	HY DISTRESSED US	693344AC7	US693344AC78	50023470
10928	HIGH YIELD - AME	HY DISTRESSED US	698057AR7	US698057AR77	54970470
10929	HIGH YIELD - AME	HY DISTRESSED US	7215019B2	US7215019B27	50093390
10930	HIGH YIELD - AME	HY DISTRESSED US	7215019E6	US7215019E65	50093410
10931	HIGH YIELD - AME	HY DISTRESSED US	74050WAC7	US74050WAC73	52245570
10932	HIGH YIELD - AME	HY DISTRESSED US	759677AC1	US759677AC17	56167890
10933	HIGH YIELD - AME	HY DISTRESSED US	762430AC0	US762430AC01	51730580
10934	HIGH YIELD - AME	HY DISTRESSED US	762430AE6	US762430AE66	52504310
10935	HIGH YIELD - AME	HY DISTRESSED US	762430AG1	US762430AG15	53116850
10936	HIGH YIELD - AME	HY DISTRESSED US	783895AD7		55657300
10937	HIGH YIELD - AME	HY DISTRESSED US	78649QAA3	US78649QAA31	51733740
10938	HIGH YIELD - AME	HY DISTRESSED US	79377WAM0	US79377WAM01	54181130
10939	HIGH YIELD - AME	HY DISTRESSED US	81662EAA6	US81662EAA64	52775800
10940	HIGH YIELD - AME	HY DISTRESSED US	841338AC0	US841338AC06	54954500
10941	HIGH YIELD - AME	HY DISTRESSED US	848325AB2	US848325AB23	56087200
10942	HIGH YIELD - AME	HY DISTRESSED US	858127AB9	US858127AB97	51583380
10943	HIGH YIELD - AME	HY DISTRESSED US	866933AA2	US866933AA20	53955170
10944	HIGH YIELD - AME	HY DISTRESSED US	909870AC1	US909870AC13	50674070
10945	HIGH YIELD - AME	HY DISTRESSED US	9108589E1	US9108589E11	50763800
10946	HIGH YIELD - AME	HY DISTRESSED US	910858AF6	US910858AF63	50633250
10947	HIGH YIELD - AME	HY DISTRESSED US	912325AG2	US912325AG22	51751860
10948	HIGH YIELD - AME	HY DISTRESSED US	961238AG7	US961238AG74	51318750
10949	HIGH YIELD - AME	HY DISTRESSED US	975515AZ0	US975515AZ00	53152490
10950	HIGH YIELD - AME	HY DISTRESSED US	98878WAA0	US98878WAA09	52541600
10951	CDO AMERICAS	CDO LIQUID ARB US			PPLUSVZ02
10952	CDO AMERICAS	CDO LIQUID ARB US	21988K362	US21988K3620	21988K362
10953	CREDIT FINANCING AMERICAS	M/B CORPORATES			WE399
10954	CREDIT FINANCING AMERICAS	M/B CORPORATES	002546AD1		002546AD1
10955	CREDIT FINANCING AMERICAS	M/B CORPORATES	00845WAB4		00845WAB4
10956	CREDIT FINANCING AMERICAS	M/B CORPORATES	013817AH4	US013817AH49	013817AH4
10957	CREDIT FINANCING AMERICAS	M/B CORPORATES	013817AK7	US013817AK77	013817AK7
10958	CREDIT FINANCING AMERICAS	M/B CORPORATES	019736AA5		019736AA5
10959	CREDIT FINANCING AMERICAS	M/B CORPORATES	020002AU5	US020002AU59	020002AU5
10960	CREDIT FINANCING AMERICAS	M/B CORPORATES	03840PAC6	US03840PAC68	03840PAC6
10961	CREDIT FINANCING AMERICAS	M/B CORPORATES	054536AB3	US054536AB31	054536AB3
10962	CREDIT FINANCING AMERICAS	M/B CORPORATES	05565AAB9	US05565AAB98	05565AAB9
10963	CREDIT FINANCING AMERICAS	M/B CORPORATES	05566HCB1	US05566HCB15	05566HCB1
10964	CREDIT FINANCING AMERICAS	M/B CORPORATES	06738C828		06738C828
10965	CREDIT FINANCING AMERICAS	M/B CORPORATES	085790AP8		085790AP8
10966	CREDIT FINANCING AMERICAS	M/B CORPORATES	126650BD1	US126650BD18	126650BD1
10967	CREDIT FINANCING AMERICAS	M/B CORPORATES	15133VAG4	US15133VAG41	15133VAG4
10968	CREDIT FINANCING AMERICAS	M/B CORPORATES	165167BE6	US165167BE60	165167BE6
10969	CREDIT FINANCING AMERICAS	M/B CORPORATES	19075QAB8	US19075QAB86	19075QAB8
10970	CREDIT FINANCING AMERICAS	M/B CORPORATES	20030NAE1	US20030NAE13	20030NAE1
10971	CREDIT FINANCING AMERICAS	M/B CORPORATES	225313AA3	US225313AA37	225313AA3
10972	CREDIT FINANCING AMERICAS	M/B CORPORATES	226566AE7	US226566AE76	226566AE7
10973	CREDIT FINANCING AMERICAS	M/B CORPORATES	316773CH1	US316773CH12	316773CH1
10974	CREDIT FINANCING AMERICAS	M/B CORPORATES	373298BE7	US373298BE70	373298BE7

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10919	MCCRORY CORP SF S/D-REG- CALLABLE R/MD 7.75 09/15/1995	09/15/95	7.75%	TMS
10920	METRICOM INC/METRICOM FINANCE IN DEFAULT	02/15/10	13.00%	TMS
10921	MISSOURI PACIFIC RR GENL MTG INCM SER B -REG FLAT TRADING R/MD 4.75 01/01/2030	01/01/30	4.75%	TMS
10922	MULTICARE COMPANIES INC SENIOR SUB NOTE R/MD 9.00 08/01/2049	08/01/49	9.00%	TMS
10923	***NRG ENERGY INC SR NOTE R/MD 7.50 06/01/2009	06/01/09	7.50%	TMS
10924	NRG ENERGY INC/OLD MAKE WHOLE CALL	04/01/11	7.75%	TMS
10925	NAVIGATOR GAS TRANSPORT PLC FRN 20070630 SERIES# 144A DFLT	06/30/07	0.00%	TMS
10926	O'SULLIVAN INDS INC SR SECD NOTE R/MD 10.63 10/01/2008	10/01/08	10.63%	TMS
10927	PHP HEALTHCARE CORPORATION SUB DEB CV R/MD 6.50 12/15/2049	12/15/49	6.50%	TMS
10928	PAN AMERICAN WORLD AIRWAYS SR DEBS-REGD R/MD 15.00 04/15/2049	04/15/49	15.00%	TMS
10929	PILLOWTEX CORP -ESCROW- R/MD 10.00 11/15/2006	11/15/06	10.00%	TMS
10930	PILLOWTEX CORP SENIOR SUB NOTES SER B -ESCROW- R/MD 9.00 12/15/2049	12/15/49	9.00%	TMS
10931	***PREMIER GRAPHICS INC GTD SR NT R/MD 11.50 12/01/2005	12/01/05	11.50%	TMS
10932	RENCO METALS INC SR NTS R/MD 11.50 07/01/2049	07/01/49	11.50%	TMS
10933	RHYTHYMS NETCOMMUNICATIONS INCSENIOR DISC NOTE 0% 05/15/03 13.50% THEREAFTER R/MD 13.50 05/15/2008	05/15/08	0.00%	TMS
10934	RHYTHMS NETCONNECTIONS IN DEFAULT	04/15/09	12.75%	TMS
10935	RHYTHMS NETCONNECTIONS INC IN DEFAULT	02/15/10	14.00%	TMS
10936	SCI TELEVISION INC SUB DEB R/MD 17.50 10/15/1999	10/15/99	17.50%	TMS
10937	SAFETY KLEEN SERVICES INC SR SUB NOTE R/MD 9.25 06/01/2008	06/01/08	9.25%	TMS
10938	SAKS INC MAKE WHOLE CALL	12/01/13	7.00%	TMS
10939	SEMI-TECH CORP 11.500% 20030815 DFLT	08/15/03	0.00%	TMS
10940	SOUTHEAST BANKING CORP NOTES- REG R/MD 11.25 04/15/2049	04/15/49	11.25%	TMS
10941	SPENDTHRIFT FARM INC SR S/D REG R/MD 12.50 03/15/2049	03/15/49	12.50%	TMS
10942	STEEL HEDDLE MANUFACTURER CO SR SUB NOTE R/MD 10.625 06/01/2008	06/01/08	10.63%	TMS
10943	SUN HEALTHCARE GROUP INC SUB DEB CONV RULE 144A R/MD 6.00 03/01/2004	03/01/04	6.00%	TMS
10944	UNITED COS FINANCIAL CORP SUB NOTE R/MD 8.375 07/01/2005	07/01/05	8.38%	TMS
10945	ESCROW UTD MERCHANTS & MFR SR SUB DEB R/MD 3.50 07/01/2009	07/01/09	3.50%	TMS
10946	UNITED MERCHANT & MFGRS INC SUB DEB R/MD 3.50 03/31/2022	03/31/22	3.50%	TMS
10947	U S OFFICE PRODUCTS CO SR SUB NTS R/MD 9.75 06/15/2008	06/15/08	9.75%	TMS
10948	WESTPOINT STEVENS INC MAKE WHOLE CALL	06/15/05	7.88%	TMS
10949	WINSTAR COMMUNICATIONS INC SENIOR DISC NOTE 0% 05/15/05 14.75% THEREAFTER R/MD 14.75 04/15/2010	04/15/10	0.00%	TMS
10950	ZSFH LLC EARN OUT NT SER I R/MD0000 08/01/2010	08/01/10	0.00%	TMS
10951	PREFERRED PLUS TRUST-VZ-B CALLABLE 7/24/07 WARRANT=$25	12/01/30	0.00%	MTS
10952	CORPORATE-BACKED TRU 04-4-gs-a WTS,AC K=25.0 31Dec49	12/31/49	0.00%	MTS
10953	QWEST COMMUNICATIONS CORP	05/31/16	5.56%	MTS
10954	SVENSK EXPORTKREDIT AB	12/29/49	6.38%	MTS
10955	AGFIRST FARM CREDIT BANK	12/31/49	7.30%	MTS
10956	ALCOA INC	01/15/13	5.38%	MTS
10957	ALCOA INC MAKE WHOLE CALL	02/01/37	5.95%	MTS
10958	ALLISON TRANSMISSION	11/01/15	11.00%	MTS
10959	ALLSTATE CORP/THE	05/15/67	6.50%	MTS
10960	AQUILA INC MAKE WHOLE CALL	07/01/12	14.88%	MTS
10961	AXA ADVISORS LLC VARIABLE RATE BOND PERP SERIES# 144A	12/14/49	6.63%	MTS
10962	BNP PARIBAS VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	7.20%	MTS
10963	BNP PARIBAS US MEDIUM-TERM NOT	03/16/15	2.06%	MTS
10964	***BARCLAYS BK PLC ADR SER 1 REPSTG PREF SHS SER 1 PERPETUAL R/MD 6.278 12/15/2099	12/15/99	6.28%	MTS
10965	BERRY PLASTICS CORP	02/15/15	7.57%	MTS
10966	CVS CORP MAKE WHOLE CALL	08/15/11	5.75%	MTS
10967	CENTENNIAL COMMUNICATIONS CORP	01/01/13	10.00%	MTS
10968	CHESAPEAKE ENERGY CORP	01/15/16	6.88%	MTS
10969	COBANK ACB	04/16/18	7.88%	MTS
10970	COMCAST CORP MAKE WHOLE CALL	01/15/14	5.30%	MTS
10971	CREDIT AGRICOLE SA/LONDON VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	6.64%	MTS
10972	CRICKET COMMUNICATIONS INC	11/01/14	9.38%	MTS
10973	FIFTH THIRD BANCORP	03/01/38	8.25%	MTS
10974	GEORGIA-PACIFIC LLC	12/01/11	9.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10919	22,400	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10920	42,202,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10921	3,600	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10922	1,132,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10923	3,535,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10924	3,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10925	(36)	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10926	1,000,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10927	1,146,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10928	143,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10929	12,823,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10930	24,325,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10931	47,200,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10932	14,175,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10933	35,600,613	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10934	39,140,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10935	110,213,961	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10936	(8,276)	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10937	6,625,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10938	809	0.00	0.02	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10939	44,507,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10940	1,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10941	10,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10942	250,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10943	25,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10944	7,760,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10945	10,309,034	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10946	8,870,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10947	1,380,456	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10948	2,750,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10949	850,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10950	15,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10951	1,800,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10952	17,202	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10953	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10954	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10955	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10956	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10957	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10958	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10959	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10960	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10961	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10962	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10963	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10964	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10965	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10966	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10967	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10968	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10969	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10970	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10971	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10972	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10973	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10974	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10975	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10976	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10977	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10978	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10979	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10980	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10981	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10982	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10983	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10984	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10985	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10986	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10987	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10988	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10989	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10990	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10991	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10992	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10993	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10994	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10995	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10996	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10997	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10998	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10999	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11000	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11001	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11002	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11003	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11004	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11005	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11006	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11007	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11008	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11009	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11010	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11011	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11012	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11013	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11014	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11015	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11016	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11017	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11018	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11019	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11020	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11021	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11022	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11023	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11024	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11025	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11026	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11027	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11028	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11029	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11030	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10975	CREDIT FINANCING AMERICAS	M/B CORPORATES	38141GEV2		38141GEV2
10976	CREDIT FINANCING AMERICAS	M/B CORPORATES	38869PAB0		38869PAB0
10977	CREDIT FINANCING AMERICAS	M/B CORPORATES	398186AA4		398186AA4
10978	CREDIT FINANCING AMERICAS	M/B CORPORATES	404119AX7		404119AX7
10979	CREDIT FINANCING AMERICAS	M/B CORPORATES	40411EAA6		40411EAA6
10980	CREDIT FINANCING AMERICAS	M/B CORPORATES	420122AB9	US420122AB91	420122AB9
10981	CREDIT FINANCING AMERICAS	M/B CORPORATES	420122AH6		420122AH6
10982	CREDIT FINANCING AMERICAS	M/B CORPORATES	428303AG6	US428303AG66	428303AG6
10983	CREDIT FINANCING AMERICAS	M/B CORPORATES	440543AB2	US440543AB25	440543AB2
10984	CREDIT FINANCING AMERICAS	M/B CORPORATES	44332LAC4	US44332LAC46	44332LAC4
10985	CREDIT FINANCING AMERICAS	M/B CORPORATES	45031UAZ4	US45031UAZ49	45031UAZ4
10986	CREDIT FINANCING AMERICAS	M/B CORPORATES	45104GAB0	US45104GAB05	45104GAB0
10987	CREDIT FINANCING AMERICAS	M/B CORPORATES	460146CB7	US460146CB71	460146CB7
10988	CREDIT FINANCING AMERICAS	M/B CORPORATES	466313AD5		466313AD5
10989	CREDIT FINANCING AMERICAS	M/B CORPORATES	49306SAA4	US49306SAA42	49306SAA4
10990	CREDIT FINANCING AMERICAS	M/B CORPORATES	49326QAA4	US49326QAA40	49326QAA4
10991	CREDIT FINANCING AMERICAS	M/B CORPORATES	502413AS6	US502413AS61	502413AS6
10992	CREDIT FINANCING AMERICAS	M/B CORPORATES	527288BD5		527288BD5
10993	CREDIT FINANCING AMERICAS	M/B CORPORATES	539439AA7		539439AA7
10994	CREDIT FINANCING AMERICAS	M/B CORPORATES	571748AE2	US571748AE27	571748AE2
10995	CREDIT FINANCING AMERICAS	M/B CORPORATES	571748AM4	US571748AM43	571748AM4
10996	CREDIT FINANCING AMERICAS	M/B CORPORATES	58551TAA5		58551TAA5
10997	CREDIT FINANCING AMERICAS	M/B CORPORATES	591560AA5		591560AA5
10998	CREDIT FINANCING AMERICAS	M/B CORPORATES	59156CAB7		59156CAB7
10999	CREDIT FINANCING AMERICAS	M/B CORPORATES	62941EAB7	US62941EAB74	62941EAB7
11000	CREDIT FINANCING AMERICAS	M/B CORPORATES	651715AD6	US651715AD68	651715AD6
11001	CREDIT FINANCING AMERICAS	M/B CORPORATES	652478AL2	US652478AL22	652478AL2
11002	CREDIT FINANCING AMERICAS	M/B CORPORATES	652478AV0	US652478AV04	652478AV0
11003	CREDIT FINANCING AMERICAS	M/B CORPORATES	65332VBH5		65332VBH5
11004	CREDIT FINANCING AMERICAS	M/B CORPORATES	656559BH3	US656559BH38	656559BH3
11005	CREDIT FINANCING AMERICAS	M/B CORPORATES	66644PAA5		66644PAA5
11006	CREDIT FINANCING AMERICAS	M/B CORPORATES	67000XAB2	US67000XAB29	67000XAB2
11007	CREDIT FINANCING AMERICAS	M/B CORPORATES	681936AM2	US681936AM26	681936AM2
11008	CREDIT FINANCING AMERICAS	M/B CORPORATES	691497AC5		691497AC5
11009	CREDIT FINANCING AMERICAS	M/B CORPORATES	693320AF0	US693320AF08	693320AF0
11010	CREDIT FINANCING AMERICAS	M/B CORPORATES	69336TAB2		69336TAB2
11011	CREDIT FINANCING AMERICAS	M/B CORPORATES	69349DAA4		69349DAA4
11012	CREDIT FINANCING AMERICAS	M/B CORPORATES	704379AB2	US704379AB23	704379AB2
11013	CREDIT FINANCING AMERICAS	M/B CORPORATES	743315AM5	US743315AM58	743315AM5
11014	CREDIT FINANCING AMERICAS	M/B CORPORATES	744320AK8	US744320AK85	744320AK8
11015	CREDIT FINANCING AMERICAS	M/B CORPORATES	780097AU5		780097AU5
11016	CREDIT FINANCING AMERICAS	M/B CORPORATES	78375PAJ6		78375PAJ6
11017	CREDIT FINANCING AMERICAS	M/B CORPORATES	78442FDP0		78442FDP0
11018	CREDIT FINANCING AMERICAS	M/B CORPORATES	803111AK9	US803111AK90	803111AK9
11019	CREDIT FINANCING AMERICAS	M/B CORPORATES	808510AA9	US808510AA98	808510AA9
11020	CREDIT FINANCING AMERICAS	M/B CORPORATES	85748DAA7		85748DAA7
11021	CREDIT FINANCING AMERICAS	M/B CORPORATES	858119AH3		858119AH3
11022	CREDIT FINANCING AMERICAS	M/B CORPORATES	87089AAA6	US87089AAA60	87089AAA6
11023	CREDIT FINANCING AMERICAS	M/B CORPORATES	882491AK9	US882491AK94	882491AK9
11024	CREDIT FINANCING AMERICAS	M/B CORPORATES	897053AB0	US897053AB02	897053AB0
11025	CREDIT FINANCING AMERICAS	M/B CORPORATES	89816WAA4	US89816WAA45	89816WAA4
11026	CREDIT FINANCING AMERICAS	M/B CORPORATES	90342YAA1	US90342YAA10	90342YAA1
11027	CREDIT FINANCING AMERICAS	M/B CORPORATES	909317AF6	US909317AF60	909317AF6
11028	CREDIT FINANCING AMERICAS	M/B CORPORATES	909317AG4	US909317AG44	909317AG4
11029	CREDIT FINANCING AMERICAS	M/B CORPORATES	91324PAP7		91324PAP7
11030	CREDIT FINANCING AMERICAS	M/B CORPORATES	92025RAB4	US92025RAB42	92025RAB4

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10975	GOLDMAN SACHS GROUP INC/THE	02/14/12	5.30%	MTS
10976	GRAPHIC PACKAGING INTERNATIONA	08/15/11	8.50%	MTS
10977	GRIFFIN COAL MINING CO PTY LTDMAKE WHOLE CALL	12/01/16	9.50%	MTS
10978	HCA INC/DE	11/15/16	9.25%	MTS
10979	BANK OF SCOTLAND PLC	11/21/11	5.00%	MTS
10980	HAWKER BEECHCRAFT ACQUISITION	04/01/15	8.50%	MTS
10981	HAWKER BEECHCRAFT ACQUISITION	04/01/17	9.75%	MTS
10982	HEXION US FINANCE CORP/HEXION	11/15/14	7.30%	MTS
10983	HORNBECK OFFSHORE SERVICES INC	12/01/14	6.13%	MTS
10984	HUB INTERNATIONAL HOLDINGS INC	06/15/15	10.25%	MTS
10985	ISTAR FINANCIAL INC MAKE WHOLE CALL	10/15/13	5.95%	MTS
10986	ICICI BANK LTD VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	7.25%	MTS
10987	INTERNATIONAL PAPER CO	06/15/14	7.40%	MTS
10988	JABIL CIRCUIT INC MAKE WHOLE CALL	03/15/18	8.25%	MTS
10989	KEYBANK NA	05/06/15	7.41%	MTS
10990	KEYCORP CAPITAL III CORP BOND	07/15/29	7.75%	MTS
10991	L-3 COMMUNICATIONS CORP	01/15/15	5.88%	MTS
10992	LEUCADIA NATIONAL CORP	09/15/15	8.13%	MTS
10993	LLOYDS TSB GROUP PLC	11/13/49	6.27%	MTS
10994	MARSH & MCLENNAN COS INC	03/15/12	6.25%	MTS
10995	MARSH & MCLENNAN COS INC MAKE WHOLE CALL	07/15/14	5.38%	MTS
10996	MELLON CAPITAL IV	06/20/43	6.24%	MTS
10997	METLIFE CAPITAL TRUST IV	12/15/37	7.88%	MTS
10998	METLIFE CAPITAL TRUST X	04/08/38	9.25%	MTS
10999	NTK HOLDINGS INC	03/01/14	0.00%	MTS
11000	NEWPAGE CORP	05/01/12	10.00%	MTS
11001	NEWS AMERICA HOLDINGS-CORP BD	04/26/23	8.88%	MTS
11002	NEWS AMER HLDGS-CORP BOND	07/15/24	9.50%	MTS
11003	NEXTEL COMMUNICATIONS INC	10/31/13	6.88%	MTS
11004	NORTEK INC/OLD	12/01/13	10.00%	MTS
11005	NORTHGROUP PREFERRED CAPITAL C	05/17/49	6.38%	MTS
11006	NOVELIS INC	02/15/15	7.25%	MTS
11007	OMEGA HEALTHCARE INVESTORS INC	04/01/14	7.00%	MTS
11008	OXFORD INDUSTRIES INC	06/01/11	8.88%	MTS
11009	PHH CORP MAKE WHOLE CALL	03/01/13	7.13%	MTS
11010	PHI INC	04/15/13	7.13%	MTS
11011	PNC PREFERRED FUNDING TRUST I	06/15/49	8.70%	MTS
11012	COLLECTIVE BRANDS INC	08/01/13	8.25%	MTS
11013	PROGRESSIVE CORP/THE	06/15/37	4.79%	MTS
11014	PRUDENTIAL FINANCIAL INC	06/15/38	8.88%	MTS
11015	ROYAL BANK OF SCOTLAND GROUP P	09/29/49	7.64%	MTS
11016	RYERSON INC	11/01/15	12.00%	MTS
11017	SLM CORP	07/26/10	4.50%	MTS
11018	SARA LEE CORP	09/15/11	6.25%	MTS
11019	SCHWAB CAPITAL TRUST I	11/15/37	5.18%	MTS
11020	STATE STREET CAPITAL TRUST I	06/15/37	3.78%	MTS
11021	STEEL DYNAMICS INC	04/01/15	6.75%	MTS
11022	SWISS RE CAPITAL I LP VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	6.85%	MTS
11023	TEXAS INDUSTRIES INC	07/15/13	7.25%	MTS
11024	TRONOX WORLDWIDE LLC/TRONOX FI	12/01/12	9.50%	MTS
11025	TRUMP ENTERTAINMENT RESORTS IN	06/01/15	8.50%	MTS
11026	US AGBANK FCB	03/20/49	6.11%	MTS
11027	UNITED AIR LINES CRP SINKING	04/19/12	9.02%	MTS
11028	UNITED AIR LINES-SINKING FUND	10/19/18	9.56%	MTS
11029	UNITEDHEALTH GROUP INC MAKE WHOLE CALL	03/15/11	5.25%	MTS
11030	VALOR TELECOMMUNICATIONS ENTER	02/15/15	7.75%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10975	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10976	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10977	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10978	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10979	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10980	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10981	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10982	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10983	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10984	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10985	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10986	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10987	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10988	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10989	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10990	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10991	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10992	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10993	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
10994	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10995	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10996	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10997	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10998	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
10999	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11000	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11001	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11002	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11003	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11004	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11005	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11006	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11007	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11008	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11009	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11010	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11011	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11012	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11013	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11014	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11015	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11016	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11017	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11018	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11019	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11020	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11021	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11022	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11023	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11024	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11025	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11026	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11027	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11028	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11029	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11030	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
11031	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11032	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11033	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11034	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11035	G4EI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11036	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11037	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11038	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11039	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11040	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11041	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11042	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11043	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11044	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11045	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11046	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11047	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11048	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11049	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11050	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11051	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11052	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11053	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11054	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11055	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11056	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11057	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11058	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11059	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11060	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11061	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11062	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11063	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11064	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11065	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11066	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11067	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11068	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11069	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11070	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11071	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11072	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11073	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11074	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11075	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11076	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11077	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11078	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11079	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11080	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11081	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11082	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11083	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11084	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11085	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11086	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
11031	CREDIT FINANCING AMERICAS	M/B CORPORATES	92531XAC6	US92531XAC65	92531XAC6
11032	CREDIT FINANCING AMERICAS	M/B CORPORATES	928457AC4	US928457AC48	928457AC4
11033	CREDIT FINANCING AMERICAS	M/B CORPORATES	94986EAA8	US94986EAA82	94986EAA8
11034	CREDIT FINANCING AMERICAS	M/B CORPORATES	98876YAA8	US98876YAA82	98876YAA8
11035	CREDIT FINANCING AMERICAS	M/B CORPORATES	060505AD6	US060505AD66	060505AD6
11036	CREDIT FINANCING AMERICAS	M/B CORPORATES	023551AM6	US023551AM66	023551AM6
11037	CREDIT FINANCING AMERICAS	M/B CORPORATES	02364WAF2	US02364WAF23	02364WAF2
11038	CREDIT FINANCING AMERICAS	M/B CORPORATES	02364WAH8	US02364WAH88	02364WAH8
11039	CREDIT FINANCING AMERICAS	M/B CORPORATES	03060NAC4		03060NAC4
11040	CREDIT FINANCING AMERICAS	M/B CORPORATES	032511AY3		032511AY3
11041	CREDIT FINANCING AMERICAS	M/B CORPORATES	037389AS2	US037389AS27	037389AS2
11042	CREDIT FINANCING AMERICAS	M/B CORPORATES	040555CE2	US040555CE23	040555CE2
11043	CREDIT FINANCING AMERICAS	M/B CORPORATES	045488AA1	US045488AA12	045488AA1
11044	CREDIT FINANCING AMERICAS	M/B CORPORATES	05565AAA1	US05565AAA16	05565AAA1
11045	CREDIT FINANCING AMERICAS	M/B CORPORATES	060505BG8	US060505BG88	060505BG8
11046	CREDIT FINANCING AMERICAS	M/B CORPORATES	060505CR3	US060505CR35	060505CR3
11047	CREDIT FINANCING AMERICAS	M/B CORPORATES	105340AF0	US105340AF09	105340AF0
11048	CREDIT FINANCING AMERICAS	M/B CORPORATES	12189PAG7		12189PAG7
11049	CREDIT FINANCING AMERICAS	M/B CORPORATES	12626PAE3	US12626PAE34	12626PAE3
11050	CREDIT FINANCING AMERICAS	M/B CORPORATES	133131AK8	US133131AK80	133131AK8
11051	CREDIT FINANCING AMERICAS	M/B CORPORATES	139859AB8	US139859AB88	139859AB8
11052	CREDIT FINANCING AMERICAS	M/B CORPORATES	15189TAQ0	US15189TAQ04	15189TAQ0
11053	CREDIT FINANCING AMERICAS	M/B CORPORATES	15189WAD2		15189WAD2
11054	CREDIT FINANCING AMERICAS	M/B CORPORATES	156700AG1		156700AG1
11055	CREDIT FINANCING AMERICAS	M/B CORPORATES	161480AA6		161480AA6
11056	CREDIT FINANCING AMERICAS	M/B CORPORATES	171232AM3	US171232AM37	171232AM3
11057	CREDIT FINANCING AMERICAS	M/B CORPORATES	20030NAC5	US20030NAC56	20030NAC5
11058	CREDIT FINANCING AMERICAS	M/B CORPORATES	20035CAB6	US20035CAB63	20035CAB6
11059	CREDIT FINANCING AMERICAS	M/B CORPORATES	202218AG8	US202218AG85	202218AG8
11060	CREDIT FINANCING AMERICAS	M/B CORPORATES	209111EA7		209111EA7
11061	CREDIT FINANCING AMERICAS	M/B CORPORATES	224044AG2		224044AG2
11062	CREDIT FINANCING AMERICAS	M/B CORPORATES	23330JAA9		23330JAA9
11063	CREDIT FINANCING AMERICAS	M/B CORPORATES	250847EA4		250847EA4
11064	CREDIT FINANCING AMERICAS	M/B CORPORATES	250847EB2		250847EB2
11065	CREDIT FINANCING AMERICAS	M/B CORPORATES	25156PAC7	US25156PAC77	25156PAC7
11066	CREDIT FINANCING AMERICAS	M/B CORPORATES	26138EAC3		26138EAC3
11067	CREDIT FINANCING AMERICAS	M/B CORPORATES	26439XAB9	US26439XAB91	26439XAB9
11068	CREDIT FINANCING AMERICAS	M/B CORPORATES	271790AD9	US271790AD97	271790AD9
11069	CREDIT FINANCING AMERICAS	M/B CORPORATES	277432AD2	US277432AD23	277432AD2
11070	CREDIT FINANCING AMERICAS	M/B CORPORATES	309588AE1		309588AE1
11071	CREDIT FINANCING AMERICAS	M/B CORPORATES	32007YAA9	US32007YAA91	32007YAA9
11072	CREDIT FINANCING AMERICAS	M/B CORPORATES	35177PAL1	US35177PAL13	35177PAL1
11073	CREDIT FINANCING AMERICAS	M/B CORPORATES	38238QAM8	US38238QAM87	38238QAM8
11074	CREDIT FINANCING AMERICAS	M/B CORPORATES	40049JAT4		40049JAT4
11075	CREDIT FINANCING AMERICAS	M/B CORPORATES	40427GAC9	US40427GAC96	40427GAC9
11076	CREDIT FINANCING AMERICAS	M/B CORPORATES	40429Q200	US40429Q2003	40429Q200
11077	CREDIT FINANCING AMERICAS	M/B CORPORATES	40430LAA7	US40430LAA70	40430LAA7
11078	CREDIT FINANCING AMERICAS	M/B CORPORATES	416515AV6	US416515AV66	416515AV6
11079	CREDIT FINANCING AMERICAS	M/B CORPORATES	42217KAM8	US42217KAM80	42217KAM8
11080	CREDIT FINANCING AMERICAS	M/B CORPORATES	45031UAH4		45031UAH4
11081	CREDIT FINANCING AMERICAS	M/B CORPORATES	472319AA0	US472319AA05	472319AA0
11082	CREDIT FINANCING AMERICAS	M/B CORPORATES	48123UAA2	US48123UAA25	48123UAA2
11083	CREDIT FINANCING AMERICAS	M/B CORPORATES	49446QBF7	US49446QBF72	49446QBF7
11084	CREDIT FINANCING AMERICAS	M/B CORPORATES	501044BV2		501044BV2
11085	CREDIT FINANCING AMERICAS	M/B CORPORATES	501044BZ3	US501044BZ37	501044BZ3
11086	CREDIT FINANCING AMERICAS	M/B CORPORATES	5150X0AB7		5150X0AB7

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
11031	VERSO PAPER HOLDINGS LLC AND V	08/01/14	9.13%	MTS
11032	VITA CAPITAL LTD FRN 20100101 SERIES# I44A 144A	01/01/10	4.69%	MTS
11033	WELLS FARGO CAPITAL XIII	05/19/49	7.70%	MTS
11034	ZFS FINANCE USA TRUST II	12/15/65	6.45%	MTS
11035	BANK OF AMERICA-CORP BD	02/15/10	7.80%	MTS
11036	HESS CORP MAKE WHOLE CALL	03/15/33	7.13%	MTS
11037	AMERICA MOVIL SAB DE CV 5.500% 20140301	03/01/14	5.50%	MTS
11038	AMERICA MOVIL SAB DE CV 5.750% 20150115	01/15/15	5.75%	MTS
11039	AMERICO LIFE INC MAKE WHOLE CALL	05/01/13	7.88%	MTS
11040	ANADARKO PETROLEUM CORP MAKE WHOLE CALL	09/15/36	6.45%	MTS
11041	AON CORP	12/14/12	7.38%	MTS
11042	ARIZONA PUBLIC SERVICE CO MAKE WHOLE CALL	05/15/15	4.65%	MTS
11043	ASSOCIATED BANC-CORP	08/15/11	6.75%	MTS
11044	BNP PARIBAS VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	5.19%	MTS
11045	BANK OF AMERICA CORP	12/01/15	5.25%	MTS
11046	BANK OF AMERICA CORP	10/14/16	3.05%	MTS
11047	BRANDYWINE OPERATING PARTNERSHMAKE WHOLE CALL	04/01/16	6.00%	MTS
11048	BURLINGTON NORTHERN AND SANTA MAKE WHOLE CALL	01/15/21	8.25%	MTS
11049	CRH AMERICA INC MAKE WHOLE CALL	10/15/13	5.30%	MTS
11050	CAMDEN PROPERTY TRUST MAKE WHOLE CALL	11/30/12	5.88%	MTS
11051	CAP CITIES COMM-CORP BOND	08/15/21	8.75%	MTS
11052	CENTERPOINT ENERGY INC MAKE WHOLE CALL	05/01/18	6.50%	MTS
11053	CENTERPOINT ENERGY RESOURCES CMAKE WHOLE CALL	11/01/37	6.63%	MTS
11054	CENTURYTEL INC MAKE WHOLE CALL	08/15/12	7.88%	MTS
11055	CHASE CAPITAL II CORP BD FR GLOBAL SEC CALLABLE 2/1/07	02/01/27	3.30%	MTS
11056	CHUBB CORP MAKE WHOLE CALL	04/01/13	5.20%	MTS
11057	COMCAST CORP MAKE WHOLE CALL	03/15/33	7.05%	MTS
11058	COMERICA BANK	08/22/17	5.20%	MTS
11059	NATIONAL RETAIL PROPERTIES INCMAKE WHOLE CALL	06/15/14	6.25%	MTS
11060	CONSOLIDATED EDISON CO OF NEW MAKE WHOLE CALL	02/01/13	4.88%	MTS
11061	COX COMMUNICATIONS INC	06/15/25	7.63%	MTS
11062	DP WORLD LTD	07/02/37	6.85%	MTS
11063	DETROIT EDISON CO/THE MAKE WHOLE CALL	10/01/37	5.70%	MTS
11064	DETROIT EDISON CO/THE MAKE WHOLE CALL	06/01/36	6.63%	MTS
11065	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B STEPPED CPN 8.750% 20300615	06/15/30	8.75%	MTS
11066	DR PEPPER SNAPPLE GROUP INC MAKE WHOLE CALL	05/01/18	6.82%	MTS
11067	DUKE ENERGY FIELD SRVCS	08/16/10	7.88%	MTS
11068	EAST COAST POWER LLC SINKING FUND	03/31/12	7.07%	MTS
11069	EASTMAN CHEMICAL-CORP BD	02/01/27	7.60%	MTS
11070	FARMERS EXCHANGE CAPITAL	07/15/48	7.20%	MTS
11071	FIRST EMPIRE CAP MTB	02/01/27	8.23%	MTS
11072	FRANCE TELECOM SA 8.500% 20310301	03/01/31	8.50%	MTS
11073	GOODRICH CORP	02/01/18	6.80%	MTS
11074	GRUPO TELEVISA SA	03/11/32	8.50%	MTS
11075	TRANSELEC SA 7.875% 20110415	04/15/11	7.88%	MTS
11076	HSBC CAPITAL FUNDING LP/JERSEY CHANNEL I VARIABLE RATE BOND PERP SERIES# 144A	12/31/49	4.61%	MTS
11077	HSBC FINANCE CAPITAL TRUST IX	11/30/35	5.91%	MTS
11078	HARTFORD FINANCIAL SERVICES GRMAKE WHOLE CALL	01/15/19	6.00%	MTS
11079	HEALTH CARE REIT INC MAKE WHOLE CALL	05/15/15	5.88%	MTS
11080	ISTAR FINANCIAL INC MAKE WHOLE CALL	03/01/14	5.70%	MTS
11081	JEFFERIES GROUP INC	03/15/12	7.75%	MTS
11082	JP MORGAN CHASE CAPITAL XXIII	05/15/47	3.80%	MTS
11083	KIMCO REALTY CORP MAKE WHOLE CALL	03/15/16	5.78%	MTS
11084	KROGER CO/THE MAKE WHOLE CALL	09/15/29	8.00%	MTS
11085	KROGER CO-CORP BOND	04/01/31	7.50%	MTS
11086	LANDSBANKI ISLANDS HF	08/25/09	0.00%	MTS

	P	Q	R	S	T	U	V
11031	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11032	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11033	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11034	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11035	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11036	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11037	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11038	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11039	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11040	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11041	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11042	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11043	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11044	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11045	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11046	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11047	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11048	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11049	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11050	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11051	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11052	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11053	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11054	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11055	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11056	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11057	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11058	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11059	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11060	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11061	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11062	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11063	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11064	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11065	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11066	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11067	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11068	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11069	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11070	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11071	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11072	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11073	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11074	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11075	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11076	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11077	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11078	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11079	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11080	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11081	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11082	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11083	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11084	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11085	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11086	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
11087	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11088	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11089	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11090	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11091	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11092	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11093	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11094	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11095	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11096	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11097	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11098	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11099	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11100	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11101	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11102	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11103	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11104	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11105	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11106	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11107	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11108	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11109	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11110	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11111	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11112	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11113	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11114	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11115	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11116	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11117	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11118	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11119	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11120	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11121	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11122	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11123	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11124	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11125	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11126	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11127	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11128	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11129	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11130	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11131	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11132	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11133	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11134	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11135	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11136	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11137	G4OR	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11138	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
11139	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
11140	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
11141	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
11142	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO

	G	H	I	J	K
11087	CREDIT FINANCING AMERICAS	M/B CORPORATES	53117CAG7	US53117CAG78	53117CAG7
11088	CREDIT FINANCING AMERICAS	M/B CORPORATES	534187AM1	US534187AM15	534187AM1
11089	CREDIT FINANCING AMERICAS	M/B CORPORATES	554783AK6	US554783AK62	554783AK6
11090	CREDIT FINANCING AMERICAS	M/B CORPORATES	56460EAA2		56460EAA2
11091	CREDIT FINANCING AMERICAS	M/B CORPORATES	565849AF3	US565849AF34	565849AF3
11092	CREDIT FINANCING AMERICAS	M/B CORPORATES	57978XAC9		57978XAC9
11093	CREDIT FINANCING AMERICAS	M/B CORPORATES	617446GM5	US617446GM50	617446GM5
11094	CREDIT FINANCING AMERICAS	M/B CORPORATES	61746BDC7	US61746BDC72	61746BDC7
11095	CREDIT FINANCING AMERICAS	M/B CORPORATES	61945AAD9	US61945AAD90	61945AAD9
11096	CREDIT FINANCING AMERICAS	M/B CORPORATES	61980AAA1		61980AAA1
11097	CREDIT FINANCING AMERICAS	M/B CORPORATES	635192AA5		635192AA5
11098	CREDIT FINANCING AMERICAS	M/B CORPORATES	652478AR9	US652478AR91	652478AR9
11099	CREDIT FINANCING AMERICAS	M/B CORPORATES	652478AX6	US652478AX69	652478AX6
11100	CREDIT FINANCING AMERICAS	M/B CORPORATES	652478BC1	US652478BC14	652478BC1
11101	CREDIT FINANCING AMERICAS	M/B CORPORATES	655844AF5	US655844AF53	655844AF5
11102	CREDIT FINANCING AMERICAS	M/B CORPORATES	655855FB5		655855FB5
11103	CREDIT FINANCING AMERICAS	M/B CORPORATES	678858AZ4	US678858AZ47	678858AZ4
11104	CREDIT FINANCING AMERICAS	M/B CORPORATES	68233DAS6	US68233DAS62	68233DAS6
11105	CREDIT FINANCING AMERICAS	M/B CORPORATES	693627AX9	US693627AX97	693627AX9
11106	CREDIT FINANCING AMERICAS	M/B CORPORATES	69362BAM4	US69362BAM46	69362BAM4
11107	CREDIT FINANCING AMERICAS	M/B CORPORATES	694308GE1	US694308GE15	694308GE1
11108	CREDIT FINANCING AMERICAS	M/B CORPORATES	699490AA6		699490AA6
11109	CREDIT FINANCING AMERICAS	M/B CORPORATES	73318EAK9	US73318EAK91	73318EAK9
11110	CREDIT FINANCING AMERICAS	M/B CORPORATES	74153WAS8		74153WAS8
11111	CREDIT FINANCING AMERICAS	M/B CORPORATES	74254PPF3		74254PPF3
11112	CREDIT FINANCING AMERICAS	M/B CORPORATES	743263AD7	US743263AD77	743263AD7
11113	CREDIT FINANCING AMERICAS	M/B CORPORATES	755111AU5	US755111AU58	755111AU5
11114	CREDIT FINANCING AMERICAS	M/B CORPORATES	7591EPAD2		7591EPAD2
11115	CREDIT FINANCING AMERICAS	M/B CORPORATES	77531QAB4	US77531QAB41	77531QAB4
11116	CREDIT FINANCING AMERICAS	M/B CORPORATES	775371AU1	US775371AU10	775371AU1
11117	CREDIT FINANCING AMERICAS	M/B CORPORATES	78442FEF1		78442FEF1
11118	CREDIT FINANCING AMERICAS	M/B CORPORATES	86722TAA0		86722TAA0
11119	CREDIT FINANCING AMERICAS	M/B CORPORATES	86765BAB5	US86765BAB53	86765BAB5
11120	CREDIT FINANCING AMERICAS	M/B CORPORATES	86787GAB8	US86787GAB86	86787GAB8
11121	CREDIT FINANCING AMERICAS	M/B CORPORATES	87612EAU0	US87612EAU01	87612EAU0
11122	CREDIT FINANCING AMERICAS	M/B CORPORATES	87927VAE8		87927VAE8
11123	CREDIT FINANCING AMERICAS	M/B CORPORATES	87927VAF5		87927VAF5
11124	CREDIT FINANCING AMERICAS	M/B CORPORATES	879385AC6		879385AC6
11125	CREDIT FINANCING AMERICAS	M/B CORPORATES	88732JAL2	US88732JAL26	88732JAL2
11126	CREDIT FINANCING AMERICAS	M/B CORPORATES	88947EAG5	US88947EAG52	88947EAG5
11127	CREDIT FINANCING AMERICAS	M/B CORPORATES	89346DAB3	US89346DAB38	89346DAB3
11128	CREDIT FINANCING AMERICAS	M/B CORPORATES	89417EAE9		89417EAE9
11129	CREDIT FINANCING AMERICAS	M/B CORPORATES	910197AH5		910197AH5
11130	CREDIT FINANCING AMERICAS	M/B CORPORATES	91911TAE3	US91911TAE38	91911TAE3
11131	CREDIT FINANCING AMERICAS	M/B CORPORATES	925524AX8	US925524AX89	925524AX8
11132	CREDIT FINANCING AMERICAS	M/B CORPORATES	929160AK5		929160AK5
11133	CREDIT FINANCING AMERICAS	M/B CORPORATES	92929QAQ0	US92929QAQ01	92929QAQ0
11134	CREDIT FINANCING AMERICAS	M/B CORPORATES	93933VBC1	US93933VBC19	93933VBC1
11135	CREDIT FINANCING AMERICAS	M/B CORPORATES	93933WAD8		93933WAD8
11136	CREDIT FINANCING AMERICAS	M/B CORPORATES	984121BQ5	US984121BQ57	984121BQ5
11137	CREDIT FINANCING AMERICAS	M/B CORPORATES	90343VAB4	US90343VAB45	90343VAB4
11138	CDO AMERICAS	CDO STRUCTURED PRODUCTS US			RACER0122
11139	CDO AMERICAS	CDO STRUCTURED PRODUCTS US			RACERCER1
11140	CDO AMERICAS	CDO STRUCTURED PRODUCTS US			RACERPAM9
11141	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	76099TU55		76099TU55
11142	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	867058AA7		867058AA7

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
11087	LIBERTY PROPERTY LP MAKE WHOLE CALL	08/15/12	6.38%	MTS
11088	LINCOLN NATIONAL CORP MAKE WHOLE CALL	12/15/11	6.20%	MTS
11089	MACMILLAN BLOEDEL PEMBROKE LP	02/15/26	7.70%	MTS
11090	MANTIS REEF LTD MAKE WHOLE CALL	11/14/08	4.69%	MTS
11091	MARATHON OIL CORP MAKE WHOLE CALL	03/15/18	5.90%	MTS
11092	MCCORMICK & CO INC/MD MAKE WHOLE CALL	04/15/09	3.35%	MTS
11093	MORGAN STANLEY DEAN WITTER	04/15/11	6.75%	MTS
11094	MORGAN STANLEY	10/18/16	3.24%	MTS
11095	MOSAIC CO/THE	12/01/16	7.63%	MTS
11096	MOTIVA ENTERPRISES LLC MAKE WHOLE CALL	09/15/12	5.20%	MTS
11097	NATIONAL CAPITAL TRUST II	12/31/49	5.49%	MTS
11098	NEWS AMER HLDGS-CORP BOND	01/20/24	7.75%	MTS
11099	NEWS AMER HLDGS-CORP BOND	02/23/25	8.50%	MTS
11100	NEWS AMERICA HOLDINGS-CORP	10/01/26	7.43%	MTS
11101	NORFOLK SOUTHERN CORP MAKE WHOLE CALL	05/01/37	7.05%	MTS
11102	NORFOLK SOUTHERN CORP	05/15/43	7.88%	MTS
11103	OKLAHOMA GAS & ELECTRIC CO MAKE WHOLE CALL	07/15/27	6.65%	MTS
11104	ONCOR ELECTRIC DELIVERY CO MAKE WHOLE CALL	05/01/12	6.38%	MTS
11105	DUKE ENERGY INDIANA INC MAKE WHOLE CALL	09/15/13	5.00%	MTS
11106	PSEG POWER LLC MAKE WHOLE CALL	06/01/12	6.95%	MTS
11107	PACIFIC GAS & ELECTRIC CO MAKE WHOLE CALL	03/01/34	6.05%	MTS
11108	BANQUE NATIONALE DE PARIBAS/NY	07/22/13	6.95%	MTS
11109	POPULAR NORTH AMERICA INC	10/01/08	3.88%	MTS
11110	PRICOA GLOBAL FUNDING I	06/25/12	4.63%	MTS
11111	PRINCIPAL LIFE INCOME FUNDING	11/08/13	2.98%	MTS
11112	PROGRESS ENERGY INC	03/01/11	7.10%	MTS
11113	RAYTHEON CO - CORP BOND	12/15/18	6.40%	MTS
11114	REGIONS FINANCIAL CORP	06/26/12	5.37%	MTS
11115	ROGERS WIRELESS INC MAKE WHOLE CALL	05/01/11	9.63%	MTS
11116	ROHM & HAAS CO-CORP BD	07/15/29	7.85%	MTS
11117	SLM CORP	01/27/14	3.10%	MTS
11118	SUNCOR ENERGY INC MAKE WHOLE CALL	06/01/18	6.10%	MTS
11119	SUNOCO LOGISTICS PARTNERS OPERMAKE WHOLE CALL	02/15/12	7.25%	MTS
11120	SUNTRUST BANK-CORP BOND	04/01/11	6.38%	MTS
11121	TARGET CORP MAKE WHOLE CALL	01/15/38	7.00%	MTS
11122	TELECOM ITALIA CAPITAL SA MAKE WHOLE CALL	11/15/13	5.25%	MTS
11123	TELECOM ITALIA CAPITAL SA MAKE WHOLE CALL	11/15/33	6.38%	MTS
11124	TELEFONCIA EUROPE B V	09/15/10	7.75%	MTS
11125	TIME WARNER CABLE INC MAKE WHOLE CALL	07/01/18	6.75%	MTS
11126	TOLL BROTHERS FINANCE CORP MAKE WHOLE CALL	05/15/15	5.15%	MTS
11127	TRANSALTA CORP MAKE WHOLE CALL	12/15/13	5.75%	MTS
11128	TRAVELERS COS INC/THE MAKE WHOLE CALL	05/15/18	5.80%	MTS
11129	UDR INC MAKE WHOLE CALL	06/15/09	6.50%	MTS
11130	VALE OVERSEAS LTD 8.250% 20340117	01/17/34	8.25%	MTS
11131	VIACOM INC MAKE WHOLE CALL	04/30/36	6.88%	MTS
11132	VULCAN MATERIALS CO	06/15/18	7.00%	MTS
11133	WASTE MANAGEMENT INC-CORP BOND	08/01/26	7.10%	MTS
11134	WASHINGTON MUTUAL BANK/HENDERS	05/20/36	6.75%	MTS
11135	WASHINGTON MUTUAL BANK FA	01/15/15	3.44%	MTS
11136	XEROX CORP MAKE WHOLE CALL	02/01/17	6.75%	MTS
11137	US INVESTIGATIONS SERVICES INC	05/01/16	11.75%	MTS
11138	RACERS SER 2001-21-E (NOTE PHYSICAL)	10/10/16	0.00%	MTS
11139	RACERS TRUST SERIES 2001-09-P7CERTIFICATE	03/15/14	0.00%	MTS
11140	RACERS TRUST SERIES 2001-10-E CERTIFICATE	05/01/10	0.00%	MTS
11141	RACER	08/06/09	0.00%	MTS
11142	BRIARWOOD COMMERERCIAL PAPER	05/29/43	0.00%	MTS

	P	Q	R	S	T	U	V
11087	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11088	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11089	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11090	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11091	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11092	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11093	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11094	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11095	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11096	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11097	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11098	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11099	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11100	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11101	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11102	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11103	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11104	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11105	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11106	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11107	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11108	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11109	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11110	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11111	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11112	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11113	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11114	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11115	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11116	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11117	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11118	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11119	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11120	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11121	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11122	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11123	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11124	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11125	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11126	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11127	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11128	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11129	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11130	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11131	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11132	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11133	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11134	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11135	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11136	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11137	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11138	100	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11139	100	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11140	100	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11141	100	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11142	1,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
11143	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
11144	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
11145	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
11146	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
11147	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11148	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11149	LIARB	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
11150	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
11151	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11152	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11153	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11154	GAU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11155	GMWJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
11156	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11157	93117338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11158	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11159	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
11160	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
11161	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
11162	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
11163	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
11164	LITS04	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
11165	LLNYNE	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING
11166	GFSADJ77831	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
11167	GFSADJ24173	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
11168	GFSADJ24173	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
11169	GFSADJ25507	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
11170	GFSADJ70721	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
11171	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
11172	PDDE	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
11173	GFSADJ77831	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	EQUITY FINANCING
11174	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11175	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11176	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11177	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11178	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11179	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11180	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11181	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11182	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11183	PECDOAM0000	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
11184	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11185	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11186	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11187	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11188	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11189	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11190	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11191	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11192	93117941	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11193	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11194	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11195	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11196	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11197	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11198	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
11143	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GBT2	US21988GBT22	21988GBT2
11144	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988GCK0	US21988GCK04	21988GCK0
11145	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988KAC1		21988KAC1
11146	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	21988KAD9		21988KAD9
11147	CREDIT FINANCING AMERICAS	M/B CORPORATES	03955RAF6	US03955RAF64	03955RAF6
11148	CREDIT FINANCING AMERICAS	M/B CORPORATES	854234AA9	US854234AA97	854234AA9
11149	Equity Finance Trading Europe	Equity Finance Trading Europe	69363VAD9	XS0101929940	199928102
11150	HIGH YIELD - AME	HY DISTRESSED US	541535100	US5415351007	L4323020
11151	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	0027A0L41		0027A0L41
11152	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	02225AL42		02225AL42
11153	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	12478JJW7	US12478JJW71	12478JJW7
11154	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	12572JK83		12572JK83
11155	MUNICIPALS AMERICA	MUNIS DERIVATIVES	36959RM10		36959RM10
11156	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	136375BM3	US136375BM36	1CA563272
11157	HIGH GRADE CREDIT US	HG FLOW TRADING US	87938WAF0	US87938WAF05	5BBWDC10
11158	CREDIT FINANCING AMERICAS	M/B CORPORATES	80281R805	US80281R8051	80281R805
11159	Equity Finance Trading Europe	Equity Finance Trading Europe	B01165156	BE0003764785	001109555
11160	Equity Finance Trading Europe	Equity Finance Trading Europe	B4746J115	BE0003797140	001186123
11161	Equity Finance Trading Europe	Equity Finance Trading Europe	B60667100	BE0003735496	010090967
11162	Equity Finance Trading Europe	Equity Finance Trading Europe	D69671218	DE0007236101	826197215
11163	Equity Finance Trading Europe	Equity Finance Trading Europe	N07045102	NL0000334118	006443933
11164	Equity Finance Trading Europe	Equity Finance Trading Europe	N3928R157	NL0000341931	006101695
11165	Equity Finance Trading Europe	Equity Finance Trading Europe	F06116101	FR0000051732	001260711
11166	PRIME BROKER US	TRAD PRIME BROKER AMERICA	ADJ1	ADJ1	ADJ1
11167	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	ADJ1	ADJ1	ADJ1
11168	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	ADJ1	ADJ1	ADJ1
11169	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	ADJ1	ADJ1	ADJ1
11170	NON HF FINANCING AMERICAS	PIM FINANCING AMER	ADJ1	ADJ1	ADJ1
11171	CREDIT FINANCING AMERICAS	M/B CORPORATES	ADJ1	ADJ1	ADJ1
11172	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	ADJ1	ADJ1	ADJ1
11173	PRIME BROKER US	TRAD PRIME BROKER AMERICA	ADJ1	ADJ1	ADJ1
11174	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PD57	US52517PD572	1US430036
11175	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PA35	US52517PA354	1US353022
11176	FX AMERICAS	FX-OPTIONS AMERICAS	52517P5M9	US52517P5M99	5BCCNY30
11177	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDC2	US52519FDC23	1US542244
11178	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PXT3	US52517PXT38	1US244528
11179	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDY4	US52519FDY43	1US547573
11180	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FDN8	US52519FDN87	1US295801
11181	HIGH GRADE CREDIT US	HG FLOW TRADING US	5252M0BZ9	US5252M0BZ91	1US330079
11182	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PR60	US52517PR606	1US791114
11183	CREDIT RELATED AMERICAS	CDO PE AMERICAS			PECORPDEBT2
11184	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FBK6	US52519FBK66	1US512122
11185	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BT3	US5252M0BT32	1US359292
11186	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAX9	US52519FAX96	1US072895
11187	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCU3	US52519FCU30	1US542210
11188	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BK2	US5252M0BK23	5BCWKK50
11189	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAV3	US52519FAV31	1US547599
11190	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FFF3	US52519FFF36	1US361967
11191	FX AMERICAS	FX-OPTIONS AMERICAS		XS0329905417	1NL236212
11192	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087M6	US5249087M63	5BCLKP70
11193	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0FZ5	US5252M0FZ55	5BDKVN40
11194	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FED9	US52519FED96	1US542970
11195	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAP6	US52519FAP62	1US542236
11196	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK59	US52517PK593	1US650120
11197	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCV1	US52519FCV13	1US542202
11198	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AR8	US5252M0AR84	1US265879

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BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
11143	CORPORATE BACKED TRUST CTFS R/MD 7.75 12/01/2045	12/01/45	0.00%	MTS
11144	CORPORATE-BACKED TRUST CERTIFI	07/16/31	0.00%	MTS
11145	CORPORATE BOND BACKED CERTIFIC	11/15/28	0.00%	MTS
11146	CORPORATE-BACKED TRUST CERTIFI	02/15/38	0.00%	MTS
11147	ARCHIMEDES FUNDING III LTD/ARC	11/29/11	9.57%	MTS
11148	STANFIELD CARRERA CLO LTD FRN 20150315 SERIES# 1A 144A	03/15/15	11.03%	MTS
11149	PSINET INC 11.000% 20090801 SERIES# EUR DFLT	08/01/09	0.00%	GL1
11150	LOMAS FINANCIAL CORP NEW	01/01/00		TMS
11151	C/P ABBEY NATIONAL NA NORTH AMERICA	11/04/08	0.00%	MTS
11152	C/P ALCOA INC	11/04/08	0.00%	MTS
11153	C/P CBA (DELAWARE) FINANCE INC	09/30/08	0.00%	MTS
11154	C/P CME GROUP INC	10/08/08	0.00%	MTS
11155	C/P GENERAL ELECTRIC CAPITAL SERVICES	12/01/08	0.00%	MTS
11156	***CANADIAN NATL RY CO NT R/MD 5.80 06/01/2016	06/01/16	5.80%	ITS
11157	***TELEFONICA EMISIONES S A U SENIOR NOTES R/MD 5.855 02/04/2013	02/04/13	5.86%	TMS
11158	***SANTANDER FINANCE PREFERREDS A UNIPERSONAL 6.50% NON CUMULATIVE SERIES 5 GTD PFD	01/01/00	0.00%	MTS
11159	ACKERMANS & VAN HAAREN	01/01/00		GL1
11160	GROUPE BRUXELLES LAMBERT SA	01/01/00		GL1
11161	MOBISTAR SA	01/01/00		GL1
11162	SIEMENS AG-REG	01/01/00		GL1
11163	ASM INTERNATIONAL N.V.	01/01/00		GL1
11164	HEIJMANS N.V.-CVA	01/01/00		GL1
11165	ATOS ORIGIN SA	01/01/00		GL1
11166	TPB L3FID3 Rev Repos - regionalisation America	12/31/99		OTH
11167	Neuberger Borrows Intercompany (reduce ISL)	12/31/99		OTH
11168	Borrow vs. Cash- Institutional Stock Loan - Americ	12/31/99		OTH
11169	Borrow vs. Cash	12/31/99		OTH
11170	Borrow vs. Cash	12/31/99		OTH
11171	FID TMS Borrows	12/31/99		MTS
11172	Correction for Tri-Party Netting	12/31/99		MTS
11173	Borrow vs. Cash	12/31/99		OTH
11174	Adjustment for the extinguishment of Lehman Paper	01/14/11	5.00%	ITS
11175	Adjustment for the extinguishment of Lehman Paper	07/26/10	4.50%	ITS
11176	Adjustment for the extinguishment of Lehman Paper	10/04/10	0.00%	TMS
11177	Adjustment for the extinguishment of Lehman Paper	08/24/29	5.75%	ITS
11178	Adjustment for the extinguishment of Lehman Paper	11/10/09	3.95%	ITS
11179	Adjustment for the extinguishment of Lehman Paper	07/19/30	5.45%	ITS
11180	Adjustment for the extinguishment of Lehman Paper	02/15/20	5.10%	ITS
11181	Adjustment for the extinguishment of Lehman Paper	01/24/13	5.63%	ITS
11182	Adjustment for the extinguishment of Lehman Paper	02/06/12	5.25%	ITS
11183	PE - CDO - FAS157-Level 2	01/01/00		OTH
11184	Adjustment for the extinguishment of Lehman Paper	06/24/23	4.80%	ITS
11185	Adjustment for the extinguishment of Lehman Paper	02/12/10	0.00%	ITS
11186	Adjustment for the extinguishment of Lehman Paper	03/27/23	5.75%	ITS
11187	Adjustment for the extinguishment of Lehman Paper	05/11/29	6.00%	ITS
11188	Adjustment for the extinguishment of Lehman Paper	03/20/12	0.00%	TMS
11189	Adjustment for the extinguishment of Lehman Paper	03/20/20	5.40%	ITS
11190	Adjustment for the extinguishment of Lehman Paper	02/12/20	6.00%	ITS
11191	Adjustment for the extinguishment of Lehman Paper	12/04/10	0.00%	ITS
11192	Adjustment for the extinguishment of Lehman Paper	12/28/17	6.75%	TMS
11193	Adjustment for the extinguishment of Lehman Paper	12/30/10	0.00%	TMS
11194	Adjustment for the extinguishment of Lehman Paper	10/25/30	5.80%	ITS
11195	Adjustment for the extinguishment of Lehman Paper	02/27/20	5.50%	ITS
11196	Adjustment for the extinguishment of Lehman Paper	07/18/11	5.75%	ITS
11197	Adjustment for the extinguishment of Lehman Paper	05/25/29	6.20%	ITS
11198	Adjustment for the extinguishment of Lehman Paper	12/28/37	7.00%	ITS

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	P	Q	R	S	T	U	V
11143	1,210,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11144	1,846,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11145	455,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11146	353,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11147	0	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11148	0	0.00	0.00	0	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11149	30,470,000	0.00	0.00	0	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11150	7,123	0.00	0.00	0	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	CERTIFICATE OF DEPOSIT
11151	0	1.00	1.00	0	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
11152	0	1.00	1.00	0	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
11153	0	1.00	1.00	0	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
11154	0	1.00	1.00	0	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments	MONEY MARKET U.S.
11155	(15,000)	0.99	0.99	0	CD's & Other Money Market	CDs & Other Money Market Instruments	MONEY MARKET U.S.
11156	(3,890,000)	1.02	1.03	0			
11157	(10,000,000)	100.37	100.38	0			
11158	0	0.00	0.00	0			
11159	396	62.60	62.60	0			
11160	1,423	68.33	68.33	0			
11161	6,520	52.52	52.52	0			
11162	5,000	69.46	69.46	0			
11163	3,087	16.46	16.46	0			
11164	733	11.73	11.73	0			
11165	(22,250)	46.61	46.61	0			
11166	0	0.00	0.00	0			
11167	0	0.00	0.00	0			
11168	0	0.00	0.00	0			
11169	0	0.00	0.00	0			
11170	0	0.00	0.00	0			
11171	0	0.00	0.00	0			
11172	0	0.00	0.00	0			
11173	0	0.00	0.00	0			
11174	0	0.00	0.00	(212)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11175	0	0.00	0.00	(306)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11176	0	0.00	0.00	(996)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11177	0	0.00	0.00	(1,338)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11178	0	0.00	0.00	(1,372)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11179	0	0.00	0.00	(1,390)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11180	0	0.00	0.00	(1,404)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11181	0	0.00	0.00	(1,992)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11182	0	0.00	0.00	(2,133)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11183	0	0.00	0.00	(2,199)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11184	0	0.00	0.00	(2,380)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11185	0	0.00	0.00	(2,504)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11186	0	0.00	0.00	(2,524)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11187	0	0.00	0.00	(2,666)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11188	0	0.00	0.00	(2,674)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11189	0	0.00	0.00	(2,741)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11190	0	0.00	0.00	(3,617)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11191	0	0.00	0.00	(3,643)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11192	0	0.00	0.00	(3,750)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11193	0	0.00	0.00	(3,799)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11194	0	0.00	0.00	(3,905)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11195	0	0.00	0.00	(4,467)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11196	0	0.00	0.00	(4,552)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11197	0	0.00	0.00	(4,577)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11198	0	0.00	0.00	(4,828)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

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	A	B	C	D	E	F
11199	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11200	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11201	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11202	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11203	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11204	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11205	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11206	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11207	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11208	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11209	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11210	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11211	0730047R8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11212	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11213	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11214	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11215	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11216	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11217	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11218	PEEMZ1EU0183	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM EUROPE AND THE MIDDLE EAST	PRIVATE EQUITY
11219	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11220	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11221	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11222	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11223	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11224	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11225	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11226	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11227	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11228	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11229	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11230	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11231	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11232	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11233	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11234	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11235	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11236	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11237	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11238	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11239	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11240	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11241	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11242	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11243	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11244	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11245	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11246	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11247	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11248	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11249	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11250	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11251	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11252	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11253	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11254	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

	G	H	I	J	K
11199	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAM3	US52519FAM32	1US548530
11200	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PC66	US52517PC665	1US396005
11201	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P3H2	US52517P3H23	1US975295
11202	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FEH0	US52519FEH01	1US542103
11203	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PD57	US52517PD572	1US430036
11204	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FEV9	US52519FEV94	1US190010
11205	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVM0	US52517PVM03	1US117484
11206	HIGH GRADE LATAM US	HG LATIN MARKETS	524908CM0	US524908CM04	524908CM0
11207	FX AMERICAS	FX-OPTIONS AMERICAS	52517P7K1	US52517P7K16	5BCPQJ60
11208	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BF3	US5252M0BF38	5BCNBR80
11209	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908CF5	US524908CF52	524908CF5
11210	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FEX5	US52519FEX50	1US210479
11211	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PG96	US52517PG963	1US538846
11212	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DA2	US5252M0DA23	5BCSTN80
11213	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P6J5	US52517P6J51	1US150501
11214	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P4N8	US52517P4N81	1US345119
11215	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BG1	US5252M0BG11	5BCNBQ60
11216	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYZ8	US52517PYZ88	1US300544
11217	FX AMERICAS	FX-OPTIONS AMERICAS		XS0287032790	1NL818381
11218	CREDIT RELATED EUROPE	EUROPEAN MEZZANINE FUND I			PESTOCK2
11219	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CW5	US5252M0CW51	1US350861
11220	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PJ77	US52517PJ777	1US571441
11221	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FCY5	US52519FCY51	1US541980
11222	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FAC5	US52519FAC59	1US836588
11223	FX AMERICAS	FX-OPTIONS AMERICAS		XS0289028085	1NL827739
11224	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PYN5	US52517PYN58	1US274640
11225	FX AMERICAS	FX-OPTIONS AMERICAS	52517P6E6	US52517P6E64	5BCPQJ70
11226	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0AL1	US5252M0AL15	5BCWKK00
11227	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P4Z1	US52517P4Z12	1US998792
11228	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZS3	US52517PZS37	1US336175
11229	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWT4	US52517PWT47	1US320104
11230	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PSL6	US52517PSL66	52517PSL6
11231	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FBN0	US52519FBN06	1US542111
11232	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3N9	US52517P3N90	5BCCPR50
11233	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2S9	US52517P2S96	1US914450
11234	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AT4	US5252M0AT41	1US250509
11235	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWC1	US52517PWC12	1US340011
11236	FX AMERICAS	FX-OPTIONS AMERICAS		XS0347259185	1NL360319
11237	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CS4	US5252M0CS40	1US349434
11238	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PV99	US52517PV996	1US845498
11239	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3S8	US52517P3S87	5BCBVZ80
11240	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52519FFH9	US52519FFH91	1US383664
11241	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYT2	US52517PYT29	1US298110
11242	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PL66	US52517PL666	1US675630
11243	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DJ3	US5252M0DJ32	1US358666
11244	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FC6	US5252M0FC60	1US424740
11245	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P4S7	US52517P4S78	1US144850
11246	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PH46	US52517PH466	1US544695
11247	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWV9	US52517PWV92	1US335136
11248	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PA27	US52517PA271	268425147
11249	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DV6	US5252M0DV69	1US365141
11250	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXM8	US52517PXM84	1US288350
11251	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZ38	US52517PZ385	1US922982
11252	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PWE7	US52517PWE77	1US186265
11253	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYX3	US52517PYX31	1US299589
11254	HIGH GRADE LATAM US	HG LATIN MARKETS	U52400BZ7	XS0252834576	1US542129

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
11199	Adjustment for the extinguishment of Lehman Paper	02/19/18	5.50%	ITS
11200	Adjustment for the extinguishment of Lehman Paper	11/10/15	7.09%	ITS
11201	Adjustment for the extinguishment of Lehman Paper	07/31/22	8.02%	ITS
11202	Adjustment for the extinguishment of Lehman Paper	02/21/36	6.00%	ITS
11203	Adjustment for the extinguishment of Lehman Paper	01/14/11	5.00%	ITS
11204	Adjustment for the extinguishment of Lehman Paper	10/11/22	6.40%	ITS
11205	Adjustment for the extinguishment of Lehman Paper	11/30/10	4.38%	ITS
11206	Adjustment for the extinguishment of Lehman Paper	08/15/10	7.88%	ITS
11207	Adjustment for the extinguishment of Lehman Paper	02/01/10	0.00%	TMS
11208	Adjustment for the extinguishment of Lehman Paper	01/11/10	0.00%	TMS
11209	Adjustment for the extinguishment of Lehman Paper	11/01/09	7.88%	ITS
11210	Adjustment for the extinguishment of Lehman Paper	10/25/27	6.50%	ITS
11211	Adjustment for the extinguishment of Lehman Paper	04/25/11	5.75%	ITS
11212	Adjustment for the extinguishment of Lehman Paper	02/28/11	0.00%	TMS
11213	Adjustment for the extinguishment of Lehman Paper	09/28/37	7.00%	ITS
11214	Adjustment for the extinguishment of Lehman Paper	01/31/23	8.02%	ITS
11215	Adjustment for the extinguishment of Lehman Paper	01/11/12	0.00%	TMS
11216	Adjustment for the extinguishment of Lehman Paper	03/23/20	7.00%	ITS
11217	Adjustment for the extinguishment of Lehman Paper	07/09/09	0.00%	ITS
11218	PE - EMZ1 - FAS157-Level 2	01/01/00		OTH
11219	Adjustment for the extinguishment of Lehman Paper	02/01/38	7.00%	ITS
11220	Adjustment for the extinguishment of Lehman Paper	06/20/36	6.90%	ITS
11221	Adjustment for the extinguishment of Lehman Paper	07/20/29	6.00%	ITS
11222	Adjustment for the extinguishment of Lehman Paper	01/22/18	5.60%	ITS
11223	Adjustment for the extinguishment of Lehman Paper	05/14/10	0.00%	ITS
11224	Adjustment for the extinguishment of Lehman Paper	01/27/10	4.25%	ITS
11225	Adjustment for the extinguishment of Lehman Paper	01/31/11	0.00%	TMS
11226	Adjustment for the extinguishment of Lehman Paper	03/22/10	0.00%	TMS
11227	Adjustment for the extinguishment of Lehman Paper	09/15/22	4.50%	ITS
11228	Adjustment for the extinguishment of Lehman Paper	06/23/20	7.00%	ITS
11229	Adjustment for the extinguishment of Lehman Paper	06/10/14	7.43%	ITS
11230	Adjustment for the extinguishment of Lehman Paper	07/01/22	6.75%	ITS
11231	Adjustment for the extinguishment of Lehman Paper	08/12/23	6.10%	ITS
11232	Adjustment for the extinguishment of Lehman Paper	04/02/09	0.00%	TMS
11233	Adjustment for the extinguishment of Lehman Paper	06/15/27	6.20%	ITS
11234	Adjustment for the extinguishment of Lehman Paper	11/16/37	7.00%	ITS
11235	Adjustment for the extinguishment of Lehman Paper	04/08/11	0.00%	ITS
11236	Adjustment for the extinguishment of Lehman Paper	02/18/11	0.00%	ITS
11237	Adjustment for the extinguishment of Lehman Paper	01/31/38	7.00%	ITS
11238	Adjustment for the extinguishment of Lehman Paper	03/28/22	0.00%	ITS
11239	Adjustment for the extinguishment of Lehman Paper	01/30/09	0.00%	TMS
11240	Adjustment for the extinguishment of Lehman Paper	03/06/23	6.50%	ITS
11241	Adjustment for the extinguishment of Lehman Paper	02/24/20	9.08%	ITS
11242	Adjustment for the extinguishment of Lehman Paper	09/14/21	7.00%	ITS
11243	Adjustment for the extinguishment of Lehman Paper	02/12/18	6.00%	ITS
11244	Adjustment for the extinguishment of Lehman Paper	04/24/23	9.00%	ITS
11245	Adjustment for the extinguishment of Lehman Paper	09/28/17	7.60%	ITS
11246	Adjustment for the extinguishment of Lehman Paper	05/17/21	6.86%	ITS
11247	Adjustment for the extinguishment of Lehman Paper	07/08/14	7.27%	ITS
11248	Adjustment for the extinguishment of Lehman Paper	07/27/20	7.50%	ITS
11249	Adjustment for the extinguishment of Lehman Paper	03/03/23	10.25%	ITS
11250	Adjustment for the extinguishment of Lehman Paper	10/25/17	6.16%	ITS
11251	Adjustment for the extinguishment of Lehman Paper	06/22/22	11.00%	ITS
11252	Adjustment for the extinguishment of Lehman Paper	04/16/19	4.00%	ITS
11253	Adjustment for the extinguishment of Lehman Paper	03/17/20	7.25%	ITS
11254	Adjustment for the extinguishment of Lehman Paper	05/04/11	4.00%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
11199	0	0.00	0.00	(5,643)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11200	0	0.00	0.00	(5,794)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11201	0	0.00	0.00	(6,015)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11202	0	0.00	0.00	(6,390)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11203	0	0.00	0.00	(7,705)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11204	0	0.00	0.00	(7,962)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11205	0	0.00	0.00	(8,205)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11206	0	0.00	0.00	(8,256)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11207	0	0.00	0.00	(8,368)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11208	0	0.00	0.00	(8,525)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11209	0	0.00	0.00	(8,794)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11210	0	0.00	0.00	(8,942)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11211	0	0.00	0.00	(9,842)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11212	0	0.00	0.00	(9,994)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11213	0	0.00	0.00	(10,550)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11214	0	0.00	0.00	(11,023)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11215	0	0.00	0.00	(11,756)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11216	0	0.00	0.00	(11,842)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11217	0	0.00	0.00	(12,023)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11218	0	0.00	0.00	(12,386)	Total Corporate Stocks & Options	Equities-US	
11219	0	0.00	0.00	(13,307)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11220	0	0.00	0.00	(14,481)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11221	0	0.00	0.00	(15,115)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11222	0	0.00	0.00	(15,949)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11223	0	0.00	0.00	(16,475)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11224	0	0.00	0.00	(16,548)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11225	0	0.00	0.00	(17,451)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11226	0	0.00	0.00	(19,008)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11227	0	0.00	0.00	(19,412)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11228	0	0.00	0.00	(19,780)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11229	0	0.00	0.00	(21,036)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11230	0	0.00	0.00	(21,093)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11231	0	0.00	0.00	(21,140)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11232	0	0.00	0.00	(23,420)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11233	0	0.00	0.00	(24,376)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11234	0	0.00	0.00	(24,422)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11235	0	0.00	0.00	(26,964)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11236	0	0.00	0.00	(27,464)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11237	0	0.00	0.00	(28,557)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11238	0	0.00	0.00	(30,255)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11239	0	0.00	0.00	(30,704)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11240	0	0.00	0.00	(32,302)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11241	0	0.00	0.00	(32,388)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11242	0	0.00	0.00	(32,905)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11243	0	0.00	0.00	(33,190)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11244	0	0.00	0.00	(34,538)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11245	0	0.00	0.00	(34,913)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11246	0	0.00	0.00	(35,184)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11247	0	0.00	0.00	(35,771)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11248	0	0.00	0.00	(37,140)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11249	0	0.00	0.00	(37,836)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11250	0	0.00	0.00	(38,283)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11251	0	0.00	0.00	(38,739)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11252	0	0.00	0.00	(39,062)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11253	0	0.00	0.00	(39,196)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11254	0	0.00	0.00	(39,248)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
11255	0740059K7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	COMMODITIES
11256	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11257	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11258	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11259	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11260	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11261	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11262	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11263	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11264	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11265	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11266	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11267	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11268	07100CTJ6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11269	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11270	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11271	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11272	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11273	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11274	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11275	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11276	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11277	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11278	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11279	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11280	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11281	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11282	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11283	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11284	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11285	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11286	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11287	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11288	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11289	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11290	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11291	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11292	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11293	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11294	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11295	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11296	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11297	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11298	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11299	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11300	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11301	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11302	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11303	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11304	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11305	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11306	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11307	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11308	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11309	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11310	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
11255	US COMMODITIES TRADING	INDEX TRADING		XS0267460359	1NL680179
11256	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0CE5	US5252M0CE53	5BDBJG10
11257	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PK59	US52517PK593	1US650120
11258	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0BA4	US5252M0BA41	5BCLRF20
11259	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXQ9	US52517PXQ98	1US301476
11260	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0AF4	US5252M0AF47	5BCKLM30
11261	FX AMERICAS	FX-OPTIONS AMERICAS		XS0333449295	1AN261604
11262	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PR29	US52517PR291	1US785306
11263	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYU9	US52517PYU91	1US298128
11264	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PX63	US52517PX638	1US882871
11265	FX AMERICAS	FX-OPTIONS AMERICAS		XS0353557233	1NL400248
11266	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P2S9	US52517P2S96	1US914450
11267	FX AMERICAS	FX-OPTIONS AMERICAS		XS0289550658	1SG832841
11268	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EV5	US5252M0EV50	1US415441
11269	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK67	US52517PK676	1US650138
11270	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PW23	US52517PW234	1US922990
11271	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P6C0	US52517P6C09	1US128739
11272	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EC7	US5252M0EC79	1US374887
11273	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2X8	US52517P2X81	1US917693
11274	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PSZ5	US52517PSZ52	1US054976
11275	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYQ8	US52517PYQ89	1US314388
11276	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CB1	US5252M0CB15	1US331572
11277	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PUM1	US52517PUM12	1US301369
11278	FX AMERICAS	FX-OPTIONS AMERICAS		XS0345792294	1NL354361
11279	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PA35	US52517PA354	1US353022
11280	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PC25	US52517PC251	1US387202
11281	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EA1	US5252M0EA14	1US370646
11282	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PQ87	US52517PQ871	1US779127
11283	FX AMERICAS	FX-OPTIONS AMERICAS		XS0368298187	1NL489357
11284	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0AH0	US5252M0AH03	5BCKDN40
11285	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYR6	US52517PYR62	1US291172
11286	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYJ4	US52517PYJ47	1US265705
11287	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYG0	US52517PYG08	1US322332
11288	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AW7	US5252M0AW79	1US255177
11289	FX AMERICAS	FX-OPTIONS AMERICAS		XS0332612505	1NL256475
11290	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5X5	US52517P5X54	1US127178
11291	FX AMERICAS	FX-OPTIONS AMERICAS		XS0363637546	1NL458089
11292	FX AMERICAS	FX-OPTIONS AMERICAS		XS0282145969	1NL854246
11293	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CQ8	US5252M0CQ83	1US347792
11294	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0336952337	1NL295259
11295	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PE31	US52517PE315	1US452139
11296	FX AMERICAS	FX-OPTIONS AMERICAS		XS0345680655	1NL352175
11297	FX AMERICAS	FX-OPTIONS AMERICAS		XS0286535223	1NL861514
11298	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DM6	US5252M0DM60	5BCTGZ70
11299	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYW5	US52517PYW57	1US299423
11300	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PF63	US52517PF635	1US517576
11301	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PQ38	US52517PQ384	1US777675
11302	FX AMERICAS	FX-OPTIONS AMERICAS	52517P4P3	US52517P4P30	1US050321
11303	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUM1	US52517PUM12	1US301369
11304	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DV6	US5252M0DV69	1US365141
11305	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2J9	US52517P2J97	1US903230
11306	FX AMERICAS	FX-OPTIONS AMERICAS	52517P4W8	US52517P4W80	5BBWLG40
11307	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0DX2	US5252M0DX26	1US365315
11308	FX AMERICAS	FX-OPTIONS AMERICAS	52517P4P3	US52517P4P30	5BBWLG00
11309	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PY62	US52517PY628	1US911142
11310	FX AMERICAS	FX-OPTIONS AMERICAS		XS0346686719	1NL360368

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
11255	Adjustment for the extinguishment of Lehman Paper	09/21/11	0.00%	ITS
11256	Adjustment for the extinguishment of Lehman Paper	02/19/10	0.00%	TMS
11257	Adjustment for the extinguishment of Lehman Paper	07/18/11	5.75%	ITS
11258	Adjustment for the extinguishment of Lehman Paper	12/28/09	0.00%	TMS
11259	Adjustment for the extinguishment of Lehman Paper	11/01/14	8.40%	ITS
11260	Adjustment for the extinguishment of Lehman Paper	11/30/09	0.00%	TMS
11261	Adjustment for the extinguishment of Lehman Paper	12/04/09	0.00%	ITS
11262	Adjustment for the extinguishment of Lehman Paper	01/10/22	8.50%	ITS
11263	Adjustment for the extinguishment of Lehman Paper	02/24/20	5.19%	ITS
11264	Adjustment for the extinguishment of Lehman Paper	04/30/22	7.55%	ITS
11265	Adjustment for the extinguishment of Lehman Paper	03/24/10	0.00%	ITS
11266	Adjustment for the extinguishment of Lehman Paper	06/15/27	6.20%	ITS
11267	Adjustment for the extinguishment of Lehman Paper	09/17/09	0.00%	ITS
11268	Adjustment for the extinguishment of Lehman Paper	03/31/13	6.40%	ITS
11269	Adjustment for the extinguishment of Lehman Paper	07/18/11	2.95%	ITS
11270	Adjustment for the extinguishment of Lehman Paper	06/21/37	6.50%	ITS
11271	Adjustment for the extinguishment of Lehman Paper	10/17/22	9.00%	ITS
11272	Adjustment for the extinguishment of Lehman Paper	03/10/23	8.00%	ITS
11273	Adjustment for the extinguishment of Lehman Paper	06/20/22	8.25%	ITS
11274	Adjustment for the extinguishment of Lehman Paper	11/15/17	5.88%	ITS
11275	Adjustment for the extinguishment of Lehman Paper	02/09/17	7.53%	ITS
11276	Adjustment for the extinguishment of Lehman Paper	02/08/38	7.00%	ITS
11277	Adjustment for the extinguishment of Lehman Paper	12/18/15	5.00%	ITS
11278	Adjustment for the extinguishment of Lehman Paper	02/15/10	0.00%	ITS
11279	Adjustment for the extinguishment of Lehman Paper	07/26/10	4.50%	ITS
11280	Adjustment for the extinguishment of Lehman Paper	10/20/20	7.00%	ITS
11281	Adjustment for the extinguishment of Lehman Paper	03/10/23	9.25%	ITS
11282	Adjustment for the extinguishment of Lehman Paper	12/21/21	8.75%	ITS
11283	Adjustment for the extinguishment of Lehman Paper	06/28/11	0.00%	ITS
11284	Adjustment for the extinguishment of Lehman Paper	11/30/09	0.00%	TMS
11285	Adjustment for the extinguishment of Lehman Paper	02/02/17	6.33%	ITS
11286	Adjustment for the extinguishment of Lehman Paper	12/30/19	6.38%	ITS
11287	Adjustment for the extinguishment of Lehman Paper	12/30/19	6.10%	ITS
11288	Adjustment for the extinguishment of Lehman Paper	12/07/22	8.90%	ITS
11289	Adjustment for the extinguishment of Lehman Paper	05/29/09	0.00%	ITS
11290	Adjustment for the extinguishment of Lehman Paper	09/26/14	6.20%	ITS
11291	Adjustment for the extinguishment of Lehman Paper	11/16/09	0.00%	ITS
11292	Adjustment for the extinguishment of Lehman Paper	04/12/10	0.00%	ITS
11293	Adjustment for the extinguishment of Lehman Paper	02/27/23	9.00%	ITS
11294	Adjustment for the extinguishment of Lehman Paper	01/03/18	0.00%	ITS
11295	Adjustment for the extinguishment of Lehman Paper	02/24/21	8.00%	ITS
11296	Adjustment for the extinguishment of Lehman Paper	02/07/11	0.00%	ITS
11297	Adjustment for the extinguishment of Lehman Paper	03/30/11	0.00%	ITS
11298	Adjustment for the extinguishment of Lehman Paper	03/01/10	0.00%	TMS
11299	Adjustment for the extinguishment of Lehman Paper	03/23/20	6.14%	ITS
11300	Adjustment for the extinguishment of Lehman Paper	04/04/16	5.50%	ITS
11301	Adjustment for the extinguishment of Lehman Paper	12/22/36	6.50%	ITS
11302	Adjustment for the extinguishment of Lehman Paper	03/05/09	0.00%	ITS
11303	Adjustment for the extinguishment of Lehman Paper	12/18/15	5.00%	ITS
11304	Adjustment for the extinguishment of Lehman Paper	03/03/23	10.25%	ITS
11305	Adjustment for the extinguishment of Lehman Paper	05/24/24	10.38%	ITS
11306	Adjustment for the extinguishment of Lehman Paper	08/31/10	0.00%	TMS
11307	Adjustment for the extinguishment of Lehman Paper	02/27/38	7.25%	ITS
11308	Adjustment for the extinguishment of Lehman Paper	03/05/09	0.00%	TMS
11309	Adjustment for the extinguishment of Lehman Paper	05/31/22	8.09%	ITS
11310	Adjustment for the extinguishment of Lehman Paper	02/28/13	0.00%	ITS

	P	Q	R	S	T	U	V
11255	0	0.00	0.00	(40,289)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11256	0	0.00	0.00	(41,155)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11257	0	0.00	0.00	(42,115)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11258	0	0.00	0.00	(42,355)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11259	0	0.00	0.00	(43,332)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11260	0	0.00	0.00	(47,603)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11261	0	0.00	0.00	(51,340)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11262	0	0.00	0.00	(51,454)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11263	0	0.00	0.00	(52,573)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11264	0	0.00	0.00	(53,219)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11265	0	0.00	0.00	(54,866)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11266	0	0.00	0.00	(61,584)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11267	0	0.00	0.00	(62,005)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11268	0	0.00	0.00	(65,627)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11269	0	0.00	0.00	(67,328)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11270	0	0.00	0.00	(71,867)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11271	0	0.00	0.00	(72,720)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11272	0	0.00	0.00	(72,824)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11273	0	0.00	0.00	(77,494)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11274	0	0.00	0.00	(79,180)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11275	0	0.00	0.00	(79,413)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11276	0	0.00	0.00	(80,528)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11277	0	0.00	0.00	(84,788)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11278	0	0.00	0.00	(94,406)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11279	0	0.00	0.00	(98,071)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11280	0	0.00	0.00	(99,652)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11281	0	0.00	0.00	(105,328)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11282	0	0.00	0.00	(113,864)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11283	0	0.00	0.00	(116,878)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11284	0	0.00	0.00	(118,470)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11285	0	0.00	0.00	(128,771)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11286	0	0.00	0.00	(132,683)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11287	0	0.00	0.00	(133,658)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11288	0	0.00	0.00	(134,286)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11289	0	0.00	0.00	(134,610)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11290	0	0.00	0.00	(134,711)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11291	0	0.00	0.00	(135,924)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11292	0	0.00	0.00	(138,402)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11293	0	0.00	0.00	(144,831)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11294	0	0.00	0.00	(153,100)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11295	0	0.00	0.00	(155,934)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11296	0	0.00	0.00	(160,103)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11297	0	0.00	0.00	(163,542)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11298	0	0.00	0.00	(165,720)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11299	0	0.00	0.00	(167,593)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11300	0	0.00	0.00	(174,415)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11301	0	0.00	0.00	(186,969)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11302	0	0.00	0.00	(191,860)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11303	0	0.00	0.00	(193,471)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11304	0	0.00	0.00	(195,233)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11305	0	0.00	0.00	(196,308)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11306	0	0.00	0.00	(196,580)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11307	0	0.00	0.00	(204,815)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11308	0	0.00	0.00	(220,639)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11309	0	0.00	0.00	(223,114)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11310	0	0.00	0.00	(226,935)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
11311	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11312	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11313	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11314	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11315	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11316	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11317	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11318	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11319	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11320	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11321	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11322	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11323	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11324	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11325	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11326	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11327	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11328	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11329	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11330	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11331	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11332	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11333	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11334	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11335	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11336	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11337	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11338	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11339	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11340	07100CPF8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11341	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11342	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11343	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11344	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11345	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11346	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11347	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11348	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11349	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11350	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11351	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11352	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11353	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11354	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11355	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11356	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11357	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11358	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11359	07200CRN8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11360	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11361	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11362	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11363	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11364	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11365	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11366	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

	G	H	I	J	K
11311	FX AMERICAS	FX-OPTIONS AMERICAS		XS0362891631	1AN453821
11312	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P3E9	US52517P3E91	1US289572
11313	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2P5	US52517P2P57	1US939473
11314	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FW2	US5252M0FW25	1US461965
11315	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYE5	US52517PYE59	1US320260
11316	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CL9	US5252M0CL96	1US344211
11317	FX AMERICAS	FX-OPTIONS AMERICAS		XS0288704264	1NL826418
11318	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXW6	US52517PXW66	1US258841
11319	FX AMERICAS	FX-OPTIONS AMERICAS		XS0348936914	1AN367906
11320	FX AMERICAS	FX-OPTIONS AMERICAS		XS0309366986	1NL948220
11321	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZM6	US52517PZM66	1US323025
11322	FX AMERICAS	FX-OPTIONS AMERICAS	52517P2T7	US52517P2T79	5BBNGD10
11323	FX AMERICAS	FX-OPTIONS AMERICAS	52517P3G4	US52517P3G40	5BCKLG80
11324	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0GD3	US5252M0GD35	1US499833
11325	FX AMERICAS	FX-OPTIONS AMERICAS		XS0334274098	1AN266934
11326	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CV7	US5252M0CV78	1US349939
11327	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES		XS0336850762	1NL294187
11328	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYM7	US52517PYM75	1US274541
11329	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PQ20	US52517PQ202	1US777402
11330	FX AMERICAS	FX-OPTIONS AMERICAS		XS0324851038	1NL195780
11331	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PL33	US52517PL336	1US671803
11332	FX AMERICAS	FX-OPTIONS AMERICAS		XS0347694787	1AN363046
11333	FX AMERICAS	FX-OPTIONS AMERICAS		XS0340433373	1NL324372
11334	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUF6	US52517PUF60	1US338973
11335	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PB59	US52517PB592	1US376692
11336	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYH8	US52517PYH80	1US265580
11337	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVV0	US52517PVV02	1US141708
11338	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EH6	US5252M0EH66	1US378433
11339	FX AMERICAS	FX-OPTIONS AMERICAS	N5215LAD0	XS0364777689	1AN466047
11340	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PWE7	US52517PWE77	1US186265
11341	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PM24	US52517PM243	1US683246
11342	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUP4	US52517PUP43	1US138662
11343	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PX89	US52517PX893	1US868615
11344	FX AMERICAS	FX-OPTIONS AMERICAS	52517PE98	US52517PE984	57325320
11345	FX AMERICAS	FX-OPTIONS AMERICAS		XS0268043709	1NL707824
11346	FX AMERICAS	FX-OPTIONS AMERICAS		XS0304977910	1US918733
11347	FX AMERICAS	FX-OPTIONS AMERICAS	52517P7H8	US52517P7H86	5BCHVL20
11348	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AJ6	US5252M0AJ68	1US291354
11349	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PT27	US52517PT271	1US806748
11350	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PK59	US52517PK593	1US650120
11351	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYS4	US52517PYS46	1US298169
11352	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0ET0	US5252M0ET05	1US393788
11353	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PK91	US52517PK916	1US668668
11354	HIGH GRADE LATAM US	HG LATIN MARKETS	52517PG96	US52517PG963	1US538846
11355	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0FF9	US5252M0FF91	5BDDZF20
11356	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PA43	US52517PA438	1US353618
11357	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PZJ3	US52517PZJ38	1US320021
11358	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0EG8	US5252M0EG83	1US378581
11359	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0FC6	US5252M0FC60	1US424740
11360	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PXS5	US52517PXS54	1US412406
11361	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517P2E0	US52517P2E01	1US900251
11362	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P5Y3	US52517P5Y38	1US127202
11363	FX AMERICAS	FX-OPTIONS AMERICAS		XS0297730847	1NL878732
11364	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0BX4	US5252M0BX44	1US324007
11365	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908BQ2	US524908BQ27	524908BQ2
11366	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PC58	US52517PC582	1US395528

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
11311	Adjustment for the extinguishment of Lehman Paper	11/16/09	0.00%	ITS
11312	Adjustment for the extinguishment of Lehman Paper	01/03/23	9.25%	ITS
11313	Adjustment for the extinguishment of Lehman Paper	06/29/22	8.15%	ITS
11314	Adjustment for the extinguishment of Lehman Paper	05/19/23	8.00%	ITS
11315	Adjustment for the extinguishment of Lehman Paper	12/23/19	5.62%	ITS
11316	Adjustment for the extinguishment of Lehman Paper	02/06/23	8.75%	ITS
11317	Adjustment for the extinguishment of Lehman Paper	09/10/09	0.00%	ITS
11318	Adjustment for the extinguishment of Lehman Paper	11/22/19	7.12%	ITS
11319	Adjustment for the extinguishment of Lehman Paper	08/28/09	0.00%	ITS
11320	Adjustment for the extinguishment of Lehman Paper	07/13/10	0.00%	ITS
11321	Adjustment for the extinguishment of Lehman Paper	05/19/20	7.00%	ITS
11322	Adjustment for the extinguishment of Lehman Paper	12/29/08	0.00%	TMS
11323	Adjustment for the extinguishment of Lehman Paper	11/30/09	0.00%	TMS
11324	Adjustment for the extinguishment of Lehman Paper	06/26/23	13.00%	ITS
11325	Adjustment for the extinguishment of Lehman Paper	12/24/10	0.00%	ITS
11326	Adjustment for the extinguishment of Lehman Paper	02/27/23	9.50%	ITS
11327	Adjustment for the extinguishment of Lehman Paper	12/19/22	9.00%	ITS
11328	Adjustment for the extinguishment of Lehman Paper	01/28/20	7.00%	ITS
11329	Adjustment for the extinguishment of Lehman Paper	12/28/21	7.15%	ITS
11330	Adjustment for the extinguishment of Lehman Paper	10/12/10	1.50%	ITS
11331	Adjustment for the extinguishment of Lehman Paper	11/24/08	2.52%	ITS
11332	Adjustment for the extinguishment of Lehman Paper	02/26/10	0.00%	ITS
11333	Adjustment for the extinguishment of Lehman Paper	02/16/10	0.00%	ITS
11334	Adjustment for the extinguishment of Lehman Paper	05/29/15	7.00%	ITS
11335	Adjustment for the extinguishment of Lehman Paper	09/23/20	8.25%	ITS
11336	Adjustment for the extinguishment of Lehman Paper	01/06/20	7.00%	ITS
11337	Adjustment for the extinguishment of Lehman Paper	03/13/14	4.80%	ITS
11338	Adjustment for the extinguishment of Lehman Paper	03/13/23	10.00%	ITS
11339	Adjustment for the extinguishment of Lehman Paper	05/24/10	10.00%	ITS
11340	Adjustment for the extinguishment of Lehman Paper	04/16/19	4.00%	ITS
11341	Adjustment for the extinguishment of Lehman Paper	09/29/21	7.00%	ITS
11342	Adjustment for the extinguishment of Lehman Paper	07/03/18	7.50%	ITS
11343	Adjustment for the extinguishment of Lehman Paper	04/26/22	9.00%	ITS
11344	Adjustment for the extinguishment of Lehman Paper	03/15/11	0.00%	TMS
11345	Adjustment for the extinguishment of Lehman Paper	12/05/10	0.00%	ITS
11346	Adjustment for the extinguishment of Lehman Paper	12/08/08	0.00%	ITS
11347	Adjustment for the extinguishment of Lehman Paper	11/16/09	0.00%	TMS
11348	Adjustment for the extinguishment of Lehman Paper	12/28/22	15.95%	ITS
11349	Adjustment for the extinguishment of Lehman Paper	02/15/22	7.00%	ITS
11350	Adjustment for the extinguishment of Lehman Paper	07/18/11	5.75%	ITS
11351	Adjustment for the extinguishment of Lehman Paper	02/17/15	5.98%	ITS
11352	Adjustment for the extinguishment of Lehman Paper	03/17/23	8.00%	ITS
11353	Adjustment for the extinguishment of Lehman Paper	09/05/16	8.00%	ITS
11354	Adjustment for the extinguishment of Lehman Paper	04/25/11	5.75%	ITS
11355	Adjustment for the extinguishment of Lehman Paper	05/17/10	0.00%	TMS
11356	Adjustment for the extinguishment of Lehman Paper	08/04/20	7.00%	ITS
11357	Adjustment for the extinguishment of Lehman Paper	05/11/15	3.47%	ITS
11358	Adjustment for the extinguishment of Lehman Paper	03/17/28	11.00%	ITS
11359	Adjustment for the extinguishment of Lehman Paper	04/24/23	9.00%	ITS
11360	Adjustment for the extinguishment of Lehman Paper	10/29/19	8.00%	ITS
11361	Adjustment for the extinguishment of Lehman Paper	05/23/22	10.75%	ITS
11362	Adjustment for the extinguishment of Lehman Paper	09/27/27	7.00%	ITS
11363	Adjustment for the extinguishment of Lehman Paper	05/14/09	0.00%	ITS
11364	Adjustment for the extinguishment of Lehman Paper	01/30/23	9.50%	ITS
11365	Adjustment for the extinguishment of Lehman Paper	08/15/09	7.20%	ITS
11366	Adjustment for the extinguishment of Lehman Paper	10/22/08	2.88%	ITS

	P	Q	R	S	T	U	V
11311	0	0.00	0.00	(232,916)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11312	0	0.00	0.00	(235,092)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11313	0	0.00	0.00	(249,402)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11314	0	0.00	0.00	(250,998)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11315	0	0.00	0.00	(257,704)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11316	0	0.00	0.00	(267,699)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11317	0	0.00	0.00	(273,060)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11318	0	0.00	0.00	(274,075)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11319	0	0.00	0.00	(274,680)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11320	0	0.00	0.00	(284,434)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11321	0	0.00	0.00	(288,152)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11322	0	0.00	0.00	(306,024)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11323	0	0.00	0.00	(307,359)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11324	0	0.00	0.00	(308,036)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11325	0	0.00	0.00	(335,370)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11326	0	0.00	0.00	(339,341)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11327	0	0.00	0.00	(350,550)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11328	0	0.00	0.00	(383,140)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11329	0	0.00	0.00	(386,116)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11330	0	0.00	0.00	(396,333)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11331	0	0.00	0.00	(397,980)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11332	0	0.00	0.00	(399,400)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11333	0	0.00	0.00	(401,350)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11334	0	0.00	0.00	(404,756)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11335	0	0.00	0.00	(413,915)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11336	0	0.00	0.00	(415,070)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11337	0	0.00	0.00	(424,231)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11338	0	0.00	0.00	(448,034)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11339	0	0.00	0.00	(455,969)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11340	0	0.00	0.00	(485,620)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11341	0	0.00	0.00	(491,827)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11342	0	0.00	0.00	(494,127)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11343	0	0.00	0.00	(500,509)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11344	0	0.00	0.00	(501,950)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11345	0	0.00	0.00	(502,473)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11346	0	0.00	0.00	(511,000)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11347	0	0.00	0.00	(518,940)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11348	0	0.00	0.00	(543,965)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11349	0	0.00	0.00	(559,642)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11350	0	0.00	0.00	(585,907)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11351	0	0.00	0.00	(592,949)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11352	0	0.00	0.00	(593,499)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11353	0	0.00	0.00	(649,730)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11354	0	0.00	0.00	(689,027)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11355	0	0.00	0.00	(703,875)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11356	0	0.00	0.00	(726,302)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11357	0	0.00	0.00	(730,997)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11358	0	0.00	0.00	(737,827)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11359	0	0.00	0.00	(782,620)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11360	0	0.00	0.00	(783,028)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11361	0	0.00	0.00	(807,196)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11362	0	0.00	0.00	(819,965)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11363	0	0.00	0.00	(882,332)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11364	0	0.00	0.00	(917,828)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11365	0	0.00	0.00	(950,174)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11366	0	0.00	0.00	(958,592)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
11367	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11368	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11369	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11370	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11371	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11372	PECDOAM0000	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PRIVATE EQUITY
11373	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11374	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11375	93117869	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11376	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11377	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11378	93113089	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11379	07100CT31	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	COMMODITIES
11380	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11381	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11382	07100CT31	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	COMMODITIES
11383	076009760	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11384	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11385	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11386	07200CQC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE
11387	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11388	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11389	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11390	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11391	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11392	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
11393	07200CQW9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
11367	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CH8	US5252M0CH84	1US339344
11368	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	ADJ1	ADJ1	ADJ1
11369	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PR60	US52517PR606	1US791114
11370	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AU1	US5252M0AU14	1US251721
11371	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517P4C2	US52517P4C27	1US961717
11372	CREDIT RELATED AMERICAS	CDO PE AMERICAS			PESTOCK1
11373	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PUL3	US52517PUL39	1US211634
11374	FX AMERICAS	FX-OPTIONS AMERICAS	N52142465	XS0274127009	1NL720389
11375	FX AMERICAS	FX-OPTIONS AMERICAS	5252M0DL8	US5252M0DL87	5BCRFF80
11376	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	52517PYY1	US52517PYY14	1US300122
11377	HIGH GRADE CREDIT US	HG FLOW TRADING US	52517PVM0	US52517PVM03	1US117484
11378	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	52520YAB3	US52520YAB39	54897230
11379	US COMMODITIES TRADING	EXOTICS	52522L749	US52522L7495	1US358260
11380	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0BL0	US5252M0BL06	1US317118
11381	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0CM7	US5252M0CM79	1US344203
11382	US COMMODITIES TRADING	EXOTICS	52522L731	US52522L7313	1US370703
11383	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	5252M0AY3	US5252M0AY36	1US266109
11384	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908TV2	CA524908TV22	1GB503179
11385	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	ADJ1	ADJ1	ADJ1
11386	FX AMERICAS	FX-OPTIONS AMERICAS		XS0366684073	1NL481230
11387	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	ADJ1	ADJ1	ADJ1
11388	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908WH9	US524908WH98	1US884430
11389	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R44	US524908R440	1US961691
11390	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908UB4	US524908UB47	1US708613
11391	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087M6	US5249087M63	1US299332
11392	HIGH GRADE CREDIT US	HG FLOW TRADING US	524908R36	US524908R366	1US961709
11393	HIGH GRADE CREDIT US	HG FLOW TRADING US	5249087N4	US5249087N47	1US453921

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
11367	Adjustment for the extinguishment of Lehman Paper	02/06/23	8.00%	ITS
11368	JV Allocations - NY	12/31/99		ITS
11369	Adjustment for the extinguishment of Lehman Paper	02/06/12	5.25%	ITS
11370	Adjustment for the extinguishment of Lehman Paper	12/05/22	9.25%	ITS
11371	Adjustment for the extinguishment of Lehman Paper	07/19/12	6.00%	ITS
11372	PE - CDO - FAS157-Level 1	01/01/00		OTH
11373	Adjustment for the extinguishment of Lehman Paper	06/12/18	7.00%	ITS
11374	Adjustment for the extinguishment of Lehman Paper	05/13/09	0.00%	ITS
11375	Adjustment for the extinguishment of Lehman Paper	02/14/11	0.00%	TMS
11376	Adjustment for the extinguishment of Lehman Paper	03/23/12	5.64%	ITS
11377	Adjustment for the extinguishment of Lehman Paper	11/30/10	4.38%	ITS
11378	Adjustment for the extinguishment of Lehman Paper	08/19/65	3.59%	TMS
11379	Adjustment for the extinguishment of Lehman Paper	02/21/38	0.00%	ITS
11380	Adjustment for the extinguishment of Lehman Paper	01/24/23	8.75%	ITS
11381	Adjustment for the extinguishment of Lehman Paper	02/14/23	8.75%	ITS
11382	Adjustment for the extinguishment of Lehman Paper	02/25/38	0.00%	ITS
11383	Adjustment for the extinguishment of Lehman Paper	12/28/22	9.50%	ITS
11384	Adjustment for the extinguishment of Lehman Paper	09/03/13	4.85%	ITS
11385	JV Allocations - NY	12/31/99		ITS
11386	Adjustment for the extinguishment of Lehman Paper	05/27/13	0.00%	ITS
11387	JV Allocations - NY	12/31/99		ITS
11388	Adjustment for the extinguishment of Lehman Paper	05/03/32	6.00%	ITS
11389	Adjustment for the extinguishment of Lehman Paper	07/17/37	6.88%	ITS
11390	Adjustment for the extinguishment of Lehman Paper	01/03/17	5.75%	ITS
11391	Adjustment for the extinguishment of Lehman Paper	12/28/17	6.75%	ITS
11392	Adjustment for the extinguishment of Lehman Paper	07/19/17	6.50%	ITS
11393	Adjustment for the extinguishment of Lehman Paper	05/11/38	7.50%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
11367	0	0.00	0.00	(970,156)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11368	0	0.00	0.00	(1,027,461)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11369	0	0.00	0.00	(1,090,353)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11370	0	0.00	0.00	(1,113,694)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11371	0	0.00	0.00	(1,284,420)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11372	0	0.00	0.00	(1,507,137)	Total Corporate Stocks & Options	Equities-US	
11373	0	0.00	0.00	(1,538,939)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11374	0	0.00	0.00	(1,565,025)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11375	0	0.00	0.00	(1,622,040)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11376	0	0.00	0.00	(1,632,414)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11377	0	0.00	0.00	(1,719,789)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11378	0	0.00	0.00	(1,849,611)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11379	0	0.00	0.00	(1,900,000)	Total Corporate Stocks & Options	Equities-US	EQUITIES U.S.
11380	0	0.00	0.00	(2,002,231)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11381	0	0.00	0.00	(2,165,945)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11382	0	0.00	0.00	(2,500,000)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11383	0	0.00	0.00	(2,517,727)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11384	0	0.00	0.00	(3,194,192)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11385	0	0.00	0.00	(4,327,782)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11386	0	0.00	0.00	(4,660,684)	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other	NON US-CORPORATE
11387	0	0.00	0.00	(12,751,461)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11388	0	0.00	0.00	(15,683,429)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11389	0	0.00	0.00	(41,476,583)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11390	0	0.00	0.00	(54,280,843)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11391	0	0.00	0.00	(65,014,564)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11392	0	0.00	0.00	(86,575,137)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS
11393	0	0.00	0.00	(163,352,320)	Total Corp. Obligations & Spot	US Corporates Bonds & Other	US CORPORATE BONDS

	A	B	C	D	E	F
1	Account	DBS Entity	DBS Entity Name	Division	Region	BPM Level 0
2	0730049C9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3	G1TW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4	0730049N5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5	0730049C9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
11	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
12	0730049C9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
13	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
14	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
15	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
16	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
17	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
18	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
19	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
20	GM1A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
21	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
22	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
23	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
24	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
25	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
26	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
27	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
28	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
29	0730049C9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
30	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
31	GM75	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
32	GAM0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
33	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
34	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
35	GM75	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
36	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
37	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
38	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
39	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
40	GM75	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
41	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
42	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
43	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
44	GM75	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
45	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
46	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
47	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
48	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
49	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
50	93118291	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
51	93118144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
52	93118144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
53	93118144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
54	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1	**BPM Level 1**	**BPM Level 2**	**Real World Cusip**	**ISIN**	**Product**
2	LIQUID MKTS PROP AMERICA	RATES PROP AMER	D20659CX0	DE0001141521	1DE412482
3	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828JJ0	US912828JJ06	912828JJ0
4	LIQUID MKTS PROP AMERICA	RATES PROP AMER	G92435MN6	GB0009997999	0010263O9
5	LIQUID MKTS PROP AMERICA	RATES PROP AMER		DE0001141471	1DE383279
6	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FP0	US912828FP02	912828FP0
7	LINEAR TRADING AMERICAS	AGENCIES	880591CS9	US880591CS97	880591CS9
8	LINEAR TRADING AMERICAS	AGENCIES	3133X72S2		3133X72S2
9	LINEAR TRADING AMERICAS	AGENCIES	3133XMFY2		3133XMFY2
10	LINEAR TRADING AMERICAS	COUPON TRADING	912810FH6	US912810FH69	912810FH6
11	LINEAR TRADING AMERICAS	AGENCIES	038461AC3	US038461AC32	038461AC3
12	LIQUID MKTS PROP AMERICA	RATES PROP AMER	D20658WY8	DE0001135242	1DE109351
13	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CS7		912828CS7
14	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CPL0	US31402CPL09	N00725027
15	LINEAR TRADING AMERICAS	AGENCIES	3134A4ZY3		3134A4ZY3
16	LINEAR TRADING AMERICAS	AGENCIES	313771AA5	US313771AA51	313771AA5
17	LINEAR TRADING AMERICAS	COUPON TRADING	912810EP9	US912810EP94	912810EP9
18	LINEAR TRADING AMERICAS	AGENCIES	880591EA6	US880591EA61	880591EA6
19	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828JJ0	US912828JJ06	912828JJ0
20	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	36208AZN4		I00891588
21	LINEAR TRADING AMERICAS	AGENCIES	31398AFD9	US31398AFD90	31398AFD9
22	LINEAR TRADING AMERICAS	AGENCIES	3133XDVS7	US3133XDVS78	3133XDVS7
23	LINEAR TRADING AMERICAS	COUPON TRADING	9128277J5	US9128277J52	9128277J5
24	LINEAR TRADING AMERICAS	COUPON TRADING	912810EL8	US912810EL80	912810EL8
25	LINEAR TRADING AMERICAS	PASSTHRU JV	36295QKG4		G00677195
26	LINEAR TRADING AMERICAS	COUPON TRADING	9128275W8	US9128275W81	9128275W8
27	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NE28		N00929953
28	LINEAR TRADING AMERICAS	AGENCIES	880591DM1	US880591DM19	880591DM1
29	LIQUID MKTS PROP AMERICA	RATES PROP AMER	D20658UK0	DE0001135218	1DE060307
30	LINEAR TRADING AMERICAS	AGENCIES	880591CJ9	US880591CJ98	880591CJ9
31	LINEAR TRADING AMERICAS	AGENCIES	3133XFKF2	US3133XFKF25	3133XFKF2
32	LINEAR TRADING EUROPE	DOLLAR GOVTS	9128275G3	US9128275G32	9128275G3
33	LINEAR TRADING AMERICAS	AGENCIES	3133XFKF2	US3133XFKF25	3133XFKF2
34	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CU67	US31402CU674	N00725205
35	LINEAR TRADING AMERICAS	AGENCIES	313771AA5	US313771AA51	313771AA5
36	LINEAR TRADING AMERICAS	AGENCIES	3133X8AS1	US3133X8AS11	3133X8AS1
37	LINEAR TRADING AMERICAS	PASSTHRU JV	31402UQU9		N00738567
38	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410GJ38		N00888682
39	LINEAR TRADING AMERICAS	PASSTHRU JV	31408JD40		N00852523
40	LINEAR TRADING AMERICAS	AGENCIES	038461AC3	US038461AC32	038461AC3
41	LINEAR TRADING AMERICAS	AGENCIES	880591DV1	US880591DV18	880591DV1
42	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JJ0	US912828JJ06	912828JJ0
43	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31398ASL7	US31398ASL79	31398ASL7
44	LINEAR TRADING AMERICAS	AGENCIES	3133XDVS7	US3133XDVS78	3133XDVS7
45	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403DPW3		N00745737
46	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403C6H9		N00745272
47	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128M6Q68		F00G04677
48	LINEAR TRADING AMERICAS	COUPON TRADING	912828CZ1	US912828CZ11	912828CZ1
49	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36202EBV0		I00003652
50	MUNICIPALS AMERICA	MUNIS DERIVATIVES	5251847J0	US5251847J08	3BCTRR70
51	MUNICIPALS AMERICA	MUNI CORPORATE	374593AN1	US374593AN13	3BCGXD30
52	MUNICIPALS AMERICA	MUNI CORPORATE	374593AL5	US374593AL56	3BCGXD10
53	MUNICIPALS AMERICA	MUNI CORPORATE	374593AM3	US374593AM30	3BCGXD20
54	LINEAR TRADING AMERICAS	AGENCIES	912828JJ0	US912828JJ06	912828JJ0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1	**Product Name**	**Maturity Date**	**Coupon Rate**	**Source System**
2	BUNDESOBLIGATION 3.500% 20130412 SERIES# 152	04/12/13	3.50%	ITS
3	U S TREASURY NOTE	08/31/10	2.38%	MTS
4	UNITED KINGDOM GILT 8.000% 20210607	06/07/21	8.00%	ITS
5	BUNDESOBLIGATION 2.500% 20101008 SERIES# 147	10/08/10	2.50%	ITS
6	U S TREASURY NOTE	08/15/09	4.88%	MTS
7	TENNESSEE VALLEY AUTHORITY	04/01/36	5.88%	MTS
8	FEDERAL HOME LOAN BANK SYSTEM	05/15/19	5.38%	MTS
9	FEDERAL HOME LOAN BANK SYSTEM	09/30/22	5.38%	MTS
10	US TREAS INFLATION INDEX	04/15/29	3.88%	MTS
11	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	09/15/15	4.45%	MTS
12	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20140104 SERIES# 03	01/04/14	4.25%	ITS
13	U S TREASURY NOTE	08/15/09	3.50%	MTS
14	GAWA - Report Settlement Date balance	11/01/33	5.00%	MTS
15	FREDDIE MAC	06/27/16	5.75%	MTS
16	FEDERAL HOME LOAN BANK OF CHIC	06/13/16	5.63%	MTS
17	UNITED STATES TREASURY BONDS R/MD 7.125 02/15/2023	02/15/23	7.13%	MTS
18	TENNESSEE VALLEY AUTHORITY	07/18/17	5.50%	MTS
19	U S TREASURY NOTE	08/31/10	2.38%	MTS
20	GNMA 3/1 ARM 891588	03/20/58	3.38%	MTS
21	FEDERAL NATIONAL MORTGAGE ASSO	07/15/37	5.63%	MTS
22	FEDERAL HOME LOAN BANK SYSTEM	12/11/20	5.25%	MTS
23	US TREAS INFLATION INDEX NOTE	01/15/12	3.38%	MTS
24	U.S. TREASURY BOND	11/15/21	8.00%	MTS
25	GNMA SF 30 YEAR	06/15/38	5.50%	MTS
26	US TREAS INFLATION INDEX NOTE	01/15/10	4.25%	MTS
27	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
28	TENNESSEE VALLEY AUTHORITY	05/01/30	7.13%	MTS
29	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	01/04/13	4.50%	ITS
30	TENNESSEE VALLEY AUTHORITY	11/01/25	6.75%	MTS
31	FEDERAL HOME LOAN BANK SYSTEM	06/11/21	5.63%	MTS
32	UNITED STATES TREASURY NOTES R/MD 5.50 05/15/2009	05/15/09	5.50%	MTS
33	FEDERAL HOME LOAN BANK SYSTEM	06/11/21	5.63%	MTS
34	GAWA - Report Settlement Date balance	03/01/34	5.00%	MTS
35	FEDERAL HOME LOAN BANK OF CHIC	06/13/16	5.63%	MTS
36	FEDERAL HOME LOAN BANK SYSTEM	08/15/19	5.13%	MTS
37	GAWA - Report Settlement Date balance	09/01/33	5.00%	MTS
38	FNMA 15 YEAR	12/01/17	5.00%	MTS
39	FNMA SF 30 YEAR	02/01/36	5.50%	MTS
40	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	09/15/15	4.45%	MTS
41	TENNESSEE VALLEY AUTHORITY	07/15/33	4.70%	MTS
42	U S TREASURY NOTE	08/31/10	2.38%	MTS
43	FEDERAL NATIONAL MORTGAGE ASSO	06/24/11	4.25%	MTS
44	FEDERAL HOME LOAN BANK SYSTEM	12/11/20	5.25%	MTS
45	FNMA 15 YEAR	03/01/21	5.00%	MTS
46	FNMA 15 YEAR	10/01/19	4.50%	MTS
47	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
48	US TREAS INFLATION INDEX NOTE	04/15/10	0.88%	MTS
49	WAMGN2	12/20/34	5.50%	MTS
50	LEHMAN MUN TR RCPTS VAR STS FLT-TR-SER 2008-F2W RELATED TOPHLDEPH PA HOS & HIGH 17175.64R/MD 3.10 11/15/2023	11/15/23	3.10%	TMS
51	GIANTS STADIUM LLC AUC28	04/01/47	2.22%	TMS
52	GIANTS STADIUM LLC AUC28	04/01/47	2.23%	TMS
53	GIANTS STADIUM LLC AUC28	04/01/47	2.24%	TMS
54	U S TREASURY NOTE	08/31/10	2.38%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1	Trade Date position	Clean Market Price	Dirty Market Price	Net Long Inventory	GAAP Asset Class 1 Name	GAAP Asset Class 2 Name	GAAP Asset Class 3 Name
2	1,865,400,000	0.98	1.00	2,586,740,787	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
3	2,009,200,000	1.00	1.00	2,018,811,789	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4	550,000,000	1.31	1.31	1,262,027,232	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
5	518,000,000	0.97	0.99	717,139,416	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6	0	1.02	1.03	665,782,175	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7	462,040,000	1.16	1.19	549,905,559	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8	463,505,000	1.06	1.08	501,509,084	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9	420,750,000	1.06	1.09	457,249,093	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10	213,089,000	1.69	1.72	365,677,916	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
11	324,963,000	1.06	1.08	351,172,924	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
12	235,000,000	1.01	1.04	340,967,631	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
13	329,036,000	1.01	1.02	329,623,285	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
14	0	0.00	0.00	308,365,124	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
15	277,807,000	1.01	1.02	284,223,687	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
16	238,910,000	1.02	1.04	247,535,965	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
17	186,173,000	1.31	1.31	242,656,276	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
18	215,255,000	1.10	1.11	238,556,612	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
19	745,418,000	1.00	1.00	225,762,599	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
20	222,447,219	1.00	1.00	222,447,219	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
21	189,756,000	1.13	1.14	216,831,561	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
22	199,650,000	1.05	1.06	212,540,214	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
23	158,588,000	1.32	1.32	209,983,505	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
24	144,667,000	1.39	1.41	204,509,440	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
25	199,334,836	1.01	1.01	202,554,474	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
26	147,908,000	1.36	1.37	202,244,206	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
27	190,942,025	1.01	1.01	192,946,585	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
28	140,221,000	1.32	1.35	188,777,470	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
29	120,000,000	1.02	1.05	175,534,877	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
30	139,361,000	1.23	1.25	174,378,062	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
31	156,100,000	1.09	1.10	171,788,923	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
32	162,831,000	1.02	1.04	169,582,422	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
33	152,495,000	1.09	1.10	167,821,601	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
34	0	0.00	0.00	163,798,649	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
35	152,660,000	1.02	1.04	158,171,865	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
36	150,035,000	1.04	1.05	157,080,116	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
37	0	0.00	0.00	155,696,347	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
38	146,028,291	1.01	1.02	148,342,941	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
39	134,464,326	1.01	1.01	136,003,709	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
40	121,139,000	1.06	1.08	130,909,478	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
41	129,770,000	0.99	1.00	129,391,468	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
42	423,000,000	1.00	1.00	128,112,789	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
43	123,810,000	1.01	1.02	125,729,365	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
44	117,235,000	1.05	1.06	124,804,167	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
45	121,958,454	1.01	1.02	123,891,580	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
46	121,024,084	1.00	1.00	121,188,601	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
47	116,822,688	1.03	1.04	121,092,700	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
48	103,742,000	1.15	1.15	119,763,723	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
49	117,771,032	1.01	1.01	119,522,672	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
50	118,810,000	100.00	100.01	118,819,350	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
51	118,525,000	100.00	100.00	118,526,977	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
52	118,400,000	100.00	100.00	118,401,464	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
53	118,400,000	100.00	100.00	118,400,956	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
54	386,000,000	1.00	1.00	116,906,706	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
55	GMDX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
56	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
57	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
58	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
59	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
60	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
61	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
62	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
63	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
64	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
65	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
66	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
67	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
68	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
69	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
70	93161455	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
71	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
72	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
73	93117108	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
74	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
75	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
76	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
77	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
78	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
79	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
80	G1GE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
81	G1RH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
82	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
83	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
84	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
85	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
86	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
87	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
88	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
89	GM75	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
90	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
91	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
92	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
93	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
94	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
95	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
96	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
97	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
98	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
99	93160266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
100	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
101	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
102	GMGN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
103	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
104	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
105	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
106	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
107	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
108	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
109	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
110	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

	G	H	I	J	K
55	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828HG8	US912828HG84	912828HG8
56	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912810FH6	US912810FH69	912810FH6
57	MUNICIPALS AMERICA	MUNI CORPORATE	254839UE1	US254839UE18	29852440
58	LINEAR TRADING AMERICAS	AGENCIES	31364FCB5	US31364FCB58	31364FCB5
59	LINEAR TRADING AMERICAS	PASSTHRU JV	31368HMY6		N00190375
60	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412LJE1		N00928261
61	LINEAR TRADING AMERICAS	COUPON TRADING	912828EW6	US912828EW61	912828EW6
62	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412CE89		N00920959
63	LINEAR TRADING AMERICAS	COUPON TRADING	912810EM6	US912810EM63	912810EM6
64	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128UNB35		F00H09058
65	LINEAR TRADING AMERICAS	AGENCIES	880591CU4	US880591CU44	880591CU4
66	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQP3		N00990662
67	LINEAR TRADING AMERICAS	PASSTHRU JV	36290YER5		G00621244
68	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36202EVG1		I00004215
69	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MXW3		N00929593
70	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	249301DA7	US249301DA79	32448840
71	LINEAR TRADING AMERICAS	COUPON TRADING	912810EE4	US912810EE48	912810EE4
72	LINEAR TRADING AMERICAS	PASSTHRU JV	31414B6W5		N00961785
73	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	649438FN3	US649438FN38	3BCRPF00
74	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LXLK4		F00G02130
75	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCT22		3136FCT22
76	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133XRQP8		3133XRQP8
77	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3136F9D67	US3136F9D679	3136F9D67
78	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3136F9ZU0	US3136F9ZU09	3136F9ZU0
79	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31376J4L0		N00357327
80	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCP67		3136FCP67
81	MUNICIPALS AMERICA	MUNIS DERIVATIVES	31359MYN7	US31359MYN72	31359MYN7
82	LINEAR TRADING AMERICAS	AGENCIES	31359MEB5	US31359MEB54	31359MEB5
83	LINEAR TRADING AMERICAS	PASSTHRU JV	912828JJ0	US912828JJ06	912828JJ0
84	LINEAR TRADING AMERICAS	AGENCIES	76116FAC1	US76116FAC14	76116FAC1
85	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810EJ3	US912810EJ35	912810EJ3
86	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FENW8		3136FENW8
87	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31376J5B1		N00357342
88	LINEAR TRADING AMERICAS	COUPON TRADING	912810EV6	US912810EV62	912810EV6
89	LINEAR TRADING AMERICAS	AGENCIES	3133X8L34	US3133X8L345	3133X8L34
90	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410GPM9		N00888828
91	LINEAR TRADING AMERICAS	AGENCIES	313586RC5	US313586RC55	313586RC5
92	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CV74		N00725238
93	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MYX0		N00929626
94	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DWF2		N00745946
95	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912810EV6	US912810EV62	912810EV6
96	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X7M50		3128X7M50
97	LINEAR TRADING AMERICAS	AGENCIES	3137EABS7	US3137EABS74	3137EABS7
98	LINEAR TRADING AMERICAS	AGENCIES	3133XLWM1		3133XLWM1
99	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	865293AB0	US865293AB09	37437780
100	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415PGG7		N00984999
101	LINEAR TRADING AMERICAS	AGENCIES	76116FAD9	US76116FAD96	76116FAD9
102	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	254839J79	US254839J796	254839J79
103	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQ32		N00990674
104	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQQ1		N00990663
105	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128M6KY3		F00G04511
106	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3133XRGM6	US3133XRGM69	3133XRGM6
107	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FENW8		3136FENW8
108	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NJD8		N00256860
109	LINEAR TRADING AMERICAS	AGENCIES	3137EABQ1		3137EABQ1
110	LINEAR TRADING AMERICAS	AGENCIES	76116FAA5	US76116FAA57	76116FAA5

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
55	U S TREASURY NOTE	10/31/12	3.88%	MTS
56	US TREAS INFLATION INDEX	04/15/29	3.88%	MTS
57	GEORGETOWN UNIVERSITY SERIES A	04/01/21	3.30%	TMS
58	FEDERAL NATIONAL MTG ASSN-MTN	09/27/27	6.09%	MTS
59	FNMA SF 30 YEAR	11/01/36	5.50%	MTS
60	FNMA-GUAR MTG PASS THRU-30YR	03/01/36	4.50%	MTS
61	U S TREASURY NOTE	02/15/16	4.50%	MTS
62	FNMA ARMS	01/01/37	6.37%	MTS
63	U.S. TREASURY BOND	08/15/22	7.25%	MTS
64	10 IO/20 YEAR AM POOLS	09/01/37	6.50%	MTS
65	TENNESSEE VALLEY AUTHORITY	12/15/17	6.25%	MTS
66	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
67	GNMA SF 30 YEAR	05/15/37	5.50%	MTS
68	G2 MJM MULTI-ISSUE JUMBO	08/20/38	5.50%	MTS
69	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
70	DENVER COLO URBAN RENEWAL AUTHTAX INCREMENT REV STAPLETON SRSUB-SER B-1 R/MD 8.00 12/01/2024	12/01/24	8.00%	TMS
71	UNITED STATES TREASURY BONDS R/MD 8.50 02/15/2020	02/15/20	8.50%	MTS
72	FNMA SF 30 YEAR	03/01/38	5.00%	MTS
73	NEW YORK CITY N Y INDL DEV AGYCIVIC FAC BRONX PKG DEV R/MD 5.875 10/01/2046	10/01/46	5.88%	TMS
74	GOLD PC 30 YEAR - FHLMC	03/01/36	5.50%	MTS
75	FNR-372 1 FANNIE MAE	07/25/36	0.00%	MTS
76	FHLB 6K 2015 FEDERAL HOME LOAN BANK	07/25/38	0.00%	MTS
77	FEDERAL NATIONAL MORTGAGE ASSO	08/26/11	4.00%	MTS
78	FEDERAL NATIONAL MORTGAGE ASSO	02/18/11	4.00%	MTS
79	FNMA 15 YEAR	01/01/18	5.00%	MTS
80	FNS 371 1 FANNIE MAE	06/25/36	0.00%	MTS
81	FEDERAL NATIONAL MORTGAGE ASSO	08/15/10	4.25%	MTS
82	FEDERAL NATIONAL MTG ASSN	08/06/38	6.21%	MTS
83	U S TREASURY NOTE	08/31/10	2.38%	MTS
84	RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN R/MD0000 04/15/2030	04/15/30	0.00%	MTS
85	UNITED STATES TREASURY BONDS R/MD 8.125 05/15/2021	05/15/21	8.13%	MTS
86	FNS 379 1 FANNIE MAE	04/25/37	0.00%	MTS
87	FNMA-GUAR MTG PASS THRU-30YR	02/01/33	5.50%	MTS
88	UNITED STATES TREASURY BONDS R/MD 6.875 08/15/2025	08/15/25	6.88%	MTS
89	FEDERAL HOME LOAN BANK SYSTEM	09/09/24	5.37%	MTS
90	FNMA 15 YEAR	10/01/18	5.00%	MTS
91	FEDERAL NATIONAL MORTGAGE ASSO	10/09/19	0.00%	MTS
92	FNMA SF 30 YEAR	03/01/34	5.00%	MTS
93	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
94	FNMA SF 30 YEAR	11/01/36	5.50%	MTS
95	UNITED STATES TREASURY BONDS R/MD 6.875 08/15/2025	08/15/25	6.88%	MTS
96	FREDDIE MAC	07/10/15	5.25%	MTS
97	FREDDIE MAC	09/27/13	4.13%	MTS
98	FEDERAL HOME LOAN BANK SYSTEM	09/12/14	5.25%	MTS
99	SULLIVAN CNTY TENN HEALTH EDL REF-WELLMONT HEALTH PJ-S	09/01/32	5.44%	TMS
100	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
101	RESOLUTION FDG CORP FED GENERIC PRIN PMT R/MD0000 07/15/2020	07/15/20	0.00%	MTS
102	DISTRICT OF COLUMBIA 28 DAY SAVER	08/01/38	6.22%	MTS
103	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
104	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
105	GOLD PC 30YR - FHLMC WAM	10/01/33	5.00%	MTS
106	FEDERAL HOME LOAN BANK SYSTEM	06/19/13	4.55%	MTS
107	FNS 379 1 FANNIE MAE	04/25/37	0.00%	MTS
108	10 IO/20YEAR AM POOLS	08/01/37	6.50%	MTS
109	FREDDIE MAC	07/16/10	3.25%	MTS
110	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD R/MD0000 10/15/2019	10/15/19	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
55	119,805,000	1.04	1.06	115,407,777	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
56	67,250,000	1.69	1.72	115,406,426	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
57	113,450,000	100.00	100.00	113,450,513	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
58	92,981,000	1.17	1.20	111,271,208	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
59	109,839,989	1.01	1.01	111,035,633	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
60	114,899,808	0.96	0.96	110,693,397	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
61	103,030,000	1.07	1.08	108,241,441	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
62	104,655,995	1.03	1.03	108,114,231	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
63	119,887,000	1.32	1.32	106,846,311	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
64	102,728,948	1.03	1.03	106,226,993	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
65	89,732,000	1.16	1.17	105,232,926	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
66	100,100,530	1.02	1.03	102,628,003	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
67	99,572,244	1.01	1.01	101,180,526	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
68	99,890,137	1.01	1.01	100,938,810	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
69	99,718,820	1.01	1.01	100,816,100	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
70	100,000,000	100.00	100.02	100,023,111	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
71	70,813,000	1.41	1.41	99,866,747	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
72	100,000,000	0.99	0.99	98,995,226	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
73	108,000,000	90.97	90.99	98,271,892	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
74	95,440,777	1.01	1.01	96,415,710	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
75	135,960,265	0.81	0.81	96,287,514	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
76	92,782,554	1.02	1.02	95,007,563	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
77	94,725,000	1.00	1.00	94,943,920	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
78	93,575,000	1.00	1.00	93,991,409	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
79	91,841,621	1.01	1.02	93,297,374	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
80	114,051,893	0.82	0.82	93,065,273	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
81	90,003,000	1.03	1.03	92,740,562	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
82	73,949,000	1.23	1.24	91,462,162	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
83	300,000,000	1.00	1.00	90,860,134	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
84	246,396,000	0.37	0.37	90,791,415	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
85	80,000,000	1.39	1.42	90,325,734	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
86	112,838,999	0.79	0.79	89,273,493	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
87	87,252,762	1.01	1.01	88,400,530	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
88	66,943,000	1.31	1.31	87,888,815	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
89	82,500,000	1.06	1.06	87,278,801	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
90	84,175,910	1.01	1.02	85,510,156	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
91	148,975,000	0.56	0.56	83,602,878	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
92	83,716,633	0.99	0.99	83,185,483	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
93	79,775,588	1.01	1.01	80,675,168	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
94	79,513,224	1.01	1.01	80,378,752	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
95	61,000,000	1.31	1.31	80,086,308	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
96	78,440,000	1.01	1.02	79,926,373	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
97	75,000,000	1.02	1.03	77,056,547	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
98	71,305,000	1.08	1.08	76,806,221	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
99	76,595,000	100.00	100.00	76,596,594	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
100	73,165,523	1.04	1.04	75,931,269	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
101	128,376,000	0.59	0.59	75,124,412	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
102	73,800,000	1.00	1.00	73,940,261	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
103	71,493,679	1.02	1.03	73,362,578	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
104	71,078,093	1.02	1.03	72,872,769	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
105	72,806,463	0.99	0.99	72,302,443	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
106	70,555,000	1.00	1.01	71,134,923	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
107	89,834,562	0.79	0.79	71,073,345	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
108	67,695,464	1.03	1.03	70,064,042	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
109	69,155,000	1.01	1.01	70,038,957	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
110	114,150,000	0.61	0.61	70,034,820	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
111	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
112	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
113	GM77	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
114	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
115	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
116	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
117	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
118	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
119	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
120	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
121	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
122	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
123	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
124	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
125	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
126	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
127	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
128	93117108	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
129	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
130	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
131	93117958	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
132	GM3J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
133	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
134	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
135	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
136	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
137	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
138	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
139	93161422	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
140	93161422	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
141	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
142	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
143	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
144	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
145	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
146	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
147	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
148	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
149	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
150	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
151	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
152	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
153	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
154	GM74	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
155	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
156	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
157	93118144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
158	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
159	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
160	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
161	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
162	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
163	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
164	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
165	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
166	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
111	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36241KBH0		G00781840
112	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MTK56		F00H01216
113	LINEAR TRADING AMERICAS	AGENCIES	31331VJ80	US31331VJ801	31331VJ80
114	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31297UT91		F00A38676
115	LINEAR TRADING AMERICAS	COUPON TRADING	912828GX2		912828GX2
116	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184WL7	US525184WL78	3BCKFP70
117	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MYY8		N00929627
118	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X7H64	US3128X7H649	3128X7H64
119	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MUA96		F00H01832
120	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LF79		31397LF79
121	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128M1T41		F00G12471
122	LINEAR TRADING AMERICAS	COUPON TRADING	9128277L0	US9128277L09	9128277L0
123	LINEAR TRADING AMERICAS	COUPON TRADING	912810FF0	US912810FF04	912810FF0
124	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	312927HV1		F00A81144
125	LINEAR TRADING AMERICAS	COUPON TRADING	912828JE1		912828JE1
126	LINEAR TRADING AMERICAS	COUPON TRADING	912810FA1	US912810FA17	912810FA1
127	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQ40		N00990675
128	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	649438FM5	US649438FM54	3BCRPD90
129	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128E4WJ7		F00D97849
130	LINEAR TRADING AMERICAS	AGENCIES	3133XQU26	US3133XQU262	3133XQU26
131	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	66483PAH4	US66483PAH47	3BCJVF90
132	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415P6R4		N00985680
133	LINEAR TRADING AMERICAS	COUPON TRADING	912828GU8		912828GU8
134	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BF0		F00A81838
135	LINEAR TRADING AMERICAS	AGENCIES	31364FKW0	US31364FKW04	31364FKW0
136	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6KX5		F00G04510
137	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NEL6		N00929939
138	LINEAR TRADING AMERICAS	AGENCIES	3133XFPR1		3133XFPR1
139	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	011903BH3	US011903BH39	3BCYKR50
140	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	011903BJ9	US011903BJ94	3BCYKR60
141	LINEAR TRADING AMERICAS	COUPON TRADING	912810EK0	US912810EK08	912810EK0
142	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36225ELU4		I00082138
143	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RJE0		N00735661
144	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828FB1		912828FB1
145	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396X3F9		31396X3F9
146	LINEAR TRADING AMERICAS	COUPON TRADING	912810ED6	US912810ED64	912810ED6
147	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412WKB1		N00936890
148	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412SVZ5		N00933632
149	LINEAR TRADING AMERICAS	COUPON TRADING	912810ET1	US912810ET17	912810ET1
150	LINEAR TRADING AMERICAS	AGENCIES	3133XLDG5		3133XLDG5
151	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NE69		N00929957
152	LINEAR TRADING AMERICAS	COUPON TRADING	912828HE3		912828HE3
153	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415P6P8		N00985678
154	LINEAR TRADING AMERICAS	AGENCIES	3133XN4B2		3133XN4B2
155	LINEAR TRADING AMERICAS	PASSTHRU JV	31409WLB5		N00880622
156	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HB9		912828HB9
157	MUNICIPALS AMERICA	MUNI CORPORATE	374593AP6	US374593AP60	3BCGXD00
158	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCD78		3136FCD78
159	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CVQ2	US31402CVQ22	N00725223
160	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403DPT0		N00745734
161	LINEAR TRADING AMERICAS	PASSTHRU JV	31409ELQ2	US31409ELQ25	N00868935
162	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38373SCT2		38373SCT2
163	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JJ0	US912828JJ06	912828JJ0
164	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RRN1		N00735893
165	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MSQ1		31397MSQ1
166	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396XR22		31396XR22

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
111	WAM GN 30 YEAR	09/15/34	4.50%	MTS
112	10 IO/20 YEAR AM POOLS	08/01/37	6.50%	MTS
113	FEDERAL FARM CREDIT BANK	07/18/11	5.38%	MTS
114	GOLD PC 30YR - FHLMC WAM	10/01/35	5.50%	MTS
115	US TREAS INFLATION INDEX NOTE	07/15/17	2.63%	MTS
116	LEHMAN MUN TR RCPTS VAR STS FLOATER TRS SER K34W REG D RELATED TO MASS ST R/MD 2.25 05/01/2037	05/01/37	2.25%	TMS
117	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
118	FREDDIE MAC	06/23/11	4.38%	MTS
119	10 IO/20 YEAR AM POOLS	10/01/37	6.50%	MTS
120	FNR08-53 QF FANNIE MAE	07/01/38	3.20%	MTS
121	FHLMC GOLD -SEASONED 15 YR	12/01/18	4.50%	MTS
122	U S TREASURY NOTE	02/15/12	4.88%	MTS
123	UNITED STATES TREASURY BONDS R/MD 5.25 11/15/2028	11/15/28	5.25%	MTS
124	GOLD PC 30 YEAR - FHLMC	08/01/38	6.50%	MTS
125	US TREAS INFLATION INDEX NOTE	07/15/18	1.38%	MTS
126	UNITED STATES TREASURY BONDS R/MD 6.375 08/15/2027	08/15/27	6.38%	MTS
127	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
128	NEW YORK CITY N Y INDL DEV AGYCIVIC FAC BRONX PKG DEV R/MD 5.75 10/01/2037	10/01/37	5.75%	TMS
129	GOLD PC 20 YEAR - FHLMC	05/01/28	5.00%	MTS
130	FEDERAL HOME LOAN BANK SYSTEM	06/18/10	2.75%	MTS
131	NORTHERN CALIF GAS AUTH NO 1 GGAS PROJECT REV BDS SERIES	07/01/27	2.59%	TMS
132	FNMA SF 30YR-(PUERTO RICO)	10/01/36	6.50%	MTS
133	U S TREASURY NOTE	05/31/12	4.75%	MTS
134	GOLD PC 30 YEAR - FHLMC	09/01/38	6.00%	MTS
135	FEDERAL NATIONAL MTGE ASSN-MTN	12/20/27	6.32%	MTS
136	GOLD PC 30 YEAR - FHLMC	02/01/36	5.00%	MTS
137	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
138	FEDERAL HOME LOAN BANK SYSTEM	06/10/16	5.38%	MTS
139	ALASKA INDL DEV & EXPT AUTH RE INDUSTRIAL DEV REV R/MD 2.66 04/01/2034	04/01/34	3.12%	TMS
140	ALASKA INDL DEV & EXPT AUTH RE INDUSTRIAL DEV REV R/MD 2.66 04/01/2034	04/01/34	3.12%	TMS
141	U.S. TREASURY BOND	08/15/21	8.13%	MTS
142	G1FB - Report Settlement Date balance	08/20/38	5.50%	MTS
143	FNMA 15 YEAR	12/01/17	5.50%	MTS
144	US TREAS INFLATION INDEX NOTE	04/15/11	2.38%	MTS
145	FNR 2007-109 WO FANNIE MAE	12/25/37	0.00%	MTS
146	UNITED STATES TREASURY BONDS R/MD 8.125 08/15/2019	08/15/19	8.13%	MTS
147	10 IO/20YEAR AM POOLS	08/01/37	6.50%	MTS
148	FNMA ARMS	08/01/38	5.17%	MTS
149	UNITED STATES TREASURY BONDS R/MD 7.625 02/15/2025	02/15/25	7.63%	MTS
150	FEDERAL HOME LOAN BANK SYSTEM	06/13/14	5.38%	MTS
151	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
152	U S TREASURY NOTE	09/30/12	4.25%	MTS
153	FNMA SF 30YR-(PUERTO RICO)	10/01/36	5.50%	MTS
154	FEDERAL HOME LOAN BANK SYSTEM	12/09/22	5.25%	MTS
155	FNMA SF 30 YEAR	04/01/36	5.50%	MTS
156	U S TREASURY NOTE	08/31/09	4.00%	MTS
157	GIANTS STADIUM LLC AUC28	04/01/47	2.24%	TMS
158	FNS 367 1 FANNIE MAE	01/03/36	0.00%	MTS
159	FNMA SF 30 YEAR	03/01/34	5.50%	MTS
160	FNMA 15 YEAR	01/01/21	5.00%	MTS
161	FNMA SF 30 YEAR	05/01/36	5.50%	MTS
162	GNR 2003-10 CM GOVT NATIONAL MORTGAGE (GNMA)	01/20/32	5.50%	MTS
163	U S TREASURY NOTE	08/31/10	2.38%	MTS
164	FNMA SF 30 YEAR	10/01/35	5.00%	MTS
165	FNR 2008-76 LA FANNIE MAE	09/25/23	5.50%	MTS
166	FNR 2007-103 AF FANNIE MAE	11/25/37	6.04%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
111	71,740,294	0.97	0.97	69,727,642	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
112	67,392,421	1.03	1.03	69,687,215	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
113	68,044,000	1.06	1.07	68,456,492	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
114	67,332,929	1.01	1.01	68,058,220	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
115	59,574,000	1.13	1.14	67,870,120	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
116	67,500,000	100.00	100.00	67,501,784	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
117	66,067,231	1.01	1.01	66,781,939	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
118	65,300,000	1.00	1.01	66,111,371	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
119	63,469,876	1.03	1.03	65,631,103	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
120	64,920,160	1.00	1.00	64,931,992	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
121	64,274,445	1.00	1.00	64,391,947	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
122	71,273,000	1.07	1.08	64,112,177	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
123	56,200,000	1.12	1.13	63,225,459	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
124	60,525,865	1.03	1.04	62,738,159	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
125	63,516,000	0.98	0.98	62,404,599	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
126	49,256,000	1.26	1.26	62,259,176	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
127	60,649,997	1.02	1.03	62,235,434	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
128	67,500,000	91.23	91.25	61,595,460	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
129	61,214,243	0.99	1.00	60,960,246	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
130	60,325,000	1.00	1.00	60,602,189	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
131	88,650,000	68.00	68.01	60,286,768	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
132	57,423,963	1.04	1.05	60,150,953	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
133	56,549,000	1.07	1.09	60,125,338	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
134	58,501,137	1.02	1.02	59,887,484	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
135	50,000,000	1.18	1.19	59,583,540	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
136	59,733,950	0.99	0.99	59,213,606	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
137	57,600,748	1.02	1.03	59,126,793	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
138	53,500,000	1.09	1.10	58,893,219	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
139	58,660,000	100.00	100.00	58,660,128	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
140	58,660,000	100.00	100.00	58,660,128	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
141	41,721,000	1.39	1.40	58,481,653	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
142	0	0.00	0.00	57,815,581	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
143	56,097,435	1.02	1.02	57,353,784	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
144	50,000,000	1.13	1.14	57,211,071	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
145	72,154,348	0.79	0.79	57,102,388	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
146	41,000,000	1.36	1.37	56,184,235	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
147	54,046,319	1.03	1.03	55,937,330	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
148	55,303,818	1.01	1.01	55,859,540	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
149	39,564,000	1.40	1.40	55,487,459	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
150	50,000,000	1.08	1.10	54,831,639	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
151	52,980,065	1.02	1.03	54,317,777	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
152	75,220,000	1.06	1.08	54,133,237	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
153	52,983,931	1.01	1.01	53,631,237	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
154	50,000,000	1.05	1.06	53,128,653	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
155	52,509,828	1.01	1.01	53,110,974	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
156	55,000,000	1.02	1.02	53,003,965	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
157	53,000,000	100.00	100.00	53,000,198	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
158	67,649,745	0.78	0.78	52,966,614	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
159	52,052,018	1.01	1.01	52,774,719	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
160	51,721,673	1.01	1.02	52,541,498	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
161	51,955,693	1.01	1.01	52,521,248	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
162	50,970,356	1.02	1.03	52,309,833	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
163	169,800,000	1.00	1.00	51,426,836	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
164	51,762,371	0.99	0.99	51,304,355	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
165	49,397,034	1.03	1.03	51,059,599	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
166	51,431,720	0.99	0.99	51,001,404	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
167	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
168	GM75	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
169	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
170	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
171	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
172	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
173	G1BI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
174	GMGN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
175	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
176	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
177	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
178	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
179	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
180	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
181	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
182	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
183	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
184	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
185	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
186	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
187	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
188	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
189	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
190	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
191	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
192	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
193	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
194	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
195	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
196	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
197	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
198	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
199	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
200	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
201	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
202	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
203	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
204	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
205	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
206	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
207	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
208	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
209	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
210	93118274	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
211	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
212	93160250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
213	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
214	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
215	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
216	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
217	G1G1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
218	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
219	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
220	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
221	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
222	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
167	LINEAR TRADING AMERICAS	AGENCIES	31398APG1	US31398APG12	31398APG1
168	LINEAR TRADING AMERICAS	AGENCIES	3133XBYM1	US3133XBYM16	3133XBYM1
169	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KSV1		G00782332
170	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31331Y4W7		31331Y4W7
171	LINEAR TRADING AMERICAS	COUPON TRADING	912828BR0	US912828BR04	912828BR0
172	LINEAR TRADING AMERICAS	COUPON TRADING	912828GS3	US912828GS32	912828GS3
173	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396H97		313396H97
174	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	373109BL0	US373109BL05	373109BL0
175	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HU7	US912828HU78	912828HU7
176	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410KJY1	US31410KJY10	N00889579
177	LINEAR TRADING AMERICAS	PASSTHRU JV	31410G2Q5		N00889183
178	LINEAR TRADING AMERICAS	COUPON TRADING	912803AY9	US912803AY96	912803AY9
179	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415P6Q6		N00985679
180	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DBY4	US31403DBY40	N00745355
181	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MX45		N00929599
182	LINEAR TRADING AMERICAS	AGENCIES	31359MEL3	US31359MEL37	31359MEL3
183	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810EP9	US912810EP94	912810EP9
184	LINEAR TRADING AMERICAS	AGENCIES	3133XJW38	US3133XJW388	3133XJW38
185	LINEAR TRADING AMERICAS	COUPON TRADING	912828AF7	US912828AF74	912828AF7
186	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128M6KW7		F00G04509
187	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410G2P7		N00889182
188	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3134A3ZJ8		3134A3ZJ8
189	LINEAR TRADING AMERICAS	PASSTHRU JV	31283HUA1		F00G01477
190	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371KY47		N00254631
191	MUNICIPALS AMERICA	MUNI CORPORATE	677525QG5	US677525QG54	33321260
192	LINEAR TRADING AMERICAS	COUPON TRADING	912828GW4		912828GW4
193	LINEAR TRADING AMERICAS	PASSTHRU JV	31410FST3		N00888030
194	LINEAR TRADING AMERICAS	AGENCIES	3133XL4N0		3133XL4N0
195	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DKZ1		N00745612
196	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414VBH8		N00977140
197	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403C2L4		N00745179
198	LINEAR TRADING AMERICAS	COUPON TRADING	912828JJ0	US912828JJ06	912828JJ0
199	LINEAR TRADING AMERICAS	COUPON TRADING	912828HG8	US912828HG84	912828HG8
200	LINEAR TRADING AMERICAS	COUPON TRADING	912810DT2	US912810DT26	912810DT2
201	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184XC6	US525184XC60	3BBZYG50
202	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415PFR4		N00984976
203	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TVJ9		N00934517
204	SP AMERICAS-TRADING	HOUSE-RISK	912828HS2	US912828HS23	912828HS2
205	LINEAR TRADING AMERICAS	COUPON TRADING	912810EN4	US912810EN47	912810EN4
206	LINEAR TRADING AMERICAS	AGENCIES	3133XFPR1		3133XFPR1
207	LINEAR TRADING AMERICAS	AGENCIES	31359MEU3	US31359MEU36	31359MEU3
208	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410KHP2		N00889538
209	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TTF0		N00934450
210	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	525184E45	US525184E452	3BCHMM60
211	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31385XRE9	US31385XRE93	N00555885
212	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	672440AU8	US672440AU81	3BCMXH20
213	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396X3E2		31396X3E2
214	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NWC5		N00257243
215	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	9128277L0	US9128277L09	9128277L0
216	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128UNB84		F00H09063
217	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3136F9RQ8	US3136F9RQ88	3136F9RQ8
218	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31391PTL0		N00672955
219	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFWR6		3136FFWR6
220	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQT5		N00990666
221	LINEAR TRADING AMERICAS	COUPON TRADING	912803AZ6	US912803AZ61	912803AZ6
222	MUNICIPALS AMERICA	MUNIS DERIVATIVES	951189AB5	US951189AB53	3BCFGY90

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
167	FEDERAL NATIONAL MORTGAGE ASSO	04/11/11	2.75%	MTS
168	FEDERAL HOME LOAN BANK SYSTEM	06/12/20	4.63%	MTS
169	GNMA SF 30 YEAR	05/15/38	5.50%	MTS
170	FFCB08-IA4 1 FEDERAL FARM CREDIT BANK	08/21/38	5.14%	MTS
171	U S TREASURY NOTE	11/15/13	4.25%	MTS
172	U S TREASURY NOTE	05/15/17	4.50%	MTS
173	FEDERAL HOME LOAN MTGE D/N	10/01/08	0.00%	MTS
174	GEORGETOWN UNIVERSITY SER B SAVRS	04/01/29	4.33%	MTS
175	U S TREASURY NOTE	03/31/10	1.75%	MTS
176	FNMA SF 30 YEAR NEWPFN30	05/01/38	6.00%	MTS
177	FNMA 15 YEAR	09/01/21	5.50%	MTS
178	W/PRIN STRIP 11-15-21	11/15/21	0.00%	MTS
179	FNMA SF 30YR-(PUERTO RICO)	10/01/36	6.00%	MTS
180	FNMA SF 30 YEAR	03/01/36	5.00%	MTS
181	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
182	FEDERAL NATIONAL MTGE ASSOC	06/01/17	0.00%	MTS
183	UNITED STATES TREASURY BONDS R/MD 7.125 02/15/2023	02/15/23	7.13%	MTS
184	FEDERAL HOME LOAN BANK SYSTEM	03/14/14	5.00%	MTS
185	US TREAS INFLATION INDEX NOTE	07/15/12	3.00%	MTS
186	GOLD PC 30 YEAR - FHLMC	03/01/38	7.50%	MTS
187	FNMA 15 YEAR	01/01/21	5.00%	MTS
188	FREDDIE MAC	09/14/29	0.00%	MTS
189	GOLD PC 30 YEAR - FHLMC	12/01/32	6.00%	MTS
190	FNMA 15 YEAR	02/01/18	5.00%	MTS
191	CINCINNATI GAS ELECT COMP PROJ	11/01/39	4.97%	TMS
192	U S TREASURY NOTE	06/30/12	4.88%	MTS
193	FNMA SF 30 YEAR	12/01/36	5.50%	MTS
194	FEDERAL HOME LOAN BANK SYSTEM	06/05/17	5.25%	MTS
195	FNMA SF 30 YEAR	07/01/34	5.00%	MTS
196	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
197	FNMA 15 YEAR	04/01/19	5.00%	MTS
198	U S TREASURY NOTE	08/31/10	2.38%	MTS
199	U S TREASURY NOTE	10/31/12	3.88%	MTS
200	U.S. TREASURY BOND	11/15/15	9.88%	MTS
201	LEHMAN MUN TR RCPTS VAR STS FLOATER TRS SER K41W REG D RELATED TO CALIF SUTTER HLTH R/MD 2.13 11/15/2046	11/15/46	2.13%	TMS
202	FNMA SF 30 YEAR NEWPFN30	07/01/38	6.50%	MTS
203	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
204	U S TREASURY NOTE	02/28/10	2.00%	MTS
205	U.S. TREASURY BOND	11/15/22	7.63%	MTS
206	FEDERAL HOME LOAN BANK SYSTEM	06/10/16	5.38%	MTS
207	FEDERAL NATIONAL MTG ASSN	05/15/29	6.25%	MTS
208	FNMA SF 30 YEAR	05/01/38	7.00%	MTS
209	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
210	LEHMAN MUN TR RCPTS VARIOUS STFLT-TR SER 2007-P86W REL TO TO CALIFORNIA ST R/MD 3.88 12/01/2029	12/01/29	3.88%	TMS
211	FNMA 15 YEAR	11/01/18	5.00%	MTS
212	OAKLAND CNTY MICH CTFS PARTN MEDICAL BENEFITS FUNDING TRUST	04/01/26	6.25%	TMS
213	FNR 2007-109 OA FANNIE MAE	12/25/37	0.00%	MTS
214	FNMA SF 30 YEAR	06/01/38	7.00%	MTS
215	U S TREASURY NOTE	02/15/12	4.88%	MTS
216	10 IO/20 YEAR AM POOLS	08/01/37	6.50%	MTS
217	FEDERAL NATIONAL MORTGAGE ASSO	06/10/20	6.85%	MTS
218	FNMA 15 YEAR	12/01/17	5.00%	MTS
219	FNS 391 PO1 FANNIE MAE	08/25/38	0.00%	MTS
220	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
221	W/PRIN STRIP 08-15-22	08/15/22	0.00%	MTS
222	WEST ALLIS WIS ST FAIR PARK EXPO-RMK R/MD 6.10 08/01/2028	08/01/28	6.10%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
167	50,000,000	0.99	1.01	50,306,054	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
168	50,000,000	0.99	1.01	50,267,188	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
169	49,453,982	1.01	1.01	50,252,758	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
170	50,000,000	1.00	1.00	50,171,004	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
171	53,974,000	1.06	1.08	50,138,827	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
172	60,387,000	1.06	1.08	50,075,454	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
173	50,000,000	1.00	1.00	49,956,517	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
174	49,750,000	1.00	1.00	49,905,400	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
175	59,550,000	0.99	1.00	49,559,524	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
176	48,098,472	1.02	1.02	49,298,554	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
177	48,190,178	1.02	1.02	49,269,437	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
178	87,701,000	0.56	0.56	49,201,401	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
179	47,619,564	1.03	1.03	48,986,270	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
180	49,249,968	0.99	0.99	48,820,604	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
181	47,785,339	1.01	1.01	48,311,156	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
182	70,001,000	0.68	0.68	47,873,691	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
183	36,704,000	1.31	1.31	47,839,675	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
184	43,325,000	1.06	1.09	47,079,757	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
185	35,834,000	1.29	1.30	46,541,482	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
186	43,853,940	1.06	1.06	46,407,518	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
187	45,484,428	1.01	1.02	46,205,387	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
188	200,000,000	0.23	0.23	46,100,000	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
189	44,823,007	1.03	1.03	46,070,931	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
190	45,742,512	1.01	1.01	46,060,169	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
191	46,000,000	100.00	100.00	46,000,191	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
192	65,794,000	1.08	1.09	45,913,503	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
193	45,259,765	1.01	1.01	45,752,432	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
194	41,735,000	1.08	1.10	45,741,470	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
195	45,669,648	0.99	0.99	45,379,891	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
196	43,525,965	1.04	1.04	45,171,299	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
197	44,460,400	1.01	1.02	45,165,128	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
198	148,050,000	1.00	1.00	44,839,476	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
199	46,235,000	1.04	1.06	44,538,029	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
200	32,797,000	1.41	1.44	44,288,980	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
201	43,160,000	100.00	100.00	43,160,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
202	41,374,623	1.04	1.04	42,938,634	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
203	41,348,426	1.04	1.04	42,935,626	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
204	76,700,000	1.00	1.00	42,602,018	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
205	33,675,000	1.36	1.39	42,389,113	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
206	38,245,000	1.09	1.10	42,100,396	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
207	34,544,000	1.19	1.21	41,963,871	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
208	39,780,903	1.05	1.05	41,884,456	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
209	40,275,736	1.04	1.04	41,881,355	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
210	41,780,000	100.00	100.00	41,780,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
211	40,524,590	1.01	1.02	41,166,932	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
212	40,300,000	101.26	101.29	40,820,568	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
213	52,964,231	0.77	0.77	40,594,226	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
214	38,485,214	1.05	1.05	40,520,253	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
215	44,948,000	1.07	1.08	40,432,058	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
216	38,897,186	1.03	1.03	40,221,682	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
217	41,342,000	0.97	0.97	40,198,951	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
218	39,286,828	1.01	1.02	39,909,552	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
219	49,745,455	0.80	0.80	39,795,880	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
220	38,182,829	1.04	1.04	39,637,954	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
221	73,200,000	0.54	0.54	39,570,456	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
222	40,795,000	96.86	96.87	39,517,913	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
223	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
224	93117108	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
225	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
226	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
227	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
228	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
229	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
230	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
231	GMGN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
232	93160266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
233	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
234	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
235	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
236	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
237	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
238	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
239	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
240	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
241	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
242	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
243	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
244	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
245	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
246	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
247	GMEB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
248	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
249	GM75	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
250	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
251	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
252	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
253	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
254	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
255	GMEB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
256	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
257	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
258	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
259	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
260	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
261	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
262	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
263	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
264	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
265	GMEB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
266	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
267	93117700	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
268	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
269	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
270	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
271	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
272	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
273	GMGN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
274	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
275	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
276	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
277	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
278	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
223	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36202EUL1		I00004187
224	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	649438FL7	US649438FL71	3BCRPF40
225	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	9128276T4	US9128276T44	9128276T4
226	LINEAR TRADING AMERICAS	AGENCIES	31358DDR2		31358DDR2
227	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MTN46		F00H01311
228	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31391PTN6		N00672957
229	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HWNR4		3128HWNR4
230	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MSV0		N00256232
231	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	254839J87	US254839J879	254839J87
232	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	939780D90	US939780D905	38493620
233	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DDX4	US31403DDX49	N00745418
234	LINEAR TRADING AMERICAS	PASSTHRU JV	31414F3S8		N00965309
235	MUNICIPALS AMERICA	MUNI CORPORATE	160900HY5	US160900HY55	31474560
236	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M5HJ2		F00G03533
237	LINEAR TRADING AMERICAS	COUPON TRADING	912828GU8		912828GU8
238	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NV77		N00257238
239	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	9128275N8	US9128275N82	9128275N8
240	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375YDF6		38375YDF6
241	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TDL4		N00934007
242	LINEAR TRADING AMERICAS	AGENCIES	31331V4Z6		31331V4Z6
243	LINEAR TRADING AMERICAS	AGENCIES	31359MXX6	US31359MXX63	31359MXX6
244	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31391JQJ2		N00668357
245	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402QR60		N00735009
246	LINEAR TRADING AMERICAS	AGENCIES	3133XFD60		3133XFD60
247	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FENW8		3136FENW8
248	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415TMN7		N00988765
249	LINEAR TRADING AMERICAS	AGENCIES	3133XFAY2		3133XFAY2
250	LINEAR TRADING AMERICAS	COUPON TRADING	912810FE3	US912810FE39	912810FE3
251	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128P7J79		F00C91186
252	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413MFJ1		N00949369
253	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M5GU8		F00G03511
254	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31339XRG1	US31339XRG15	31339XRG1
255	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HUJB8		3128HUJB8
256	LINEAR TRADING AMERICAS	COUPON TRADING	912828JJ0	US912828JJ06	912828JJ0
257	LINEAR TRADING AMERICAS	COUPON TRADING	912828CA6	US912828CA69	912828CA6
258	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413ESV8		N00943432
259	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415M2Y0		N00984691
260	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6K23		F00G04513
261	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31398ASE3	US31398ASE37	31398ASE3
262	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQR9		N00990664
263	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BVA5		F00N31509
264	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403DSA8		N00745813
265	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCP67		3136FCP67
266	MUNICIPALS AMERICA	MUNI CORPORATE	003450BM4	US003450BM44	37295770
267	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	106213FH9	US106213FH95	37688610
268	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FC5M4		3136FC5M4
269	LINEAR TRADING AMERICAS	PASSTHRU JV	3129276H4		F00A81772
270	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415TMM9		N00988764
271	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BVB3		F00N31510
272	LINEAR TRADING AMERICAS	AGENCIES	3133XRT83		3133XRT83
273	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	373109BJ5	US373109BJ58	373109BJ5
274	LINEAR TRADING AMERICAS	COUPON TRADING	912810EH7	US912810EH78	912810EH7
275	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RH98		N00986856
276	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HWJC2		3128HWJC2
277	LINEAR TRADING AMERICAS	COUPON TRADING	912810EA2	US912810EA26	912810EA2
278	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JJ0	US912828JJ06	912828JJ0

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
223	GNMA II-JUMBOS	07/20/38	5.50%	MTS
224	NEW YORK CITY N Y INDL DEV AGYCIVIC FAC BRONX PKG DEV R/MD 5.75 10/01/2027	10/01/27	5.75%	TMS
225	UNITED STATES TREASURY NOTE R/MD 5.00 02/15/2011	02/15/11	5.00%	MTS
226	FANNIE MAE PRINCIPAL STRIP	05/15/30	0.00%	MTS
227	10 IO/20 YEAR AM POOLS	09/01/37	6.50%	MTS
228	FNMA 15 YEAR	12/01/17	5.00%	MTS
229	FHS 245 PO FREDDIE MAC	04/25/37	0.00%	MTS
230	FNMA SF 30 YEAR	05/01/36	5.50%	MTS
231	DISTRICT OF COLUMBIA	08/01/38	6.22%	MTS
232	WASHINGTON ST HLTH CARE FACAU RV GROUP HLTH COOP PUGETSOUND	12/01/21	6.25%	TMS
233	FNMA SF 30 YEAR	04/01/36	5.50%	MTS
234	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
235	UNIVERSITY MED CHARLESTON B SAVRS	05/15/27	6.18%	TMS
236	GOLD PC 30 YEAR - FHLMC	06/01/36	6.00%	MTS
237	U S TREASURY NOTE	05/31/12	4.75%	MTS
238	FNMA 20 YEAR	06/01/28	5.00%	MTS
239	UNITED STATES TREASURY NOTES R/MD 6.00 08/15/2009	08/15/09	6.00%	MTS
240	GNR08-74 AH GOVT NATIONAL MORTGAGE (GNMA)	09/20/33	5.50%	MTS
241	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
242	FEDERAL FARM CREDIT BANK	09/26/17	5.20%	MTS
243	FEDERAL NATIONAL MORTGAGE ASSO	03/02/15	5.00%	MTS
244	FNMA 15 YEAR	12/01/17	5.00%	MTS
245	FNMA 15 YEAR	05/01/19	5.00%	MTS
246	FEDERAL HOME LOAN BANK SYSTEM	04/12/16	5.38%	MTS
247	FNS 379 1 FANNIE MAE	04/25/37	0.00%	MTS
248	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
249	FEDERAL HOME LOAN BANK SYSTEM	04/15/16	5.25%	MTS
250	UNITED STATES TREASURY BONDS R/MD 5.50 08/15/2028	08/15/28	5.50%	MTS
251	GOLD PC 20 YEAR - FHLMC	06/01/28	5.00%	MTS
252	10 IO/20YEAR AM POOLS	09/01/37	6.50%	MTS
253	GOLD PC 30 YEAR - FHLMC	10/01/37	6.00%	MTS
254	FEDERAL HOME LOAN BANKS	06/20/13	4.03%	MTS
255	FHS 248 IO FREDDIE MAC	12/15/37	5.50%	MTS
256	U S TREASURY NOTE	08/31/10	2.38%	MTS
257	U S TREASURY NOTE	02/15/14	4.00%	MTS
258	FNMA RELO 30 YEAR	08/01/37	5.00%	MTS
259	FNMA SF 30 YEAR NEWPFN30	07/01/38	6.50%	MTS
260	GOLD PC 30 YEAR - FHLMC	04/01/38	6.50%	MTS
261	FEDERAL NATIONAL MORTGAGE ASSO	06/18/10	3.50%	MTS
262	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
263	RELO FHLMC GOLD (30 YEAR)	06/01/38	5.00%	MTS
264	FNMA 15 YEAR	03/01/20	5.00%	MTS
265	FNS 371 1 FANNIE MAE	06/25/36	0.00%	MTS
266	ABILENE TEX HEALTH FACILITY DEV CORP SER-B-SAVRS	09/19/25	2.89%	TMS
267	BRAZOS RIVER AUTH TEX POLLUTN CTL REV ADJ-RFDG-TXU ELEC CO PJ-SER C R/MD 5.75 05/01/2036	05/01/36	5.75%	TMS
268	FNS 377 1 FANNIE MAE	10/25/36	0.00%	MTS
269	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
270	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
271	RELO FHLMC GOLD (30 YEAR)	06/01/38	5.00%	MTS
272	FEDERAL HOME LOAN BANKS	09/10/10	3.38%	MTS
273	GEORGETOWN UNIVERSITY SER A SAVRS	04/01/29	4.33%	MTS
274	UNITED STATES TREASURY BONDS R/MD 7.875 02/15/2021	02/15/21	7.88%	MTS
275	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
276	FHS 2006-244 FREDDIE MAC	11/25/36	0.00%	MTS
277	UNITED STATES TREASURY BONDS R/MD 9.125 05/15/2018	05/15/18	9.13%	MTS
278	U S TREASURY NOTE	08/31/10	2.38%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
223	39,302,482	1.00	1.00	39,403,433	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
224	41,000,000	94.69	94.71	38,832,889	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
225	40,087,000	1.06	1.07	38,628,304	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
226	109,000,000	0.35	0.35	38,514,173	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
227	37,099,948	1.03	1.03	38,363,246	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
228	37,710,745	1.01	1.02	38,308,486	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
229	50,607,295	0.75	0.75	38,173,352	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
230	37,619,631	1.01	1.01	38,029,133	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
231	37,925,000	1.00	1.00	37,951,202	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
232	37,490,000	100.00	100.02	37,496,777	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
233	37,033,096	1.01	1.01	37,457,061	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
234	36,160,018	1.02	1.02	37,062,229	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
235	36,750,000	100.00	100.00	36,751,178	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
236	35,343,773	1.02	1.03	36,250,483	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
237	33,870,000	1.07	1.09	36,012,046	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
238	36,053,251	0.99	1.00	35,914,921	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
239	46,944,000	1.03	1.04	35,895,968	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
240	35,000,000	1.02	1.02	35,856,345	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
241	34,078,528	1.04	1.04	35,485,094	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
242	32,205,000	1.08	1.10	35,470,456	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
243	33,214,000	1.06	1.06	35,331,554	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
244	34,714,952	1.01	1.02	35,265,208	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
245	34,631,408	1.01	1.02	35,180,340	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
246	31,500,000	1.09	1.11	34,911,306	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
247	44,077,734	0.79	0.79	34,872,458	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
248	33,419,832	1.04	1.04	34,683,142	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
249	31,950,000	1.06	1.08	34,640,732	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
250	36,062,000	1.15	1.15	34,584,230	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
251	34,651,305	0.99	1.00	34,507,526	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
252	33,291,474	1.03	1.03	34,456,300	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
253	33,521,721	1.02	1.03	34,377,393	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
254	34,520,000	0.98	0.99	34,296,430	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
255	156,567,255	0.22	0.22	34,279,010	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
256	113,069,000	1.00	1.00	34,244,882	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
257	33,130,000	1.05	1.05	34,081,184	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
258	34,020,188	0.99	0.99	33,827,200	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
259	32,419,842	1.04	1.04	33,645,351	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
260	32,303,346	1.03	1.04	33,473,978	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
261	32,960,000	1.00	1.01	33,238,787	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
262	32,218,883	1.02	1.03	33,032,389	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
263	33,208,410	0.99	0.99	32,994,083	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
264	32,324,366	1.01	1.02	32,836,730	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
265	40,158,684	0.82	0.82	32,769,109	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
266	32,700,000	100.00	100.00	32,700,341	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
267	35,045,000	92.84	92.86	32,543,831	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
268	42,527,644	0.76	0.76	32,388,035	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
269	31,174,818	1.03	1.04	32,304,553	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
270	31,082,834	1.04	1.04	32,257,803	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
271	32,079,751	0.99	0.99	31,872,708	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
272	31,500,000	1.00	1.01	31,749,651	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
273	31,650,000	1.00	1.00	31,748,862	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
274	23,035,000	1.36	1.37	31,535,427	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
275	30,003,649	1.04	1.04	31,199,765	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
276	38,959,523	0.80	0.80	31,110,010	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
277	21,350,000	1.43	1.46	30,930,634	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
278	102,000,000	1.00	1.00	30,892,445	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
279	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
280	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
281	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
282	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
283	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
284	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
285	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
286	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
287	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
288	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
289	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
290	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
291	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
292	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
293	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
294	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
295	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
296	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
297	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
298	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
299	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
300	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
301	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
302	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
303	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
304	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
305	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
306	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
307	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
308	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
309	GANN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
310	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
311	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
312	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
313	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
314	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
315	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
316	93118288	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
317	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
318	G1GE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
319	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
320	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
321	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
322	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
323	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
324	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
325	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
326	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
327	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
328	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
329	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
330	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
331	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
332	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
333	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
334	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
279	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NBK1		N00929842
280	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415LM46		N00983379
281	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465139RZ8	US465139RZ82	465139RZ8
282	LINEAR TRADING AMERICAS	AGENCIES	465139EB5		465139EB5
283	LINEAR TRADING AMERICAS	PASSTHRU JV	31402Q7D7		N00735392
284	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397JFH2		31397JFH2
285	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MRZ2		31397MRZ2
286	MUNICIPALS AMERICA	SHORT TERM	45129YVJ2	US45129YVJ27	3BDPGK70
287	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WUU7		31397WUU7
288	LINEAR TRADING AMERICAS	AGENCIES	880591EA6	US880591EA61	880591EA6
289	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31376J5H8		N00357348
290	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31398ARU8		31398ARU8
291	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQ57		N00990676
292	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371M3A3		N00256493
293	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BS2		F00A81849
294	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FYQ8		N00965219
295	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MMG9	US31371MMG95	N00256059
296	LINEAR TRADING AMERICAS	AGENCIES	46513EJX1	US46513EJX13	46513EJX1
297	LINEAR TRADING AMERICAS	AGENCIES	31398APV8		31398APV8
298	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BG8		F00A81839
299	LINEAR TRADING AMERICAS	COUPON TRADING	912828HA1		912828HA1
300	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YDR7	US31282YDR71	31282YDR7
301	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31349UTS7		F00783261
302	LINEAR TRADING AMERICAS	AGENCIES	880591CK6		880591CK6
303	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EVH9	US36202EVH97	I00004216
304	MUNICIPALS AMERICA	MUNI CORPORATE	45200KZ35	US45200KZ355	37011850
305	MUNICIPALS AMERICA	MUNI CORPORATE	91411XAA7	US91411XAA72	36155780
306	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403DC80		N00745395
307	LINEAR TRADING AMERICAS	COUPON TRADING	912810PS1		912810PS1
308	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396X3G7		31396X3G7
309	SP AMERICAS-TRADING	PRIME-AMERICAS	912803AY9	US912803AY96	912803AY9
310	LINEAR TRADING AMERICAS	COUPON TRADING	912828FW5	US912828FW52	912828FW5
311	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393RY20		31393RY20
312	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396VSW9		31396VSW9
313	LINEAR TRADING AMERICAS	AGENCIES	31331XS52		31331XS52
314	MUNICIPALS AMERICA	MUNI CORPORATE	160900HX7	US160900HX72	31474590
315	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MMG9	US31371MMG95	N00256059
316	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	52522NNW5	US52522NNW55	3BDBBS20
317	MUNICIPALS AMERICA	MUNIS DERIVATIVES	913366BV1	US913366BV12	3BCDNW70
318	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCP75		3136FCP75
319	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396VNU8		31396VNU8
320	LINEAR TRADING AMERICAS	AGENCIES	912828JJ0	US912828JJ06	912828JJ0
321	LINEAR TRADING AMERICAS	COUPON TRADING	912828JJ0	US912828JJ06	912828JJ0
322	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412SV28		N00933633
323	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394P6L2		31394P6L2
324	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GW90		N00889072
325	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SUR1		N00988092
326	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BW3		F00A81853
327	MUNICIPALS AMERICA	MUNI CORPORATE	162362FR3	US162362FR38	31103150
328	LINEAR TRADING AMERICAS	COUPON TRADING	912810ED6	US912810ED64	912810ED6
329	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MTN61		F00H01313
330	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TVL4		N00934519
331	LINEAR TRADING AMERICAS	AGENCIES	3133MNVV0	US3133MNVV09	3133MNVV0
332	LINEAR TRADING AMERICAS	PASSTHRU JV	31406NK45		N00814915
333	LINEAR TRADING AMERICAS	AGENCIES	3133XEWA3		3133XEWA3
334	LINEAR TRADING AMERICAS	AGENCIES	31359MC92	US31359MC921	31359MC92

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
279	FNMA SF 30 YEAR	08/01/38	6.00%	MTS
280	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
281	STATE OF ISRAEL AID CL 11-Z ZERO COUPON GUARANTEED NOTES	11/15/09	0.00%	MTS
282	GOVERNMENT OF ISRAEL-AID ZERO COUPON AID/GTC	02/15/15	0.00%	MTS
283	FNMA 15 YEAR	02/01/20	5.50%	MTS
284	FHR 3330 GB FREDDIE MAC	07/15/30	5.50%	MTS
285	FNR 2008-76 GF FANNIE MAE	09/01/18	2.95%	MTS
286	IDAHO HSG & FIN ASSN SINGLE VAR RATE BONDS 08 SER B-1(AMT)	07/01/39	2.05%	TMS
287	FHR 3469 PD FREDDIE MAC	08/15/38	5.00%	MTS
288	TENNESSEE VALLEY AUTHORITY	07/18/17	5.50%	MTS
289	FNMA 15 YEAR	02/01/18	5.00%	MTS
290	FEDERAL NATIONAL MORTGAGE ASSO	06/10/11	3.75%	MTS
291	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
292	10 IO/20YEAR AM POOLS	11/01/36	6.50%	MTS
293	GOLD PC 30 YEAR - FHLMC	09/01/38	6.00%	MTS
294	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
295	FNMA SF 30 YEAR	01/01/36	5.50%	MTS
296	ISRAEL GOVERNMENT AID BOND 5.500% 20240426	04/26/24	5.50%	MTS
297	FEDERAL NATIONAL MORTGAGE ASSO	05/20/10	2.38%	MTS
298	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
299	U S TREASURY NOTE	08/15/17	4.75%	MTS
300	FHR-231 IO FREDDIE MAC	06/30/35	0.00%	MTS
301	FHLMC ARMS	05/01/38	4.49%	MTS
302	TENNESSEE VALLEY AUTHORITY	04/01/36	5.98%	MTS
303	GAWA - Report Settlement Date balance	08/20/38	6.00%	MTS
304	ILLINOIS HEALTH FACILITIES ROCKFORD 94-SAVRS	08/15/24	3.24%	TMS
305	UNIVERSITY MED & DENTISTRY NJ	06/01/31	6.16%	TMS
306	FNMA 15 YEAR	04/01/20	4.50%	MTS
307	US TREAS INFLATION INDEX NOTE	01/15/27	2.38%	MTS
308	FNR 2007-109 LO FANNIE MAE	12/25/37	0.00%	MTS
309	W/PRIN STRIP 11-15-21	11/15/21	0.00%	MTS
310	U S TREASURY NOTE	10/31/11	4.63%	MTS
311	FHR 2631 SA FREDDIE MAC	06/15/33	10.33%	MTS
312	FNR 2007-39 GO FANNIE MAE	05/01/37	0.00%	MTS
313	FEDERAL FARM CREDIT BANK	08/01/17	5.55%	MTS
314	UNIVERSITY MED CHARLESTON A SAVRS	05/15/24	6.18%	TMS
315	GAWA - Report Settlement Date balance	01/01/36	5.50%	MTS
316	VIRGINA ST HSG LEH MUNI TR RCPRCPT FLOATERS-TRS-SER P32W R/MD 3.85 01/01/2017	01/01/17	3.85%	TMS
317	UNIV CALIF REGTS MED CTR POOLED SER C-2	05/15/43	2.62%	TMS
318	FNS 371 2 FANNIE MAE	06/25/36	6.50%	MTS
319	FNR 2007-26 BA FANNIE MAE	05/25/29	5.50%	MTS
320	U S TREASURY NOTE	08/31/10	2.38%	MTS
321	U S TREASURY NOTE	08/31/10	2.38%	MTS
322	FNMA ARMS	08/01/38	5.18%	MTS
323	FHR 2728 PG FREDDIE MAC	08/15/32	5.00%	MTS
324	FNMA SF 30 YEAR	12/01/37	6.50%	MTS
325	FNMA ARMS	08/01/38	5.00%	MTS
326	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
327	CHATTANOOGA TN	10/01/23	4.35%	TMS
328	UNITED STATES TREASURY BONDS R/MD 8.125 08/15/2019	08/15/19	8.13%	MTS
329	10 IO/20 YEAR AM POOLS	09/01/37	6.50%	MTS
330	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
331	FEDERAL HOME LOAN BANK	05/15/12	5.75%	MTS
332	FNMA SF 30 YEAR	03/01/35	5.50%	MTS
333	FEDERAL HOME LOAN BANK SYSTEM	03/12/21	5.00%	MTS
334	FEDERAL NATIONAL MORTGAGE ASSO	05/15/10	4.13%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
279	30,007,642	1.02	1.03	30,792,064	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
280	29,636,891	1.04	1.04	30,757,201	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
281	31,676,000	0.97	0.97	30,754,261	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
282	38,251,000	0.79	0.79	30,394,960	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
283	29,477,329	1.02	1.02	30,272,603	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
284	30,177,000	1.00	1.00	30,140,169	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
285	30,000,000	1.00	1.00	30,108,083	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
286	30,000,000	100.00	100.00	30,000,213	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
287	30,970,000	0.97	0.97	29,977,094	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
288	27,020,000	1.10	1.11	29,944,947	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
289	29,268,189	1.01	1.02	29,732,111	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
290	29,500,000	1.00	1.01	29,700,477	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
291	28,888,902	1.02	1.03	29,644,080	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
292	28,558,496	1.03	1.03	29,557,721	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
293	28,681,270	1.02	1.03	29,413,386	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
294	28,258,984	1.02	1.03	29,007,663	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
295	28,301,127	1.01	1.01	28,617,031	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
296	25,166,000	1.11	1.14	28,591,811	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
297	28,411,000	0.99	1.00	28,457,286	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
298	27,363,386	1.04	1.04	28,394,891	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
299	60,000,000	1.08	1.09	28,060,243	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
300	122,768,632	0.23	0.23	27,920,605	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
301	28,018,275	0.99	1.00	27,907,064	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
302	23,050,000	1.18	1.21	27,892,849	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
303	0	0.00	0.00	27,814,920	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
304	27,650,000	100.00	100.00	27,650,809	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
305	27,250,000	100.00	100.01	27,251,559	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
306	27,069,198	1.00	1.00	27,105,995	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
307	24,082,000	1.12	1.12	27,006,570	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
308	35,237,666	0.77	0.77	26,991,949	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
309	48,100,000	0.56	0.56	26,984,725	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
310	35,184,000	1.06	1.08	26,949,706	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
311	27,037,881	0.99	1.00	26,903,593	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
312	37,534,770	0.72	0.72	26,902,832	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
313	24,280,000	1.10	1.11	26,864,732	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
314	26,850,000	100.00	100.00	26,851,178	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
315	0	0.00	0.00	26,803,953	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
316	26,425,000	100.00	100.00	26,425,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
317	34,070,000	77.00	77.00	26,234,656	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
318	116,895,294	0.22	0.22	26,204,503	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
319	25,926,000	1.00	1.00	25,926,765	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
320	85,441,000	1.00	1.00	25,877,269	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
321	84,190,000	1.00	1.00	25,498,382	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
322	25,183,808	1.01	1.01	25,432,541	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
323	25,566,000	0.99	0.99	25,427,162	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
324	38,253,453	1.03	1.04	25,338,208	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
325	24,919,084	1.00	1.01	25,090,899	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
326	24,023,958	1.04	1.04	24,928,339	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
327	24,900,000	100.00	100.00	24,900,181	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
328	18,135,000	1.36	1.37	24,851,246	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
329	23,894,935	1.03	1.03	24,708,586	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
330	23,739,621	1.04	1.04	24,686,017	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
331	22,500,000	1.08	1.10	24,661,184	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
332	24,367,235	1.01	1.01	24,646,198	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
333	24,000,000	1.03	1.03	24,646,035	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
334	23,728,000	1.02	1.04	24,577,961	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
335	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
336	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
337	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
338	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
339	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
340	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
341	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
342	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
343	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
344	93118144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
345	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
346	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
347	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
348	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
349	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
350	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
351	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
352	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
353	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
354	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
355	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
356	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
357	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
358	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
359	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
360	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
361	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
362	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
363	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
364	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
365	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
366	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
367	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
368	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
369	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
370	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
371	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
372	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
373	93160250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
374	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
375	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
376	G1F9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
377	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
378	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
379	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
380	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
381	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
382	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
383	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
384	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
385	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
386	93160250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
387	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
388	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
389	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
390	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
335	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BVC1		F00N31511
336	LINEAR TRADING AMERICAS	AGENCIES	31331XT85		31331XT85
337	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BE3		F00A81837
338	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413CHE2		N00941329
339	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BD5		F00A81836
340	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KLK8		N00889630
341	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410KE75		N00889458
342	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TTE3		N00934449
343	LINEAR TRADING AMERICAS	COUPON TRADING	912828GF1		912828GF1
344	MUNICIPALS AMERICA	MUNI CORPORATE	64949TAD8	US64949TAD81	34483850
345	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395NVG9		31395NVG9
346	LINEAR TRADING AMERICAS	AGENCIES	3133XHRJ3	US3133XHRJ30	3133XHRJ3
347	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HWPJ0		3128HWPJ0
348	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795S28		912795S28
349	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LDUC6		F00A79579
350	LINEAR TRADING AMERICAS	AGENCIES	31331XFK3		31331XFK3
351	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375XNY6		38375XNY6
352	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BV5		F00A81852
353	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BVH0		F00N31516
354	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X7J39	US3128X7J397	3128X7J39
355	LINEAR TRADING AMERICAS	AGENCIES	3133XN5N5		3133XN5N5
356	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828EJ5	US912828EJ50	912828EJ5
357	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NLE7	US52522NLE75	3BCXDS20
358	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412NCD6		N00929868
359	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BVK3		F00N31518
360	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415S2D3		N00988272
361	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HLD4	US60416HLD43	3BCFSC20
362	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YEY4		31396YEY4
363	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NFY0	US52522NFY04	3BCWHR90
364	LINEAR TRADING AMERICAS	COUPON TRADING	912810FQ6	US912810FQ68	912810FQ6
365	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396KNE8		31396KNE8
366	LINEAR TRADING AMERICAS	AGENCIES	31331V3M6		31331V3M6
367	LINEAR TRADING AMERICAS	COUPON TRADING	912828BH2		912828BH2
368	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NMY2	US52522NMY21	3BCYDS50
369	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810EZ7		912810EZ7
370	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6D96		F00G04328
371	LINEAR TRADING AMERICAS	COUPON TRADING	912810EG9	US912810EG95	912810EG9
372	LINEAR TRADING AMERICAS	AGENCIES	31331XKA9		31331XKA9
373	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	672440AT1	US672440AT19	3BCMXH80
374	MUNICIPALS AMERICA	MUNI CORPORATE	452001ZP8	US452001ZP87	29016160
375	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415QZ66		N00986465
376	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396XP81		31396XP81
377	LINEAR TRADING AMERICAS	PASSTHRU JV	31410G4H3		N00889224
378	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	14052TBN3	US14052TBN37	37114230
379	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184XD4	US525184XD44	3BBZYG40
380	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JAK2		N00909110
381	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GE66		N00888557
382	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	5251842U0	US5251842U08	3BCZFX40
383	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MRV1		31397MRV1
384	LINEAR TRADING AMERICAS	AGENCIES	880591DX7	US880591DX73	880591DX7
385	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	15189VAC6	US15189VAC63	32107080
386	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	672440AV6	US672440AV64	3BCMXH70
387	MUNICIPALS AMERICA	PROPRIETARY	525184ZA8	US525184ZA86	3BCFJY00
388	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402RP86		N00735847
389	LINEAR TRADING AMERICAS	PASSTHRU JV	31297RTF4		F00A35950
390	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HE3		912828HE3

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
335	RELO FHLMC GOLD (30 YEAR)	06/01/38	5.00%	MTS
336	FEDERAL FARM CREDIT BANK	08/03/37	5.70%	MTS
337	GOLD PC 30 YEAR - FHLMC	09/01/38	5.50%	MTS
338	10 IO/20YEAR AM POOLS	07/01/37	6.50%	MTS
339	GOLD PC 30 YEAR - FHLMC	09/01/38	5.50%	MTS
340	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
341	FNMA 15 YEAR	03/01/21	4.50%	MTS
342	FNMA SF 30 YEAR	10/01/38	6.50%	MTS
343	U S TREASURY NOTE	01/31/12	4.75%	MTS
344	NY INSTITUTE OF TECHNOLOGY	03/01/16	6.16%	TMS
345	FNR 2006-60 DO FANNIE MAE	04/25/35	0.00%	MTS
346	FEDERAL HOME LOAN BANK SYSTEM	12/10/21	5.00%	MTS
347	FHS 246 PO FREDDIE MAC	05/15/37	0.00%	MTS
348	U S TREASURY BILL	08/27/09	0.00%	MTS
349	GOLD PC 30 YEAR - FHLMC	07/01/38	6.50%	MTS
350	FEDERAL FARM CREDIT BANK	10/05/21	5.03%	MTS
351	GNR08-74 CA GOVT NATIONAL MORTGAGE (GNMA)	09/16/38	5.00%	MTS
352	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
353	RELO FHLMC GOLD (30 YEAR)	07/01/38	5.00%	MTS
354	FREDDIE MAC	06/26/15	5.50%	MTS
355	FEDERAL HOME LOAN BANK SYSTEM	12/08/17	5.00%	MTS
356	U S TREASURY NOTE	10/15/10	4.25%	MTS
357	LEHMAN MUN TR RCPTS VAR FLT TR SER 2008-F100W RELATED TO MONTANA ST HEALTH FAC AUTH FACR/MD 3.20 08/01/2014	08/01/14	3.20%	TMS
358	FNMA SF 30 YEAR	08/01/38	7.00%	MTS
359	RELO FHLMC GOLD (30 YEAR)	07/01/38	5.00%	MTS
360	FNMA SF 30 YEAR NEWPFN30	09/01/38	6.50%	MTS
361	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2037	05/01/37	5.50%	TMS
362	FNR08-1 MO FANNIE MAE	02/25/38	0.00%	MTS
363	LEHMAN MUN TR RCPTS VARIOUS FLT-TR SER 2008-P13W REL TO LOUISIANA PUB FACS AUTH REV R/MD 2.45 05/15/2027	05/15/27	2.45%	TMS
364	UNITED STATES TREASURY BOND INFLATION INDEXED R/MD 3.375 04/15/2032	04/15/32	3.38%	MTS
365	FNR 2006-74 EP FANNIE MAE	08/25/36	5.50%	MTS
366	FEDERAL FARM CREDIT BANK	01/06/16	5.25%	MTS
367	U S TREASURY NOTE	08/15/13	4.25%	MTS
368	LEHMAN MUN TR RCPTS VARIOUS FLT-TR SER 2008-K37W REL TO CALIFORNIA ST UNIV REV R/MD 2.95 11/01/2033	11/01/33	2.95%	TMS
369	U.S. TREASURY BOND	02/15/27	6.63%	MTS
370	GOLD PC 30 YEAR - FHLMC	04/01/38	6.00%	MTS
371	UNITED STATES TREASURY BONDS R/MD 8.75 08/15/2020	08/15/20	8.75%	MTS
372	FEDERAL FARM CREDIT BANK	12/27/16	4.95%	MTS
373	OAKLAND CNTY MICH CTFS PARTN R/MD 6.25 04/01/2025	04/01/25	0.00%	TMS
374	ILLINOIS COLLEGE OF OPTOMETRY SAVRS	04/01/28	2.89%	TMS
375	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
376	FNR 2007-103 HI FANNIE MAE	11/01/37	1.92%	MTS
377	FNMA SF 30 YEAR	01/01/37	5.50%	MTS
378	CAPITAL TR AGY FLA MULTIFAMILYFLTG RATE TR RCPTS-F 7 REG D R/MD 3.20 11/01/2036	11/01/36	3.20%	TMS
379	LEHMAN MUN TR RCPTS VAR STS RI TRS SER K41W 144A RELATED TO CALIF SUTTER HLTH R/MD 10.85 11/15/2046	11/15/46	10.85%	TMS
380	FNMA SF 30YR-(PUERTO RICO)	10/01/37	6.50%	MTS
381	FNMA 15 YEAR	03/01/20	5.50%	MTS
382	LEHMAN MUN TR RCPTS VARIOUS STFLOATER-TR SER 2007-K90W RELATTO ST JOSEPH CNTY IND HOSP AUTR/MD 3.47 08/15/2046	08/15/46	3.47%	TMS
383	FNR 2008-76 EF FANNIE MAE	09/01/18	2.80%	MTS
384	TENNESSEE VALLEY AUTHORITY	06/15/35	4.65%	MTS
385	CENTERPOINT INTERMODAL CTR PROGAM TR ILL FLTR-TRS-SER F3 REG D R/MD 3.20 06/15/2023	06/15/23	3.20%	TMS
386	OAKLAND CNTY MICH CTFS PARTN MEDICAL BENEFITS FUNDING	04/01/27	6.25%	TMS
387	LEHMAN MUN TR RCPTS VAR STS FLOATER-TRS-SER P70W-REG D RELATED TO FLA HSG FIN CORP R/MD 3.98 01/01/2048	01/01/48	3.98%	TMS
388	FNMA 15 YEAR	12/01/18	5.00%	MTS
389	GOLD PC 30 YEAR - FHLMC	07/01/35	5.00%	MTS
390	U S TREASURY NOTE	09/30/12	4.25%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
335	24,651,539	0.99	0.99	24,492,438	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
336	21,226,000	1.14	1.15	24,429,380	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
337	24,074,126	1.01	1.01	24,292,068	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
338	23,470,097	1.03	1.03	24,291,286	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
339	23,717,348	1.01	1.01	23,932,060	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
340	22,904,451	1.03	1.04	23,763,110	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
341	23,645,580	1.00	1.00	23,677,724	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
342	22,716,300	1.04	1.04	23,625,539	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
343	33,333,000	1.07	1.08	23,625,441	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
344	23,550,000	100.00	100.01	23,551,347	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
345	28,341,782	0.83	0.83	23,541,420	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
346	22,460,000	1.02	1.04	23,311,169	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
347	28,514,879	0.82	0.82	23,258,616	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
348	24,000,000	0.98	0.98	23,189,877	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
349	22,316,271	1.03	1.04	23,131,958	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
350	22,022,000	1.03	1.05	23,117,252	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
351	22,750,000	1.01	1.02	23,116,113	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
352	22,068,632	1.04	1.04	22,899,405	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
353	22,939,522	0.99	0.99	22,791,470	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
354	22,222,000	1.00	1.02	22,579,095	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
355	21,000,000	1.06	1.08	22,575,835	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
356	32,163,000	1.04	1.06	22,512,174	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
357	22,375,000	100.00	100.00	22,375,574	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
358	21,188,770	1.05	1.05	22,309,200	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
359	22,136,819	0.99	0.99	21,993,949	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
360	21,181,768	1.04	1.04	21,982,464	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
361	24,725,000	88.84	88.86	21,971,439	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
362	28,519,933	0.77	0.77	21,845,718	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
363	21,775,000	100.00	100.00	21,775,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
364	79,930,000	1.51	1.53	21,644,382	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
365	21,753,000	0.99	0.99	21,586,835	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
366	19,950,000	1.07	1.08	21,448,037	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
367	32,646,000	1.06	1.06	21,384,902	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
368	21,360,000	100.00	100.00	21,360,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
369	16,650,000	1.29	1.29	21,244,524	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
370	20,591,994	1.03	1.03	21,199,155	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
371	14,600,000	1.44	1.45	21,102,424	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
372	19,720,000	1.06	1.07	21,093,156	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
373	20,820,000	101.26	101.29	21,088,886	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
374	21,050,000	100.00	100.00	21,050,540	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
375	20,150,999	1.04	1.04	20,912,732	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
376	406,366,480	0.05	0.05	20,821,162	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
377	20,491,898	1.01	1.01	20,726,495	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
378	20,655,000	100.00	100.00	20,655,838	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
379	21,585,000	95.21	95.21	20,551,510	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
380	19,487,032	1.04	1.05	20,412,446	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
381	19,772,316	1.02	1.02	20,305,757	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
382	20,250,000	100.00	100.00	20,250,582	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
383	20,000,000	1.00	1.00	20,032,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
384	20,125,000	0.98	0.99	19,982,999	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
385	19,975,000	100.00	100.01	19,976,206	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
386	19,705,000	101.26	101.29	19,959,486	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
387	19,895,000	100.00	100.01	19,895,625	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
388	19,561,385	1.01	1.02	19,871,447	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
389	20,002,644	0.99	0.99	19,828,401	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
390	27,500,000	1.06	1.08	19,790,801	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
391	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
392	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
393	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
394	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
395	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
396	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
397	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
398	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
399	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
400	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
401	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
402	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
403	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
404	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
405	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
406	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
407	93114449	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
408	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
409	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
410	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
411	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
412	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
413	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
414	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
415	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
416	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
417	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
418	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
419	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
420	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
421	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
422	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
423	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
424	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
425	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
426	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
427	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
428	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
429	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
430	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
431	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
432	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
433	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
434	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
435	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
436	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
437	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
438	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
439	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
440	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
441	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
442	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
443	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
444	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
445	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
446	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
391	LINEAR TRADING AMERICAS	AGENCIES	3133XHW57	US3133XHW572	3133XHW57
392	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMJX2		F00G18277
393	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	91412FXP7	US91412FXP79	37677220
394	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	656178BE9	US656178BE99	656178BE9
395	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397EGM1		31397EGM1
396	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JJ0	US912828JJ06	912828JJ0
397	LINEAR TRADING AMERICAS	PASSTHRU JV	31413LJF7		N00948562
398	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402QZU8		N00735255
399	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413LEJ4		N00948437
400	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NMC0	US52522NMC01	3BCXNX20
401	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HU7	US912828HU78	912828HU7
402	LINEAR TRADING AMERICAS	AGENCIES	31331XKB7		31331XKB7
403	MUNICIPALS AMERICA	MUNIS DERIVATIVES	911759JP4		911759JP4
404	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397FKX9		31397FKX9
405	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HUZX2		3128HUZX2
406	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	047870GN4	US047870GN47	29562100
407	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	513795CV4	US513795CV44	27780630
408	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	930868AZ7	US930868AZ73	930868AZ7
409	LINEAR TRADING AMERICAS	AGENCIES	880591DS8	US880591DS88	880591DS8
410	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31331YT91		31331YT91
411	LINEAR TRADING AMERICAS	PASSTHRU JV	31288CUB5		F00C74178
412	LINEAR TRADING AMERICAS	COUPON TRADING	912810EZ7		912810EZ7
413	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PMJ4		N00985161
414	LINEAR TRADING AMERICAS	AGENCIES	3133XP2W3	US3133XP2W36	3133XP2W3
415	LINEAR TRADING AMERICAS	PASSTHRU JV	31413HGP7		N00945806
416	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SSD5		N00988016
417	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415S5X6		N00988362
418	LINEAR TRADING AMERICAS	AGENCIES	3133X72S2		3133X72S2
419	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6MC9		F00G04555
420	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7J79		F00C91186
421	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36225B7G7		G00781795
422	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BC7		F00A81835
423	LINEAR TRADING AMERICAS	COUPON TRADING	912810DZ8	US912810DZ85	912810DZ8
424	LINEAR TRADING AMERICAS	AGENCIES	31358BAA6	US31358BAA61	31358BAA6
425	LINEAR TRADING AMERICAS	AGENCIES	3137EAAZ2	US3137EAAZ27	3137EAAZ2
426	MUNICIPALS AMERICA	MUNIS DERIVATIVES	911759JQ2		911759JQ2
427	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MGC5		31397MGC5
428	MUNICIPALS AMERICA	PROPRIETARY	52520GAJ5	US52520GAJ58	29764070
429	LINEAR TRADING AMERICAS	AGENCIES	3133XHK68	US3133XHK684	3133XHK68
430	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M5KM1		F00G03600
431	MUNICIPALS AMERICA	PROPRIETARY	339733AL1	US339733AL19	35192500
432	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	64983PGM7	US64983PGM77	28562370
433	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396VJA7		31396VJA7
434	LINEAR TRADING AMERICAS	PASSTHRU JV	312928MR2		F00A82168
435	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LKB4		31397LKB4
436	LINEAR TRADING AMERICAS	PASSTHRU JV	31414J2U6		N00967987
437	LINEAR TRADING AMERICAS	AGENCIES	3133XMTE1		3133XMTE1
438	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828HU7	US912828HU78	912828HU7
439	LINEAR TRADING AMERICAS	PASSTHRU JV	31413HNL8		N00945995
440	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCXK7	US3136FCXK74	3136FCXK7
441	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RJ54		N00986884
442	LINEAR TRADING AMERICAS	AGENCIES	3133XD2Y6	US3133XD2Y63	3133XD2Y6
443	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WFS9		31397WFS9
444	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NME6	US52522NME66	3BCXNX00
445	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412L7L8		N00928899
446	MUNICIPALS AMERICA	PROPRIETARY	88271HCP2	US88271HCP29	31947430

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
391	FEDERAL HOME LOAN BANK SYSTEM	12/13/13	4.88%	MTS
392	GOLD PC 15 YEAR - FHLMC	07/01/23	4.00%	MTS
393	UNIVERSITY CALIF G/O TR RCPTS -K 11-REG D R/MD 2.50 05/15/2038	05/15/38	2.50%	TMS
394	NORMAN OKLA REGL HOSP AUTH SAVERS-SER B	09/01/22	4.16%	MTS
395	FHR 3254 QE FREDDIE MAC	11/15/36	6.00%	MTS
396	U S TREASURY NOTE	08/31/10	2.38%	MTS
397	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
398	FNMA 15 YEAR	02/01/20	4.50%	MTS
399	10 IO/20YEAR AM POOLS	09/01/37	6.50%	MTS
400	LEHMAN MUN TR RCPTS VARIOUS FLT-TR SER 2008-K34W REL TO CONNECTICUT ST HEALTH & EDL R/MD 2.45 07/01/2042	07/01/42	2.45%	TMS
401	U S TREASURY NOTE	03/31/10	1.75%	MTS
402	FEDERAL FARM CREDIT BANK	12/27/18	5.05%	MTS
403	US DEPARTMENT OF HOUSING AND U	08/01/14	4.14%	MTS
404	FHR 3284 BC FREDDIE MAC	04/15/37	4.50%	MTS
405	FHR 255-16 FREDDIE MAC	06/15/38	6.00%	MTS
406	ATLANTA GA WTR & WASTE WTR FLTG RATE TR RCPTS 200 6-K2 REG D R/MD 3.20 11/01/2043	11/01/43	3.20%	TMS
407	LANCASTER CALIF REDEV AGY MULTIFAMILY HSG REV SUB SUNSET PROJS-SER B R/MD 10.00 08/15/2033	08/15/33	10.00%	TMS
408	CAROLINA POWER & LIGHT SER B SAVRS	05/01/24	2.89%	MTS
409	TENNESSEE VALLEY AUTHORITY	12/15/16	4.88%	MTS
410	FFCB 2008-IA1 1 FEDERAL FARM CREDIT BANK	11/21/14	4.60%	MTS
411	GOLD PC 30 YEAR - FHLMC	12/01/32	6.00%	MTS
412	U.S. TREASURY BOND	02/15/27	6.63%	MTS
413	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
414	FEDERAL HOME LOAN BANK SYSTEM	02/27/13	3.38%	MTS
415	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
416	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
417	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
418	FEDERAL HOME LOAN BANK SYSTEM	05/15/19	5.38%	MTS
419	GOLD PC 30 YEAR - FHLMC	01/01/38	5.00%	MTS
420	GOLD PC 20 YEAR - FHLMC	06/01/28	5.00%	MTS
421	WAM GN 30 YEAR	07/15/34	6.00%	MTS
422	GOLD PC 30 YEAR - FHLMC	09/01/38	5.50%	MTS
423	UNITED STATES TREASURY BONDS R/MD 8.875 08/15/2017	08/15/17	8.88%	MTS
424	FANNIE MAE PRINCIPAL STRIP	02/01/19	0.00%	MTS
425	FREDDIE MAC	10/25/12	4.63%	MTS
426	US DEPARTMENT OF HOUSING AND U	08/01/15	4.33%	MTS
427	FNR 2008-64 AO FANNIE MAE	08/25/38	0.00%	MTS
428	LEHMAN BROS POOLED MUN TR RCPTS FLOATER-TRS-SER L16 REG D R/MD 3.95 10/01/2035	10/01/35	3.95%	TMS
429	FEDERAL HOME LOAN BANK SYSTEM	10/19/16	5.13%	MTS
430	GOLD PC 30 YEAR - FHLMC	11/01/37	7.00%	MTS
431	FLOATER-TRS TR SER 2006 FR/RI LEHMAN BROS INC AS TRUSTOR VARSTS FLOATER-TRS-SER P28U REG DR/MD 3.95 09/01/2039	09/01/39	3.95%	TMS
432	NEW YORK ST DORM AUTH REVS FLTG RATE TR RCPTS-K 1-REG D R/MD 2.35 07/01/2026	07/01/26	2.35%	TMS
433	FNR 2007-30 WO FANNIE MAE	04/01/32	0.00%	MTS
434	GOLD PC 30 YEAR - FHLMC	10/01/38	7.00%	MTS
435	FNR 2008-36 AO FANNIE MAE	05/25/38	0.00%	MTS
436	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
437	FEDERAL HOME LOAN BANK SYSTEM	10/30/17	4.88%	MTS
438	U S TREASURY NOTE	03/31/10	1.75%	MTS
439	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
440	FNS 363 2 FANNIE MAE	10/01/35	5.50%	MTS
441	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
442	FEDERAL HOME LOAN BANK SYSTEM	09/08/17	4.63%	MTS
443	FHR-3456 JB FREDDIE MAC	07/15/23	5.00%	MTS
444	LEHMAN MUN TR RCPTS VARIOUS FLT-TR SER 2008-K35W REL TO CALIFORNIA ST R/MD 2.95 06/01/2037	06/01/37	2.95%	TMS
445	FNMA SF 30YR-(PUERTO RICO)	12/01/37	6.00%	MTS
446	TEXAS ST AFFORDABLE HSG CORP SINGLE FAMILY MTG REV FLTG TRSSER P16U REG D R/MD 3.95 09/01/2039	09/01/39	3.95%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
391	18,445,000	1.06	1.07	19,701,972	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
392	20,284,035	0.96	0.97	19,579,143	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
393	19,480,000	100.00	100.00	19,480,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
394	19,400,000	1.00	1.00	19,473,908	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
395	19,039,395	1.02	1.02	19,446,069	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
396	64,000,000	1.00	1.00	19,383,495	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
397	18,605,268	1.04	1.04	19,346,980	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
398	19,218,280	1.00	1.00	19,244,405	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
399	18,518,759	1.03	1.03	19,166,707	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
400	19,165,000	100.00	100.00	19,165,209	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
401	23,000,000	0.99	1.00	19,141,391	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
402	17,770,000	1.06	1.08	19,117,722	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
403	18,645,000	1.01	1.02	18,957,616	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
404	20,000,000	0.94	0.95	18,917,734	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
405	85,649,126	0.22	0.22	18,864,492	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
406	18,760,000	100.00	100.01	18,760,872	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
407	23,400,000	80.00	80.01	18,721,950	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
408	18,700,000	1.00	1.00	18,700,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
409	17,525,000	1.05	1.07	18,688,782	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
410	18,554,414	1.00	1.00	18,605,728	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
411	18,072,446	1.03	1.03	18,575,604	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
412	14,527,000	1.29	1.29	18,535,688	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
413	17,842,243	1.02	1.03	18,291,445	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
414	22,550,000	0.99	0.99	18,133,250	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
415	17,477,243	1.03	1.04	18,132,442	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
416	17,332,073	1.04	1.04	18,023,028	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
417	17,334,373	1.04	1.04	17,989,633	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
418	16,600,000	1.06	1.08	17,961,081	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
419	18,143,727	0.99	0.99	17,947,248	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
420	17,988,230	0.99	1.00	17,913,591	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
421	17,285,131	1.03	1.03	17,823,761	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
422	17,662,445	1.01	1.01	17,822,342	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
423	12,809,000	1.38	1.39	17,821,161	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
424	29,582,000	0.60	0.60	17,739,259	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
425	20,000,000	1.04	1.06	17,731,413	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
426	17,311,000	1.01	1.02	17,643,847	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
427	22,931,481	0.77	0.77	17,614,280	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
428	17,434,931	100.00	100.00	17,434,931	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
429	15,970,000	1.07	1.09	17,432,782	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
430	16,522,970	1.05	1.05	17,378,608	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
431	17,240,000	100.00	100.00	17,240,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
432	17,070,000	100.00	100.00	17,070,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
433	21,237,383	0.80	0.80	17,025,104	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
434	16,179,487	1.05	1.05	17,017,337	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
435	21,408,697	0.79	0.79	17,009,827	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
436	16,389,480	1.03	1.04	17,003,901	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
437	15,650,000	1.05	1.07	16,755,861	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
438	20,000,000	0.99	1.00	16,644,688	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
439	16,038,267	1.03	1.04	16,639,521	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
440	72,209,987	0.23	0.23	16,623,319	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
441	15,973,386	1.04	1.04	16,582,122	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
442	16,050,000	1.02	1.02	16,356,676	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
443	17,147,386	0.95	0.95	16,343,453	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
444	16,330,000	100.00	100.00	16,330,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
445	15,783,525	1.03	1.03	16,236,521	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
446	16,209,000	100.00	100.00	16,209,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
447	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
448	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
449	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
450	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
451	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
452	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
453	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
454	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
455	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
456	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
457	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
458	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
459	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
460	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
461	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
462	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
463	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
464	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
465	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
466	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
467	GM75	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
468	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
469	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
470	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
471	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
472	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
473	93160365	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
474	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
475	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
476	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
477	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
478	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
479	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
480	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
481	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
482	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
483	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
484	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
485	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
486	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
487	93117556	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
488	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
489	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
490	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
491	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
492	93117700	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
493	GAD3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
494	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
495	93116520	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
496	93117700	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
497	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
498	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
499	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
500	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
501	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
502	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
447	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396WDT0		31396WDT0
448	LINEAR TRADING AMERICAS	AGENCIES	31771CR64	US31771CR645	31771CR64
449	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LWW6	US31412LWW61	N00928661
450	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397G5B2		31397G5B2
451	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCXJ0		3136FCXJ0
452	MUNICIPALS AMERICA	SHORT TERM	746189HG7	US746189HG71	34634600
453	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396XQ98		31396XQ98
454	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HUJB8		3128HUJB8
455	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184CU9	US525184CU97	3BBBZF70
456	LINEAR TRADING AMERICAS	PASSTHRU JV	31414P5E5		N00972545
457	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415S2W1		N00988289
458	LINEAR TRADING AMERICAS	PASSTHRU JV	31288CWF4		F00C74246
459	MUNICIPALS AMERICA	MUNIS DERIVATIVES	038461AC3	US038461AC32	038461AC3
460	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JC5	US912828JC52	912828JC5
461	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CX6		912828CX6
462	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BVM9		F00N31520
463	LINEAR TRADING AMERICAS	AGENCIES	3137EAAM1	US3137EAAM14	3137EAAM1
464	MUNICIPALS AMERICA	MUNI CORPORATE	924160ZB3	US924160ZB39	36607960
465	LINEAR TRADING AMERICAS	COUPON TRADING	912810FJ2	US912810FJ26	912810FJ2
466	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396XY81		31396XY81
467	LINEAR TRADING AMERICAS	AGENCIES	3133XEWA3		3133XEWA3
468	LINEAR TRADING AMERICAS	AGENCIES	31398ABX9	US31398ABX90	31398ABX9
469	LINEAR TRADING AMERICAS	PASSTHRU JV	31410UNK4	US31410UNK42	N00897794
470	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GRA3		N00888881
471	LINEAR TRADING AMERICAS	COUPON TRADING	912828JD3	US912828JD36	912828JD3
472	LINEAR TRADING AMERICAS	PASSTHRU JV	36295QLD0		G00677224
473	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	950871BJ1	US950871BJ18	34413680
474	MUNICIPALS AMERICA	PROPRIETARY	52520GAC0	US52520GAC06	37691340
475	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397GSC5		31397GSC5
476	LINEAR TRADING AMERICAS	AGENCIES	31771C4D4	US31771C4D49	31771C4D4
477	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LA6U9		F00A77183
478	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LC49		31397LC49
479	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397JFK5		31397JFK5
480	MUNICIPALS AMERICA	SHORT TERM	5760494X5	US5760494X55	3BDBTG30
481	MUNICIPALS AMERICA	SHORT TERM	594653Z67	US594653Z671	35122190
482	MUNICIPALS AMERICA	SHORT TERM	771902FF5	US771902FF52	3BCYRT00
483	MUNICIPALS AMERICA	SHORT TERM	939781A59	US939781A594	3BDGDT20
484	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FE5	US912828FE54	912828FE5
485	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396WBJ4		31396WBJ4
486	LINEAR TRADING AMERICAS	PASSTHRU JV	31412GP39		N00924842
487	MUNICIPALS AMERICA	MUNIS DERIVATIVES	829702AA7	US829702AA76	3BCJPK00
488	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413Q6Y9		N00952787
489	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WUT0		31397WUT0
490	LINEAR TRADING AMERICAS	AGENCIES	31364FYC9	US31364FYC93	31364FYC9
491	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396W2S4		31396W2S4
492	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	785652BX5	US785652BX56	37685140
493	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3133XP6K5		3133XP6K5
494	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LD3C6		F00A79795
495	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	647717AA5	US647717AA59	31368780
496	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	01852LBL3	US01852LBL36	3BCDRD60
497	LINEAR TRADING AMERICAS	COUPON TRADING	912828GM6		912828GM6
498	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397W5E1		31397W5E1
499	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NYW9		N00257325
500	LINEAR TRADING AMERICAS	AGENCIES	31331SL68		31331SL68
501	LINEAR TRADING AMERICAS	PASSTHRU JV	31402NB80		N00733663
502	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	649842BN0	US649842BN08	649842BN0

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
447	FNR 2007-54 BO FANNIE MAE	06/01/37	0.00%	MTS
448	FINANCING CORP FICO	12/06/11	0.00%	MTS
449	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
450	FHR 3287 AS FREDDIE MAC	03/15/37	15.52%	MTS
451	FNS 363 1 FANNIE MAE	10/01/35	0.00%	MTS
452	PURDUE UNIV IND UNIV REVS STUDENT FEE BDS V R/MD 1.50 07/01/2027	07/01/27	1.50%	TMS
453	FNR 2007-103 AO FANNIE MAE	11/01/37	0.00%	MTS
454	FHS 248 IO FREDDIE MAC	12/15/37	5.50%	MTS
455	LEHMAN MUN TR RCPTS VAR STS DAWSON RIDGE MET DIST-FLOATERSTRS SER 06-P49 REG D R/MD 2.45 10/01/2022	10/01/22	2.45%	TMS
456	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
457	10 IO/20YEAR AM POOLS	10/01/38	6.50%	MTS
458	GOLD PC 30 YEAR - FHLMC	12/01/32	6.00%	MTS
459	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	09/15/15	4.45%	MTS
460	U S TREASURY NOTE	06/30/10	2.88%	MTS
461	U S TREASURY NOTE	10/15/09	3.38%	MTS
462	RELO FHLMC GOLD (30 YEAR)	07/01/38	5.00%	MTS
463	FREDDIE MAC	02/16/17	5.00%	MTS
464	VERMONT EDUCATIONAL & HEALTH BUILDING FINANCING AGENCY	09/12/13	3.30%	TMS
465	UNITED STATES TREASURY BONDS R/MD 6.125 08/15/2029	08/15/29	6.13%	MTS
466	FNR 2007-109 AO FANNIE MAE	12/01/37	0.00%	MTS
467	FEDERAL HOME LOAN BANK SYSTEM	03/12/21	5.00%	MTS
468	FEDERAL NATIONAL MORTGAGE ASSO	05/18/12	4.88%	MTS
469	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
470	FNMA SF 30 YEAR	12/01/37	6.50%	MTS
471	U S TREASURY NOTE	06/30/13	3.38%	MTS
472	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
473	WESLACO TX HLTH FACS DEV CORP HOSP RV KNAPP MED CTR PJ-B R/MD 5.375 06/01/2023	06/01/23	5.38%	TMS
474	LEHMAN BROS POOLED MUN TR RCPTS TR RCPTS-L5J-REG D 144A R/MD 3.98 03/01/2033	03/01/33	3.98%	TMS
475	FHR-3297 EO FREDDIE MAC	05/15/37	0.00%	MTS
476	FINANCING CORP FICO	09/07/11	0.00%	MTS
477	GOLD PC 30 YEAR - FHLMC	05/01/38	6.50%	MTS
478	FNR08-53 LO FANNIE MAE	07/01/38	0.00%	MTS
479	FHR 3330 GZ FREDDIE MAC	06/15/37	5.50%	MTS
480	MASSACHUSETTS WATER RESOURCES AUTH MULTI-MODAL SBORNTD SERB	08/01/31	1.75%	TMS
481	MICHIGAN ST HSG DEV AUTH SINGLVAR-AMT-SER C R/MD 1.88 12/01/2037	12/01/37	1.88%	TMS
482	CITY OF ROCHESTER MINNESOTA HEALTH CARE FACILITIES REV BNDMAYO FOUNDATION SERIES 2002A R/MD 1.75 08/15/2032	08/15/32	1.75%	TMS
483	WASHINGTON HIGHER EDUCATION FACS AUTH VAR RATE DEMAND RFDGREV GONZAGA UNIV PROJ SER 08 AR/MD 1.85 04/01/2034	04/01/34	1.85%	TMS
484	U S TREASURY NOTE	05/15/09	4.88%	MTS
485	FNR 2007-56 PO FANNIE MAE	06/25/37	0.00%	MTS
486	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
487	SISKIYOU CNTY CALIF PENSION OBLIG R/MD 6.10 06/01/2037	06/01/37	6.10%	TMS
488	10 IO/20YEAR AM POOLS	09/01/37	6.50%	MTS
489	FHR 3469 PC FREDDIE MAC	08/15/38	5.00%	MTS
490	FEDERAL NATIONAL MTG ASSN-MTN	04/17/28	5.63%	MTS
491	FNR 2007-75 EO FANNIE MAE	01/25/36	0.00%	MTS
492	SABINE RIVER AUTH TEX POLLUTN CTL REV RFDG-TXU ELEC CO PJ-SER B R/MD 5.75 05/01/2030	05/01/30	5.75%	TMS
493	FEDERAL HOME LOAN BANK SYSTEM	02/06/18	3.80%	MTS
494	GOLD PC 30 YEAR - FHLMC	07/01/38	6.50%	MTS
495	NEW ORLEANS LA SALES TAX REV INCREMENT ST THOMAS ECONOMIC DEV DIST SINKING FUND R/MD 8.125 04/01/2050	04/01/50	8.13%	TMS
496	ALLIANCE ARPT AUTH INC TEX SPLREF REV BDS 2007 R/MD 5.75 12/01/2029	12/01/29	5.75%	TMS
497	U S TREASURY NOTE	03/31/12	4.50%	MTS
498	FHR 3460 PE FREDDIE MAC	06/15/38	5.00%	MTS
499	FNMA 20 YEAR	08/01/28	5.50%	MTS
500	FEDERAL FARM CREDIT BANK	01/05/18	4.50%	MTS
501	FNMA SF 30 YEAR	08/01/33	5.00%	MTS
502	BROOKLYN UNION GAS 97 A2 SAVRS	12/01/20	2.89%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
447	20,584,435	0.79	0.79	16,174,060	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
448	17,561,000	0.92	0.92	16,166,005	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
449	15,574,551	1.03	1.04	16,158,421	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
450	14,201,584	1.12	1.14	16,128,486	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
451	20,591,153	0.78	0.78	16,103,137	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
452	16,100,000	100.00	100.00	16,100,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
453	21,213,251	0.75	0.75	15,968,622	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
454	72,736,673	0.22	0.22	15,925,049	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
455	15,865,000	100.00	100.01	15,866,069	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
456	15,242,798	1.03	1.04	15,814,231	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
457	15,223,132	1.03	1.03	15,755,770	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
458	15,259,752	1.03	1.03	15,684,601	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
459	14,500,000	1.06	1.08	15,669,499	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
460	91,100,000	1.01	1.02	15,625,260	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
461	16,594,000	1.01	1.03	15,532,096	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
462	15,618,880	0.99	0.99	15,518,076	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
463	14,600,000	1.06	1.06	15,508,044	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
464	15,500,000	100.00	100.00	15,500,392	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
465	12,548,000	1.24	1.24	15,487,604	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
466	20,362,301	0.76	0.76	15,452,383	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
467	15,000,000	1.03	1.03	15,403,772	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
468	17,600,000	1.05	1.07	15,391,815	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
469	14,782,201	1.03	1.04	15,336,367	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
470	14,748,459	1.03	1.04	15,301,360	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
471	29,000,000	1.02	1.03	15,250,418	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
472	14,983,815	1.01	1.02	15,218,964	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
473	16,235,000	93.50	93.52	15,183,022	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
474	15,130,000	100.00	100.00	15,130,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
475	20,227,646	0.75	0.75	15,124,215	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
476	16,381,000	0.92	0.92	15,123,402	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
477	14,552,296	1.04	1.04	15,101,606	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
478	18,930,241	0.80	0.80	15,094,479	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
479	16,065,002	0.93	0.93	15,010,583	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
480	15,000,000	100.00	100.00	15,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
481	15,000,000	100.00	100.00	15,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
482	15,000,000	100.00	100.00	15,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
483	15,000,000	100.00	100.00	15,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
484	15,487,000	1.02	1.04	14,964,223	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
485	19,286,044	0.77	0.77	14,916,194	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
486	14,367,904	1.03	1.04	14,906,538	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
487	16,485,000	90.00	90.02	14,839,867	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
488	14,292,932	1.03	1.03	14,793,023	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
489	14,798,000	1.00	1.00	14,758,449	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
490	12,955,000	1.11	1.14	14,717,283	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
491	17,844,365	0.82	0.82	14,598,938	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
492	15,715,000	92.84	92.86	14,593,419	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
493	14,625,000	0.99	1.00	14,586,258	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
494	14,037,890	1.03	1.04	14,550,992	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
495	14,515,000	100.00	100.04	14,520,373	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
496	29,000,000	50.00	50.02	14,504,817	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
497	18,520,000	1.06	1.08	14,458,619	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
498	15,339,000	0.94	0.94	14,433,147	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
499	14,213,340	1.01	1.01	14,423,628	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
500	13,955,000	1.02	1.03	14,398,150	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
501	14,443,302	0.99	0.99	14,351,664	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
502	14,300,000	1.00	1.00	14,306,883	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
503	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
504	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
505	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
506	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
507	GM1A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
508	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
509	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
510	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
511	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
512	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
513	93118291	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
514	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
515	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
516	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
517	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
518	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
519	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
520	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
521	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
522	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
523	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
524	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
525	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
526	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
527	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
528	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
529	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
530	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
531	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
532	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
533	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
534	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
535	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
536	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
537	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
538	GAL1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
539	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
540	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
541	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
542	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
543	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
544	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
545	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
546	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
547	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
548	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
549	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
550	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
551	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
552	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
553	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
554	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
555	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
556	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
557	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
558	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
503	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WUE3		31397WUE3
504	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HVF20		3128HVF20
505	LINEAR TRADING AMERICAS	PASSTHRU JV	312928H98		F00A82056
506	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7KL6		F00C91199
507	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	36296FS61		I00690041
508	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412TWU3		N00934559
509	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BVN7		F00N31521
510	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810EN4	US912810EN47	912810EN4
511	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403DLS6		N00745637
512	MUNICIPALS AMERICA	PROPRIETARY	525184K63	US525184K632	3BCNSH90
513	MUNICIPALS AMERICA	MUNIS DERIVATIVES	5251843C9	US5251843C90	3BCZGJ00
514	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412X5B6		N00938342
515	LINEAR TRADING AMERICAS	COUPON TRADING	912810ET1	US912810ET17	912810ET1
516	MUNICIPALS AMERICA	SHORT TERM	917436UT2	US917436UT28	33491960
517	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397T5G3		31397T5G3
518	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31385XEW3		N00555549
519	MUNICIPALS AMERICA	SHORT TERM	7178182U1	US7178182U17	3BDCJG30
520	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NMA4	US52522NMA45	3BCXYB30
521	LINEAR TRADING AMERICAS	COUPON TRADING	912810DX3	US912810DX38	912810DX3
522	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ETW9		I00004165
523	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PGL6		N00985003
524	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N2D6		N00257372
525	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828CS7		912828CS7
526	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184XG7	US525184XG74	3BCBHS40
527	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396EGE0		31396EGE0
528	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	167570NM8	US167570NM89	28298400
529	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MSH1		31397MSH1
530	LINEAR TRADING AMERICAS	COUPON TRADING	912810EY0	US912810EY02	912810EY0
531	MUNICIPALS AMERICA	SHORT TERM	709223TC5	US709223TC51	3BDMHY60
532	MUNICIPALS AMERICA	SHORT TERM	917436VJ3	US917436VJ37	38715040
533	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TRY1		N00934403
534	LINEAR TRADING AMERICAS	COUPON TRADING	912810EV6	US912810EV62	912810EV6
535	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WUJ2		31397WUJ2
536	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407NJJ3		N00835565
537	LINEAR TRADING AMERICAS	COUPON TRADING	912810FF0	US912810FF04	912810FF0
538	SP AMERICAS-TRADING	ABS CDO AMERICAS	31358C7C4	US31358C7C43	31358C7C4
539	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	365418DF6	US365418DF60	33294140
540	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396V4A3		31396V4A3
541	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31406QQX8		N00816870
542	LINEAR TRADING AMERICAS	PASSTHRU JV	31408AFE5		N00845365
543	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N3R4		N00257408
544	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAWE6		3136FAWE6
545	LINEAR TRADING AMERICAS	COUPON TRADING	912810FA1	US912810FA17	912810FA1
546	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNZ8		3136FFNZ8
547	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QHP4		N00985938
548	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	414158RJ6	US414158RJ60	27756710
549	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NAE6		N00929805
550	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407NJK0		N00835566
551	MUNICIPALS AMERICA	PROPRIETARY	525184X28	US525184X288	3BCQLF00
552	MUNICIPALS AMERICA	SHORT TERM	167727NE2	US167727NE24	33051820
553	LINEAR TRADING AMERICAS	PASSTHRU JV	312928H80		F00A82055
554	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MJDM9		F00G08107
555	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WUS2		31397WUS2
556	LINEAR TRADING AMERICAS	AGENCIES	31771J3W8	US31771J3W83	31771J3W8
557	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	13033EKM4	US13033EKM48	13033EKM4
558	LINEAR TRADING AMERICAS	PASSTHRU JV	31402QYH8	US31402QYH81	N00735212

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
503	FHR 3469 DI FREDDIE MAC	08/01/38	3.63%	MTS
504	FHR-232 PO FREDDIE MAC	08/25/35	0.00%	MTS
505	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
506	GOLD PC 20 YEAR - FHLMC	06/01/28	6.00%	MTS
507	GNMA ARM 5/1 +150	04/20/58	6.36%	MTS
508	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
509	RELO FHLMC GOLD (30 YEAR)	07/01/38	5.00%	MTS
510	U.S. TREASURY BOND	11/15/22	7.63%	MTS
511	FNMA SF 30 YEAR	12/01/34	6.50%	MTS
512	LEHMAN MUN TR RCPTS VAR STS FLOATER-TRS-SER P97W-REG D RELATED TO FLA HSG FIN CORP R/MD 3.98 01/01/2048	01/01/48	3.98%	TMS
513	LEHMAN MUN TR RCPTS VAR STS FLOATER-TR SER 2007-P127W RELATED TO PUERTO RICO ELEC PWR/MD 2.25 07/01/2029	07/01/29	2.25%	TMS
514	FNMA SF 30 YEAR	07/01/37	6.00%	MTS
515	UNITED STATES TREASURY BONDS R/MD 7.625 02/15/2025	02/15/25	7.63%	MTS
516	UTAH HSG CORP SINGLE FAMILY MTG SER D R/MD 2.05 01/01/2038	01/01/38	2.05%	TMS
517	FHR-3424 YS FREDDIE MAC	05/15/38	18.55%	MTS
518	FNMA 15 YEAR	06/01/18	5.00%	MTS
519	PHILADELPHIA AUTH FOR INDL DEV REV BNDSER 08	07/01/32	1.75%	TMS
520	LEHMAN MUN TR RCPTS VARIOUS FLT-TR SER 2008-K33W REL TO FLORIDA ST R/MD 2.48 07/01/2037	07/01/37	2.48%	TMS
521	UNITED STATES TREASURY NOTE/BOND 7.500% 20161115	11/15/16	7.50%	MTS
522	G2 MJM MULTI-ISSUE JUMBO	06/20/38	6.50%	MTS
523	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
524	FNMA 20 YEAR	09/01/28	6.00%	MTS
525	U S TREASURY NOTE	08/15/09	3.50%	MTS
526	LEHMAN MUN TR RCPTS VAR STS FLOATER-TRS-SER K42W-REG D RELATED TO CALIF HEALTH FACS R/MD 2.23 11/15/2046	11/15/46	2.23%	TMS
527	FHR 3079 MC FREDDIE MAC	02/15/31	5.00%	MTS
528	CHICAGO ILL MULTI-FAMILY HSG TRS-SER F3-REG D R/MD 4.70 07/15/2039	07/15/39	4.70%	TMS
529	FNR 2008-76 LB FANNIE MAE	09/25/23	5.50%	MTS
530	UNITED STATES TREASURY BONDS R/MD 6.50 11/15/2026	11/15/26	6.50%	MTS
531	PENNSYLVANIA TURNPIKE COMM TPK SERIES 2008-B3	12/01/38	1.75%	TMS
532	UTAH HSG CORP SINGLE FAMILY MTG SER E-1-CL I	01/01/38	2.05%	TMS
533	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
534	UNITED STATES TREASURY BONDS R/MD 6.875 08/15/2025	08/15/25	6.88%	MTS
535	FHR 3469 EI FREDDIE MAC	08/01/38	3.56%	MTS
536	FNMA SF 30YR-(PUERTO RICO)	10/01/35	6.00%	MTS
537	UNITED STATES TREASURY BONDS R/MD 5.25 11/15/2028	11/15/28	5.25%	MTS
538	FANNIE MAE INTEREST STRIP	11/15/12	0.00%	MTS
539	GARDEN ST N J PRESERVATION TR OPEN SPACE & FARMLAND PRESRVTN FLT-TRS-SER K7-REG D R/MD 2.18 11/01/2022	11/01/22	2.18%	TMS
540	FNR 2007-58 OG FANNIE MAE	06/25/37	0.00%	MTS
541	FNMA-GUAR MTG PASS THRU-30YR	03/01/35	4.50%	MTS
542	FNMA SF 30 YEAR	01/01/36	6.50%	MTS
543	FNMA SF 30 YEAR	10/01/38	6.50%	MTS
544	FNS 329 PO FANNIEMAE STRIP	12/01/32	0.00%	MTS
545	UNITED STATES TREASURY BONDS R/MD 6.375 08/15/2027	08/15/27	6.38%	MTS
546	FNS 383 28 FANNIE MAE	01/25/38	6.00%	MTS
547	FNMA 20 YEAR	05/01/28	5.50%	MTS
548	HARRIS CNTY TEX HSG FIN CORP MULTI FAMILY HSG REV TRUST RCPTS-3-F14J-D R/MD 3.20 10/15/2033	10/15/33	3.20%	TMS
549	FNMA 20 YEAR	08/01/28	6.00%	MTS
550	FNMA SF 30YR-(PUERTO RICO)	10/01/35	6.50%	MTS
551	LEHMAN MUN TR RCPTS VAR STS FLOATER TRS SER 117W REG D RELATED TO CALIF HSG FIN AGY R/MD 3.98 08/01/2047	08/01/47	3.98%	TMS
552	CHICAGO ILL WASTEWATER TRNSMSSN REV SECOND LIEN SER A	01/01/39	5.00%	TMS
553	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
554	GOLD PC 30 YEAR - FHLMC	01/01/36	6.50%	MTS
555	FHR 3469 PB FREDDIE MAC	08/15/38	5.00%	MTS
556	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD R/MD0000 03/26/2010	03/26/10	0.00%	MTS
557	CALIFORNIA HOUSING FINANCE AGENCY 94-I-SAVRS	01/30/35	3.61%	MTS
558	FNMA SF 30 YEAR	12/01/34	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
503	211,520,558	0.06	0.07	14,292,783	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
504	18,652,919	0.77	0.77	14,291,482	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
505	13,760,294	1.04	1.04	14,279,708	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
506	13,895,815	1.02	1.03	14,273,463	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
507	13,774,452	1.03	1.03	14,207,961	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
508	13,690,407	1.04	1.04	14,207,921	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
509	14,290,258	0.99	0.99	14,198,029	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
510	11,270,000	1.36	1.39	14,186,349	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
511	13,561,434	1.04	1.04	14,168,843	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
512	14,155,000	100.00	100.00	14,155,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
513	14,150,000	100.00	100.00	14,150,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
514	13,690,917	1.02	1.02	14,032,513	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
515	10,000,000	1.40	1.40	14,024,734	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
516	13,905,000	100.00	100.00	13,905,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
517	10,807,183	1.27	1.29	13,889,703	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
518	13,645,044	1.01	1.02	13,861,327	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
519	13,840,000	100.00	100.00	13,840,004	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
520	13,780,000	100.00	100.00	13,780,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
521	15,683,000	1.27	1.30	13,708,499	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
522	13,205,930	1.03	1.03	13,655,608	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
523	13,014,874	1.04	1.04	13,575,409	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
524	13,066,694	1.03	1.03	13,429,975	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
525	13,370,000	1.01	1.02	13,393,863	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
526	13,330,000	100.00	100.00	13,330,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
527	13,152,763	1.01	1.01	13,308,526	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
528	13,305,000	100.00	100.00	13,305,500	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
529	13,787,521	0.96	0.96	13,286,084	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
530	10,650,000	1.27	1.29	13,240,868	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
531	13,200,000	100.00	100.00	13,200,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
532	13,180,000	100.00	100.00	13,180,530	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
533	12,844,682	1.02	1.02	13,165,164	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
534	10,000,000	1.31	1.31	13,128,903	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
535	198,881,418	0.06	0.07	13,073,630	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
536	12,686,489	1.03	1.03	13,050,598	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
537	11,562,000	1.12	1.13	13,007,344	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
538	14,900,000	0.87	0.87	12,980,033	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
539	12,960,000	100.00	100.00	12,960,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
540	16,253,453	0.80	0.80	12,950,493	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
541	13,441,187	0.96	0.96	12,949,114	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
542	12,422,698	1.04	1.04	12,915,695	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
543	12,439,514	1.03	1.04	12,905,855	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
544	16,331,355	0.79	0.79	12,894,607	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
545	10,178,000	1.26	1.26	12,864,908	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
546	64,742,166	0.20	0.20	12,859,320	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
547	12,615,343	1.01	1.01	12,801,989	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
548	12,800,000	100.00	100.01	12,801,302	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
549	12,449,738	1.03	1.03	12,795,867	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
550	12,109,345	1.04	1.05	12,684,402	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
551	12,675,000	100.00	100.00	12,675,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
552	12,580,000	100.00	100.00	12,580,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
553	12,093,145	1.04	1.04	12,549,629	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
554	12,070,250	1.03	1.03	12,505,481	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
555	12,406,000	1.00	1.01	12,485,823	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
556	12,884,000	0.97	0.97	12,443,474	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
557	12,350,000	1.00	1.00	12,398,232	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
558	12,450,647	0.99	0.99	12,367,071	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	A	B	C	D	E	F
559	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
560	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
561	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
562	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
563	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
564	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
565	GM3J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
566	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
567	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
568	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
569	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
570	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
571	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
572	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
573	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
574	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
575	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
576	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
577	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
578	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
579	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
580	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
581	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
582	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
583	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
584	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
585	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
586	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
587	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
588	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
589	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
590	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
591	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
592	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
593	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
594	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
595	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
596	93127083	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
597	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
598	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
599	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
600	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
601	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
602	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
603	GMGN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
604	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
605	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
606	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
607	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
608	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
609	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
610	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
611	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
612	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
613	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
614	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
559	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GP9		912828GP9
560	LINEAR TRADING AMERICAS	COUPON TRADING	912828DR8		912828DR8
561	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396T2N2		31396T2N2
562	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410TY74		N00897234
563	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409WNJ6		N00880693
564	LINEAR TRADING AMERICAS	PASSTHRU JV	31292HR71		F00C01410
565	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36296KPD8		G00693520
566	LINEAR TRADING AMERICAS	PASSTHRU JV	31413FF56		N00943988
567	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396WEN2		31396WEN2
568	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JDT0		N00909214
569	LINEAR TRADING AMERICAS	PASSTHRU JV	31407XNP2		N00843798
570	LINEAR TRADING AMERICAS	COUPON TRADING	912833KE9	US912833KE92	912833KE9
571	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQU2		N00990667
572	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BVL1		F00N31519
573	LINEAR TRADING AMERICAS	PASSTHRU JV	312928DU5		F00A81915
574	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396X6Q2		31396X6Q2
575	LINEAR TRADING AMERICAS	PASSTHRU JV	31409WAA9		N00880301
576	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395PX72		31395PX72
577	LINEAR TRADING AMERICAS	PASSTHRU JV	31292HSY1		F00C01435
578	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	796253ZB1	US796253ZB13	35757780
579	MUNICIPALS AMERICA	MUNIS DERIVATIVES	911759JR0		911759JR0
580	MUNICIPALS AMERICA	SHORT TERM	917436UD7	US917436UD75	36654430
581	MUNICIPALS AMERICA	SHORT TERM	917436TN7	US917436TN76	35570420
582	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WUP8		31397WUP8
583	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128P7JU8		F00C91175
584	LINEAR TRADING AMERICAS	COUPON TRADING	912833JV3	US912833JV37	912833JV3
585	SP AMERICAS-TRADING	PRIME-AMERICAS	31392JAP4	US31392JAP49	31392JAP4
586	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YLA8		31396YLA8
587	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LXJR2		F00G02072
588	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184XQ5	US525184XQ56	3BCCKH40
589	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RFT1		N00735578
590	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7K44		F00C91215
591	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ETP4		I00004158
592	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412S3N3		N00933805
593	SP AMERICAS-TRADING	PRIME-AMERICAS	3128MVTQ6		F00H03259
594	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SH62		N00987753
595	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NLJ6	US52522NLJ62	3BCXFH60
596	MUNICIPALS AMERICA	UNDERWRITING	745235K26	US745235K263	3BDTFT10
597	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MSN8		31397MSN8
598	LINEAR TRADING AMERICAS	PASSTHRU JV	31408JD81		N00852527
599	LINEAR TRADING AMERICAS	AGENCIES	3133XD4N8	US3133XD4N80	3133XD4N8
600	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPA1		3136FFPA1
601	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3136F9B85		3136F9B85
602	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3133XRN55	US3133XRN554	3133XRN55
603	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	254839M34	US254839M345	254839M34
604	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PGK8		N00985002
605	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3136F8Y66	US3136F8Y669	3136F8Y66
606	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NCW7	US52522NCW74	3BCWCW10
607	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31401JTK4		N00709854
608	LINEAR TRADING AMERICAS	AGENCIES	31398ARH7	US31398ARH76	31398ARH7
609	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JCZ7		N00909188
610	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NGA1	US52522NGA19	3BCWHS10
611	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412LY20		N00928729
612	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184DW4	US525184DW45	3BBCYB70
613	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6FN3		F00G04373
614	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YCZ3		31396YCZ3

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
559	U S TREASURY NOTE	04/30/09	4.50%	MTS
560	U S TREASURY NOTE	04/15/10	4.00%	MTS
561	FHR 3175 PO FREDDIE MAC	06/15/36	0.00%	MTS
562	FNMA SF 30 YEAR	10/01/36	6.00%	MTS
563	FNMA SF 30 YEAR	04/01/36	6.00%	MTS
564	GOLD PC 30 YEAR - FHLMC	10/01/32	6.00%	MTS
565	LOW LOAN GNMA SF 30 YEAR	07/15/38	6.00%	MTS
566	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
567	FNR07-54 HO FANNIE MAE	06/25/37	0.00%	MTS
568	FNMA SF 30YR-(PUERTO RICO)	07/01/38	7.00%	MTS
569	FNMA SF 30 YEAR	11/01/35	5.50%	MTS
570	TINT 05-15-15	05/15/15	0.00%	MTS
571	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
572	RELO FHLMC GOLD (30 YEAR)	07/01/38	5.00%	MTS
573	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
574	FNR 2007-116 AO FANNIE MAE	01/25/38	0.00%	MTS
575	FNMA SF 30 YEAR	04/01/36	5.50%	MTS
576	FHR 2950 ND FREDDIE MAC	06/15/33	5.00%	MTS
577	GOLD PC 30 YEAR - FHLMC	12/01/32	6.00%	MTS
578	SAN ANTONIO TEX ELEC & GAS RI TRS SER K15 144 A R/MD 9.474 02/01/2019	02/01/19	9.47%	TMS
579	US DEPARTMENT OF HOUSING AND U	08/01/16	4.48%	MTS
580	UTAH HSG CORP SINGLE FAMILY MTWEEKLY VAR RT MTG BD SER C	01/01/38	2.05%	TMS
581	UTAH HSG CORP SINGLE FAMILY MTVAR BDS2006B	07/01/37	2.05%	TMS
582	FHR 3469 HO FREDDIE MAC	08/01/38	0.00%	MTS
583	GOLD PC 20 YEAR - FHLMC	05/01/28	5.00%	MTS
584	TINT 11-15-10	11/15/10	0.00%	MTS
585	FNW 03-W2 2-A8 FANNIEMAE WHOLE LOAN	07/25/42	5.67%	MTS
586	FNR08-10 PO FANNIE MAE	03/01/38	0.00%	MTS
587	GOLD PC 30 YEAR - FHLMC	03/01/36	5.50%	MTS
588	LEHMAN MUN TR RCPTS VARIOUS STFLOATER-TR SER 2007-K43W RELATED TO CALIFORNIA HSG FW R/MD 3.98 08/01/2026	08/01/26	3.98%	TMS
589	FNMA SF 30 YEAR	06/01/35	5.00%	MTS
590	GOLD PC 20 YEAR - FHLMC	08/01/28	6.50%	MTS
591	GNMA II-JUMBOS	06/20/38	6.50%	MTS
592	FNMA 30YR (LOW LOANS)	05/01/38	6.00%	MTS
593	10 IO/20 YEAR AM POOLS	08/01/37	6.00%	MTS
594	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
595	LEHMAN MUN TR RCPTS VARIOUS FLT-TR SER 2008-F102W REL TO JOHNSON CITY TENN HEALTH & EDLR/MD 3.20 11/01/2014	11/01/14	3.20%	TMS
596	PUERTO RICO PUBLIC BLDG AUTH GOVT FACS REV RFDG BND SER M-3GUARANTEED BY COMMONWLTH OF PRR/MD 6.00 07/01/2024	07/01/24	6.00%	TMS
597	FNR 2008-76 JI FANNIE MAE	09/25/38	6.00%	MTS
598	FNMA SF 30 YEAR	05/01/36	5.50%	MTS
599	FEDERAL HOME LOAN BANK SYSTEM	09/14/35	4.75%	MTS
600	FNS 383 29 FANNIE MAE	01/25/38	6.00%	MTS
601	FEDERAL NATIONAL MORTGAGE ASSO	08/19/13	4.50%	MTS
602	FEDERAL HOME LOAN BANKS	07/09/12	4.95%	MTS
603	DISTRICT COLUMBIA REV SAVRS 7 DAY AUCTION	08/01/38	6.22%	MTS
604	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
605	FEDERAL NATIONAL MORTGAGE ASSO	02/11/15	4.13%	MTS
606	LEHMAN MUN TR RCPTS VARIOUS FLT-TR SER 2008-K29W REL TO KING CNTY WASH R/MD 2.48 01/01/2022	01/01/22	2.48%	TMS
607	FNMA 15 YEAR	06/01/18	5.00%	MTS
608	FEDERAL NATIONAL MORTGAGE ASSO	05/19/11	3.38%	MTS
609	FNMA SF 30YR-(PUERTO RICO)	05/01/38	7.00%	MTS
610	LEHMAN MUN TR RCPTS VARIOUS FLT TR SER 2008-F14W REL TO PORTAGE MICH PUB SCHS R/MD 3.20 05/01/2019	05/01/19	3.20%	TMS
611	FNMA SF 30 YEAR	09/01/37	6.00%	MTS
612	LEHMAN MUN TR RCPTS VAR STS KENTUCKY HSG CORP HSG REV FLOATERS-TRS-SER 06-K68-REG D R/MD 3.50 07/01/2037	07/01/37	3.50%	TMS
613	GOLD PC 30 YEAR - FHLMC	03/01/35	7.00%	MTS
614	FNR 2008-1 CO FANNIE MAE	02/01/38	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
559	25,360,000	1.02	1.03	12,317,307	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
560	20,683,000	1.03	1.05	12,313,838	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
561	15,707,030	0.78	0.78	12,300,383	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
562	12,000,002	1.02	1.02	12,299,409	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
563	11,999,998	1.02	1.02	12,299,404	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
564	11,962,265	1.03	1.03	12,295,308	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
565	11,925,046	1.03	1.03	12,289,195	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
566	11,843,764	1.03	1.04	12,287,772	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
567	15,628,722	0.79	0.79	12,280,945	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
568	11,527,012	1.06	1.07	12,280,630	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
569	12,104,429	1.01	1.01	12,243,004	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
570	15,342,250	0.79	0.79	12,168,552	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
571	11,711,645	1.04	1.04	12,157,969	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
572	12,225,008	0.99	0.99	12,146,108	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
573	11,696,198	1.04	1.04	12,137,698	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
574	15,257,423	0.80	0.80	12,135,473	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
575	12,002,583	1.01	1.01	12,135,028	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
576	12,328,000	0.98	0.98	12,134,305	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
577	11,768,375	1.03	1.03	12,096,020	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
578	9,230,000	130.89	130.89	12,081,055	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
579	11,843,000	1.00	1.01	12,012,597	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
580	12,000,000	100.00	100.00	12,000,080	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
581	11,990,000	100.00	100.00	11,990,482	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
582	15,167,323	0.79	0.79	11,969,618	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
583	11,996,818	0.99	1.00	11,947,040	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
584	12,468,588	0.96	0.96	11,909,808	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
585	11,840,410	1.00	1.00	11,851,583	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
586	14,890,378	0.79	0.79	11,837,765	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
587	11,722,146	1.01	1.01	11,828,266	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
588	11,800,000	100.00	100.00	11,800,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
589	11,869,068	0.99	0.99	11,765,592	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
590	11,325,367	1.04	1.04	11,757,461	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
591	11,374,655	1.03	1.03	11,733,984	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
592	11,447,175	1.02	1.02	11,732,788	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
593	11,480,537	1.02	1.02	11,685,363	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
594	11,246,820	1.04	1.04	11,671,963	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
595	11,650,000	100.00	100.01	11,650,624	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
596	10,860,000	107.26	107.26	11,647,893	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
597	61,683,586	0.19	0.19	11,644,862	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
598	11,489,559	1.01	1.01	11,614,627	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
599	11,530,000	0.98	1.01	11,591,759	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
600	58,226,952	0.20	0.20	11,575,068	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
601	11,500,000	1.00	1.01	11,570,150	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
602	11,320,000	1.01	1.02	11,531,741	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
603	11,500,000	1.00	1.00	11,507,945	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
604	11,030,129	1.04	1.04	11,505,183	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
605	11,700,000	0.98	0.98	11,503,391	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
606	11,500,000	100.00	100.00	11,500,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
607	11,296,493	1.01	1.02	11,475,551	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
608	11,250,000	1.01	1.02	11,451,209	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
609	10,721,849	1.06	1.07	11,422,827	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
610	11,415,000	100.00	100.00	11,415,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
611	11,100,614	1.02	1.02	11,377,580	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
612	11,360,000	100.00	100.01	11,360,694	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
613	10,652,912	1.06	1.06	11,311,099	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
614	14,229,991	0.79	0.79	11,296,044	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
615	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
616	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
617	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
618	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
619	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
620	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
621	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
622	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
623	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
624	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
625	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
626	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
627	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
628	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
629	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
630	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
631	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
632	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
633	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
634	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
635	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
636	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
637	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
638	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
639	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
640	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
641	93114449	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
642	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
643	GM3J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
644	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
645	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
646	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
647	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
648	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
649	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
650	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
651	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
652	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
653	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
654	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
655	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
656	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
657	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
658	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
659	93113289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
660	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
661	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
662	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
663	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
664	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
665	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
666	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
667	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
668	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
669	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
670	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
615	LINEAR TRADING AMERICAS	COUPON TRADING	912810DY1	US912810DY11	912810DY1
616	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409EK67		N00868917
617	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NJL4	US52522NJL47	3BCWQT50
618	LINEAR TRADING AMERICAS	PASSTHRU JV	31368HL43		N00190347
619	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396V3Y2		31396V3Y2
620	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MFU6		31397MFU6
621	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCKD7	US3136FCKD78	3136FCKD7
622	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N4X0		N00257438
623	LINEAR TRADING AMERICAS	PASSTHRU JV	31414QXZ5		N00973296
624	LINEAR TRADING AMERICAS	COUPON TRADING	912833KC3	US912833KC37	912833KC3
625	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFWS4		3136FFWS4
626	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	77300QAC1	US77300QAC15	30438690
627	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EVL0		I00004219
628	MUNICIPALS AMERICA	SHORT TERM	63967C7R7	US63967C7R78	3BCDYM90
629	LINEAR TRADING AMERICAS	AGENCIES	31771CBZ7	US31771CBZ77	31771CBZ7
630	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397BAZ4		31397BAZ4
631	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LKR9		31397LKR9
632	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3136F9WQ2	US3136F9WQ24	3136F9WQ2
633	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WUV5		31397WUV5
634	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410FU60		N00888105
635	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	312967Q54		F00B14976
636	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413BUY5		N00940799
637	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YCQ3		31396YCQ3
638	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36202ECP2		I00003678
639	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394RFR5		31394RFR5
640	LINEAR TRADING AMERICAS	COUPON TRADING	912833LH1	US912833LH15	912833LH1
641	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	876394QB6	US876394QB63	36854410
642	LINEAR TRADING AMERICAS	COUPON TRADING	912833LB4	US912833LB45	912833LB4
643	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36296KMK5		G00693462
644	LINEAR TRADING AMERICAS	AGENCIES	31331VHC3		31331VHC3
645	LINEAR TRADING AMERICAS	PASSTHRU JV	36296KTR3		G00693660
646	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396WQF6		31396WQF6
647	LINEAR TRADING AMERICAS	PASSTHRU JV	31409AFR5		N00865176
648	LINEAR TRADING AMERICAS	PASSTHRU JV	31411D3P2		N00905406
649	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128PLBZ4		F00J08156
650	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128JPN30		F001B4109
651	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQ73		N00990678
652	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31391PTW6		N00672965
653	SP AMERICAS-TRADING	PRIME-AMERICAS	3128MVTP8		F00H03258
654	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090991
655	LINEAR TRADING AMERICAS	COUPON TRADING	912828GU8		912828GU8
656	MUNICIPALS AMERICA	PROPRIETARY	339733AJ6	US339733AJ62	35201430
657	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NRS6		N00257097
658	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184TU1	US525184TU15	3BBVVS60
659	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NMX4	US52522NMX48	3BCYFF10
660	LINEAR TRADING AMERICAS	AGENCIES	31331SWL3		31331SWL3
661	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410MQ29		N00891573
662	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410PXY4		N00893595
663	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DXP9		N00745986
664	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414TLD1		N00975624
665	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPN3		3136FFPN3
666	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	542690RV6	US542690RV67	542690RV6
667	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374LN64		38374LN64
668	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396AFG4		31396AFG4
669	LINEAR TRADING AMERICAS	PASSTHRU JV	31403X7A7		N00761489
670	LINEAR TRADING AMERICAS	COUPON TRADING	912828BA7	US912828BA78	912828BA7

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
615	U.S. TREASURY BOND	05/15/17	8.75%	MTS
616	FNMA SF 30 YEAR	04/01/36	6.00%	MTS
617	LEHMAN MUN TR RCPTS VARIOUS RI-TR SER 2008-K31W RELA TO VERMONT EDL & HEALTH BLDGS R/MD 2.48 10/31/2046	10/31/46	2.48%	TMS
618	FNMA SF 30 YEAR	01/01/34	5.00%	MTS
619	FNR 2007-58 SB FANNIE MAE	06/25/37	21.39%	MTS
620	FNR 2008-64 EB FANNIE MAE	08/25/18	5.00%	MTS
621	FNS 352 2 FANNIE MAE	08/01/34	5.50%	MTS
622	FN40- FNMA 40YR	09/01/48	6.00%	MTS
623	FNMA 15 YEAR	03/01/23	4.00%	MTS
624	TINT 5-15-14	05/15/14	0.00%	MTS
625	FNS 391 IO2 FANNIE MAE	08/25/38	0.00%	MTS
626	ROCKDALE CNTY GA DEV AUTH MULTIFAMILY REV FLOATER-TRS SER F3J-REG D R/MD 3.20 04/15/2033	04/15/33	3.20%	TMS
627	GNMA II-JUMBOS	08/20/38	4.50%	MTS
628	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG VAR-AMT-SER F R/MD 2.05 09/01/2037	09/01/37	2.05%	TMS
629	FINANCING CORP FICO	05/11/12	0.00%	MTS
630	FHR 3211 WO FREDDIE MAC	09/15/36	0.00%	MTS
631	FNR 2008-36 YS FANNIE MAE	05/01/33	19.91%	MTS
632	FEDERAL NATIONAL MORTGAGE ASSO	07/02/10	4.00%	MTS
633	FHR 3469 PE FREDDIE MAC	08/15/38	5.00%	MTS
634	FNMA 15 YEAR	08/01/20	5.00%	MTS
635	FHLMC GOLD -SEASONED 15 YR	06/01/19	4.50%	MTS
636	FNMA RELO 30 YEAR	07/01/37	5.50%	MTS
637	FNR 2008-1 AO FANNIE MAE	02/01/38	0.00%	MTS
638	WAMGN2	02/20/35	5.50%	MTS
639	FHR 2750 TC FREDDIE MAC	02/15/34	5.25%	MTS
640	TINT 05-15-22	05/15/22	0.00%	MTS
641	TARRANT CNTY TEX HSG FIN CORP REV LINCOLN MEADOWS R/MD 13.00 12/15/2025	12/15/25	13.00%	TMS
642	TINT 11-15-20	11/15/20	0.00%	MTS
643	MLGN 30 YEAR	06/15/38	6.00%	MTS
644	FEDERAL FARM CREDIT BANK	12/23/24	5.30%	MTS
645	GNMA SF 30 YEAR	07/15/38	5.50%	MTS
646	FNR 2007-67 PO FANNIE MAE	07/25/37	0.00%	MTS
647	FNMA SF 30 YEAR	02/01/36	6.50%	MTS
648	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
649	GOLD PC 15YR-FHLMC (LOW LOANS)	12/01/22	6.00%	MTS
650	G1FA - Report Settlement Date balance	06/01/38	4.62%	MTS
651	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
652	FNMA 15 YEAR	01/01/18	5.00%	MTS
653	10 IO/20 YEAR AM POOLS	08/01/37	5.50%	MTS
654	FHR-3488 B	10/15/23	5.00%	MTS
655	U S TREASURY NOTE	05/31/12	4.75%	MTS
656	FLOATER-TRS TR SER 2006 FR/RI LEHMAN BROS INC AS TRUSTOR VARSTS FLOATER TRS-SER P30-REG D R/MD 3.95 12/01/2042	12/01/42	3.95%	TMS
657	10 IO/20YEAR AM POOLS	02/01/38	5.50%	MTS
658	LEHMAN MUN TR RCPTS VAR STS FLOATER TRS SER F4 REG D RELATED TO PARK CENTER CMNTY R/MD 3.20 04/15/2047	04/15/47	3.20%	TMS
659	LEHMAN MUN TR RCPTS VARIOUS RI-TR SER 2008-K36W RELATED TOMASSACHUSETTS ST R/MD 7.992 09/01/2024	09/01/24	7.99%	TMS
660	FEDERAL FARM CREDIT BANK	01/06/25	5.03%	MTS
661	FNMA SF 30 YEAR	06/01/36	6.00%	MTS
662	FNMA SF 30 YEAR	09/01/36	6.00%	MTS
663	FNMA 15 YEAR	06/01/20	5.50%	MTS
664	FNMA ARMS	07/01/38	4.90%	MTS
665	FNS 383 41 FANNIE MAE	04/25/38	6.00%	MTS
666	LONG ISLAND POWER AUTH SAVRS	05/01/33	3.11%	MTS
667	GNR 2005-58 SA GOVT NATIONAL MORTGAGE (GNMA)	08/20/35	9.86%	MTS
668	FHR 3028 MD FREDDIE MAC	03/15/32	5.00%	MTS
669	FNMA 15 YEAR	09/01/19	5.50%	MTS
670	U S TREASURY NOTE	05/15/13	3.63%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
615	8,666,000	1.37	1.40	11,291,426	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
616	11,000,099	1.02	1.02	11,274,558	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
617	11,250,000	100.00	100.00	11,250,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
618	11,309,399	0.99	0.99	11,237,646	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
619	9,810,824	1.13	1.14	11,196,183	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
620	11,096,823	1.00	1.01	11,173,689	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
621	48,814,475	0.23	0.23	11,136,168	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
622	10,949,540	1.01	1.02	11,126,928	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
623	11,499,999	0.96	0.96	11,100,494	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
624	13,272,338	0.84	0.84	11,089,768	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
625	49,745,455	0.22	0.22	11,060,557	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
626	11,035,000	100.00	100.01	11,036,122	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
627	11,466,836	0.96	0.96	11,033,605	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
628	10,915,000	100.00	100.00	10,915,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
629	12,131,000	0.90	0.90	10,902,084	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
630	13,385,392	0.81	0.81	10,867,491	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
631	9,035,085	1.19	1.20	10,847,102	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
632	10,610,000	1.01	1.01	10,767,358	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
633	11,511,000	0.93	0.93	10,758,055	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
634	10,589,524	1.01	1.02	10,757,376	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
635	10,694,883	1.00	1.00	10,714,434	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
636	10,600,553	1.01	1.01	10,711,841	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
637	13,488,820	0.79	0.79	10,692,431	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
638	10,516,294	1.01	1.01	10,672,706	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
639	10,657,813	1.00	1.00	10,657,091	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
640	19,573,995	0.54	0.54	10,653,401	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
641	13,300,000	80.00	80.03	10,644,322	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
642	18,060,981	0.59	0.59	10,636,744	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
643	10,334,756	1.03	1.03	10,630,965	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
644	10,000,000	1.05	1.06	10,624,578	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
645	10,437,309	1.01	1.02	10,601,108	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
646	13,772,877	0.76	0.76	10,500,991	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
647	10,096,526	1.04	1.04	10,497,208	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
648	10,094,794	1.03	1.04	10,473,235	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
649	10,136,886	1.03	1.03	10,435,344	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
650	0	0.00	0.00	10,427,699	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
651	10,039,701	1.04	1.04	10,426,763	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
652	10,255,132	1.01	1.02	10,417,683	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
653	10,351,759	1.00	1.00	10,380,774	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
654	10,875,617	0.95	0.95	10,376,320	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
655	9,749,000	1.07	1.09	10,365,558	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
656	10,360,000	100.00	100.00	10,360,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
657	10,342,026	1.00	1.00	10,347,179	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
658	10,345,000	100.00	100.01	10,346,056	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
659	8,500,000	121.28	121.28	10,308,970	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
660	10,000,000	1.02	1.03	10,299,144	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
661	10,000,198	1.02	1.02	10,249,709	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
662	9,999,998	1.02	1.02	10,249,503	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
663	10,001,108	1.02	1.02	10,237,054	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
664	10,111,160	1.01	1.01	10,204,987	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
665	54,151,544	0.19	0.19	10,204,150	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
666	10,175,000	1.00	1.00	10,180,274	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
667	12,309,384	0.82	0.82	10,140,070	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
668	10,000,000	1.01	1.01	10,120,694	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
669	9,918,919	1.02	1.02	10,118,841	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
670	40,657,000	1.03	1.04	10,111,801	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
671	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
672	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
673	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
674	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
675	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
676	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
677	93160266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
678	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
679	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
680	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
681	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
682	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
683	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
684	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
685	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
686	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
687	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
688	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
689	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
690	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
691	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
692	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
693	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
694	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
695	GMEB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
696	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
697	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
698	93160266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
699	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
700	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
701	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
702	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
703	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
704	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
705	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
706	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
707	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
708	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
709	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
710	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
711	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
712	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
713	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
714	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
715	GMEB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
716	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
717	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
718	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
719	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
720	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
721	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
722	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
723	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
724	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
725	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
726	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
671	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WA62		31397WA62
672	LINEAR TRADING AMERICAS	AGENCIES	31771JKV1	US31771JKV16	31771JKV1
673	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JDD5		N00909200
674	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397GNY2		31397GNY2
675	LINEAR TRADING AMERICAS	COUPON TRADING	912833KP4	US912833KP40	912833KP4
676	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MFX0		31397MFX0
677	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	700387BL6	US700387BL69	37951990
678	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414LXB9		N00969674
679	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NQU6	US52522NQU62	3BDCMH60
680	MUNICIPALS AMERICA	SHORT TERM	196479JF7	US196479JF77	32778280
681	MUNICIPALS AMERICA	SHORT TERM	196483AV3	US196483AV39	3BDBYH90
682	LINEAR TRADING AMERICAS	PASSTHRU JV	36295XZM0		G00683948
683	LINEAR TRADING AMERICAS	PASSTHRU JV	3128CUNN2		F00G30397
684	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	5251847W1	US5251847W19	3BCVBY60
685	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	542690RW4	US542690RW41	542690RW4
686	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	5251848C4	US5251848C46	3BCVCB10
687	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EUN7		I00004189
688	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128NC5Y6		F001G0863
689	LINEAR TRADING AMERICAS	AGENCIES	31331XFL1	US31331XFL10	31331XFL1
690	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LC72		31397LC72
691	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396AXV1		31396AXV1
692	LINEAR TRADING AMERICAS	AGENCIES	31771J4D9	US31771J4D93	31771J4D9
693	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7KY8		F00C91211
694	LINEAR TRADING AMERICAS	AGENCIES	76116FAE7	US76116FAE79	76116FAE7
695	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HWJC2		3128HWJC2
696	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	5251846Y8	US5251846Y83	3BCTPL80
697	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YJ42		31282YJ42
698	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	478271FH7	US478271FH71	31908820
699	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WU60		31397WU60
700	LINEAR TRADING AMERICAS	COUPON TRADING	912833GF1	US912833GF14	912833GF1
701	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394EQL5		31394EQL5
702	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397FM82		31397FM82
703	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SSJ2		N00988021
704	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403B6X6		N00744386
705	LINEAR TRADING AMERICAS	AGENCIES	31771C4Q5		31771C4Q5
706	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	542690RW4	US542690RW41	542690RW4
707	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSR1		3136FFSR1
708	MUNICIPALS AMERICA	PROPRIETARY	34073NXD7	US34073NXD73	32425490
709	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAKL3		3136FAKL3
710	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415PFF0		N00984966
711	LINEAR TRADING AMERICAS	COUPON TRADING	912810DY1	US912810DY11	912810DY1
712	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RAC3		N00735403
713	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JUF9		N00947082
714	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JBY1		N00909155
715	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFAB5		3136FFAB5
716	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128CVXJ8		3128CVXJ8
717	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFMZ9		3136FFMZ9
718	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQ65		N00990677
719	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415QZ74		N00986466
720	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X7H49	US3128X7H490	3128X7H49
721	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371MQ83		N00256179
722	LINEAR TRADING AMERICAS	PASSTHRU JV	312928JG0		F00A82063
723	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JCE4		N00909169
724	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NLY3	US52522NLY30	3BCXFR60
725	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411G4N9		N00908129
726	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BU99		F00N31508

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
671	FHR-3456 KV FREDDIE MAC	07/15/33	5.50%	MTS
672	FINANCING CORP FICO	04/06/12	0.00%	MTS
673	FNMA SF 30YR-(PUERTO RICO)	06/01/38	7.00%	MTS
674	FHR 3303 LO FREDDIE MAC	04/15/37	0.00%	MTS
675	TINT 11-15-17	11/15/17	0.00%	MTS
676	FNR 2008-64 CI FANNIE MAE	08/01/38	3.71%	MTS
677	PARK CREEK MET DIST COLO JR SUB LTD PPTY TAX R/MD 8.50 12/01/2037	12/01/37	8.50%	TMS
678	FNMA SF 30 YEAR	02/01/38	6.00%	MTS
679	LEHMAN MUN TR RCPTS VARIOUS FLOATER-TR SER 2008-M1 REL TO CONNECTICUT ST HEALTH & EDL R/MD 5.40 07/01/2042	07/01/42	5.40%	TMS
680	COLORADO HSG & FIN AUTH REV SINGLE FAM MTG-CL I-A2 R/MD 2.05 11/01/2026	11/01/26	2.05%	TMS
681	COLO HSG FIN AUTH SINGLE FMLY MTG TX CLS I 2008 SER A-3	05/01/38	2.05%	TMS
682	GNMA SF 30 YEAR	02/15/38	5.50%	MTS
683	GOLD PC 20 YEAR - FHLMC	04/01/28	6.50%	MTS
684	LEHMAN MUN TR RCPTS VARIOUS STFLT-TR SER 2008-K19W REL TO VIRGINIA ST HSG DEV AUTH R/MD 4.57 04/01/2023	04/01/23	4.57%	TMS
685	LONG ISLAND POWER AUTH SAVRS	05/01/33	3.11%	MTS
686	LEHMAN MUN TR RCPTS VARIOUS STFLT-TR SER 2008-K23W REL TO METROPOLITAN WASHINGTON D C ARR/MD 3.48 10/01/2014	10/01/14	3.48%	TMS
687	G2 MJM MULTI-ISSUE JUMBO	07/20/38	6.50%	MTS
688	FHLMC GOLD ARM 30YR	08/01/35	4.76%	MTS
689	FEDERAL FARM CREDIT BANK	12/05/22	5.05%	MTS
690	FNR08-53 GI FANNIE MAE	07/01/38	3.45%	MTS
691	FHR 3036 ND FREDDIE MAC	05/15/34	5.00%	MTS
692	FINANCING CORP-FED CPN FICO STRIPS SER D INT PMT ON 8.60% 2019 BD R/MD0000 09/26/2013	09/26/13	0.00%	MTS
693	GOLD PC 20 YEAR - FHLMC	08/01/28	6.00%	MTS
694	RESOLUTION FDG CORP FED GENERIC PRIN PMT R/MD0000 10/15/2020	10/15/20	0.00%	MTS
695	FHS 2006-244 FREDDIE MAC	11/25/36	0.00%	MTS
696	LEHMAN MUN TR RCPTS VAR STFLT TR SER 2008-K11W RELATEDTO ORANGE CNTY CALIF SANTN DIST CR/MD 2.50 02/01/2025	02/01/25	2.50%	TMS
697	FHR-240 IO FREDDIE MAC	07/25/36	0.00%	MTS
698	JOHNSON CITY TENN HEALTH & EDLFACS BRD RFDG-1ST MTG-MTN STATES HLTH-A MBIA-IBC R/MD 7.50 07/01/2033	07/01/33	7.50%	TMS
699	FHR 3469 B FREDDIE MAC	08/15/18	0.00%	MTS
700	TINT 11-15-2009	11/15/09	0.00%	MTS
701	FNR 2005-57 NZ FANNIE MAE	07/25/35	5.50%	MTS
702	FHR-3284 NO FREDDIE MAC	04/15/37	0.00%	MTS
703	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
704	FNMA 15 YEAR	10/01/18	5.00%	MTS
705	FICO SERIES 15	03/07/17	0.00%	MTS
706	LONG ISLAND POWER AUTH SAVRS	05/01/33	3.11%	MTS
707	FNS 386 14 FANNIE MAE	04/25/38	6.50%	MTS
708	FLORIDA HSG FIN CORP REV FLTG RATE TR RCPTS-L9-REG D R/MD 3.98 01/01/2035	01/01/35	3.98%	TMS
709	FNS 321 1 PO FEDERAL NATL MTGE ASSN	03/01/32	0.00%	MTS
710	FNMA 30YR (LOW LOANS)	07/01/38	6.50%	MTS
711	U.S. TREASURY BOND	05/15/17	8.75%	MTS
712	FNMA SF 30 YEAR	04/01/35	5.00%	MTS
713	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
714	FNMA SF 30YR-(PUERTO RICO)	02/01/38	7.00%	MTS
715	FNS-380 2 FANNIE MAE	06/25/37	6.50%	MTS
716	FHS 220 PO FREDDIE MAC STRIP	02/15/32	0.00%	MTS
717	FNS 383 4 FANNIE MAE	09/25/37	5.50%	MTS
718	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
719	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
720	FREDDIE MAC	06/19/13	5.00%	MTS
721	10 IO/20YEAR AM POOLS	03/01/36	6.50%	MTS
722	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
723	FNMA SF 30YR-(PUERTO RICO)	03/01/38	7.00%	MTS
724	LEHMAN MUN TR RCPTS VARIOUS FLT-TR SER 2008-K32W REL TO COLUMBUS OHIO SWR REV R/MD 2.48 06/01/2028	06/01/28	2.48%	TMS
725	FNMA SF 30 YEAR	11/01/36	6.00%	MTS
726	RELO FHLMC GOLD (30 YEAR)	06/01/38	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
671	9,789,890	1.03	1.03	10,110,855	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
672	11,205,000	0.90	0.90	10,098,538	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
673	9,457,748	1.06	1.07	10,076,081	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
674	13,187,491	0.76	0.76	10,068,635	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
675	14,469,218	0.69	0.69	10,035,560	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
676	149,352,855	0.07	0.07	10,019,071	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
677	10,000,000	100.00	100.02	10,002,456	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
678	9,757,568	1.02	1.02	10,001,024	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
679	10,000,000	100.00	100.01	10,000,788	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
680	10,000,000	100.00	100.00	10,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
681	10,000,000	100.00	100.00	10,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
682	9,822,555	1.01	1.02	9,976,706	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
683	9,597,488	1.04	1.04	9,963,659	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
684	9,910,000	100.00	100.00	9,910,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
685	9,900,000	1.00	1.00	9,905,985	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
686	9,900,000	100.00	100.00	9,900,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
687	9,572,605	1.03	1.03	9,898,564	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
688	9,844,333	1.00	1.00	9,891,209	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
689	9,500,000	1.03	1.04	9,876,173	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
690	198,617,563	0.05	0.05	9,874,425	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
691	10,000,000	0.98	0.99	9,852,257	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
692	11,655,000	0.85	0.85	9,850,145	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
693	9,577,888	1.02	1.03	9,838,187	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
694	17,000,000	0.58	0.58	9,836,259	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
695	12,303,007	0.80	0.80	9,824,214	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
696	9,820,000	100.00	100.00	9,820,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
697	43,680,536	0.22	0.22	9,807,098	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
698	8,750,000	111.98	112.00	9,799,949	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
699	9,627,668	1.01	1.01	9,736,479	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
700	9,946,746	0.98	0.98	9,727,928	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
701	10,348,173	0.94	0.94	9,727,730	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
702	12,438,330	0.78	0.78	9,690,128	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
703	9,278,262	1.04	1.04	9,661,215	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
704	9,501,952	1.01	1.02	9,652,565	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
705	13,825,000	0.70	0.70	9,648,392	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
706	9,625,000	1.00	1.00	9,630,819	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
707	55,669,819	0.17	0.17	9,610,242	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
708	9,570,000	100.00	100.01	9,570,329	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
709	11,744,098	0.81	0.81	9,566,090	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
710	9,148,413	1.04	1.04	9,519,964	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
711	7,288,000	1.37	1.40	9,496,001	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
712	9,555,173	0.99	0.99	9,491,033	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
713	9,143,146	1.03	1.04	9,485,910	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
714	8,825,248	1.06	1.07	9,402,229	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
715	44,017,780	0.21	0.21	9,366,573	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
716	11,348,615	0.82	0.82	9,353,130	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
717	47,588,460	0.19	0.20	9,352,362	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
718	8,986,057	1.04	1.04	9,332,498	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
719	8,986,587	1.04	1.04	9,326,291	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
720	9,200,000	1.00	1.01	9,316,513	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
721	8,996,402	1.03	1.03	9,311,175	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
722	8,940,618	1.04	1.04	9,277,648	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
723	8,707,761	1.06	1.07	9,277,061	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
724	9,225,000	100.00	100.00	9,225,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
725	8,999,899	1.02	1.02	9,224,451	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
726	9,198,303	0.99	0.99	9,138,937	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
727	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
728	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
729	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
730	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
731	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
732	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
733	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
734	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
735	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
736	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
737	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
738	93160266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
739	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
740	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
741	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
742	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
743	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
744	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
745	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
746	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
747	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
748	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
749	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
750	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
751	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
752	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
753	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
754	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
755	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
756	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
757	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
758	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
759	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
760	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
761	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
762	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
763	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
764	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
765	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
766	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
767	93118291	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
768	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
769	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
770	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
771	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
772	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
773	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
774	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
775	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
776	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
777	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
778	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
779	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
780	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
781	GAD3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
782	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

	G	H	I	J	K
727	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JCP9		N00909178
728	LINEAR TRADING AMERICAS	PASSTHRU JV	3128KHN77		F00A54914
729	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	5251847C5	US5251847C54	3BCTRQ50
730	LINEAR TRADING AMERICAS	COUPON TRADING	912833KH2	US912833KH24	912833KH2
731	LINEAR TRADING AMERICAS	COUPON TRADING	912828HG8	US912828HG84	912828HG8
732	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	649716D61	US649716D611	35408820
733	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414E3U6		N00964411
734	LINEAR TRADING AMERICAS	AGENCIES	3133X9DC1	US3133X9DC15	3133X9DC1
735	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414D6R2		N00963580
736	LINEAR TRADING AMERICAS	AGENCIES	383665BX3	US383665BX30	383665BX3
737	MUNICIPALS AMERICA	PROPRIETARY	57419NU93	US57419NU930	32871340
738	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	478271FJ3	US478271FJ38	31509520
739	LINEAR TRADING AMERICAS	PASSTHRU JV	31408DSH8		N00848420
740	LINEAR TRADING AMERICAS	COUPON TRADING	912833KV1		912833KV1
741	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SKE1		N00987793
742	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BU57		F00N31504
743	LINEAR TRADING AMERICAS	COUPON TRADING	9128274Y5	US9128274Y56	9128274Y5
744	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397KUV1		31397KUV1
745	LINEAR TRADING AMERICAS	COUPON TRADING	912810DZ8	US912810DZ85	912810DZ8
746	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38373MC57		38373MC57
747	LINEAR TRADING AMERICAS	COUPON TRADING	912833KX7	US912833KX73	912833KX7
748	MUNICIPALS AMERICA	PROPRIETARY	61212RQM1	US61212RQM15	32423920
749	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375JTD7		38375JTD7
750	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397JZM9		31397JZM9
751	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403DLR8		N00745636
752	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396WKX3		31396WKX3
753	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402RQD4		N00735852
754	MUNICIPALS AMERICA	MUNI CORPORATE	163316AA0	US163316AA03	33715590
755	LINEAR TRADING AMERICAS	AGENCIES	31331VEF9		31331VEF9
756	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402WWN4		N00740553
757	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YXC8		31282YXC8
758	LINEAR TRADING AMERICAS	PASSTHRU JV	31413QTS7		N00952461
759	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394WL97		31394WL97
760	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	542690RV6	US542690RV67	542690RV6
761	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPB9		3136FFPB9
762	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413QPD4		N00952320
763	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402RQE2		N00735853
764	LINEAR TRADING AMERICAS	PASSTHRU JV	31413LJE0		N00948561
765	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NMW6	US52522NMW64	3BCYDS80
766	CREDIT FINANCING AMERICAS	M/B CORPORATES	455780AY2	US455780AY28	5BCXGM80
767	MUNICIPALS AMERICA	MUNIS DERIVATIVES	5251843L9	US5251843L99	3BCZGJ40
768	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EUS6		I00004193
769	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6K64		F00G04517
770	LINEAR TRADING AMERICAS	COUPON TRADING	912833KA7	US912833KA70	912833KA7
771	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415QGC4		N00985895
772	LINEAR TRADING AMERICAS	AGENCIES	3137EAAJ8	US3137EAAJ84	3137EAAJ8
773	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BVG2		F00N31515
774	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GJX2		N00888678
775	LINEAR TRADING AMERICAS	PASSTHRU JV	31296MFN4		F00A12873
776	LINEAR TRADING AMERICAS	COUPON TRADING	912833KK5	US912833KK52	912833KK5
777	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396W3L8		31396W3L8
778	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SRB0		N00987982
779	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396W3H7		31396W3H7
780	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3133XSAA6	US3133XSAA68	3133XSAA6
781	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3128X5U48		3128X5U48
782	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MA99		N00928932

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
727	FNMA SF 30YR-(PUERTO RICO)	04/01/38	7.00%	MTS
728	GOLD PC 30 YEAR - FHLMC	09/01/36	7.50%	MTS
729	LEHMAN MUN TR RCPTS VAR ST FLTTR SER 2008-K13W RELATED TO VIRGINIA ST RES AUTH CLEAN WTRR/MD 2.45 10/01/2024	10/01/24	2.45%	TMS
730	TINT 05-15-16	05/15/16	0.00%	MTS
731	U S TREASURY NOTE	10/31/12	3.88%	MTS
732	NEW YORK N Y CITY TRANSITIONALFIN AUTH FLTG RATE-TRS-SER N-11-REG D LIQ FAC W/ BK OF R/MD 3.50 02/01/2014	02/01/14	3.50%	TMS
733	FNMA 30YR (LOW LOANS)	07/01/38	7.00%	MTS
734	FEDERAL HOME LOAN BANK SYSTEM	11/14/14	4.50%	MTS
735	FNMA 30YR (LOW LOANS)	06/01/38	7.00%	MTS
736	GOVERNMENT BACKED TRUSTS T-144	11/15/10	0.00%	MTS
737	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV REV FLTG RATE TR RCPTS-L59J-REG D R/MD 3.98 03/01/2030	03/01/30	3.98%	TMS
738	JOHNSON CITY TENN HEALTH & EDLFACS BRD RFDG-1ST MTG-MTN STS-A-IBC R/MD 7.50 07/01/2025	07/01/25	7.50%	TMS
739	FNMA SF 30 YEAR	12/01/35	6.50%	MTS
740	TINT 05-15-19	05/15/19	0.00%	MTS
741	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
742	RELO FHLMC GOLD (30 YEAR)	05/01/38	4.50%	MTS
743	US TREAS INFLATION INDEX NOTE	01/15/09	3.88%	MTS
744	FHR 3373 TO FREDDIE MAC	04/15/37	0.00%	MTS
745	UNITED STATES TREASURY BONDS R/MD 8.875 08/15/2017	08/15/17	8.88%	MTS
746	GNR 2007-16 KU GOVT NATIONAL MORTGAGE (GNMA)	04/20/37	4.18%	MTS
747	TINT 11-15-19	11/15/19	0.00%	MTS
748	MONTANA ST BRD HSG REV FLOATER TR RCPTS-L-6-REG D R/MD 3.98 06/01/2035	06/01/35	3.98%	TMS
749	GNR 2007-17 JI GOVT NATIONAL MORTGAGE (GNMA)	05/01/37	1.49%	MTS
750	FHR-3339 PN FREDDIE MAC	08/15/37	0.00%	MTS
751	FNMA SF 30 YEAR	06/01/35	6.50%	MTS
752	FNW 2007-W6 OP FANNIE MAE	06/25/37	0.00%	MTS
753	FNMA-GUAR MTG PASS THRU-30YR	08/01/35	6.50%	MTS
754	CITY OF CHELSEA SERIES A	06/06/23	2.89%	TMS
755	FEDERAL FARM CREDIT BANK	04/01/24	5.10%	MTS
756	FNMA 15 YEAR	11/01/18	4.00%	MTS
757	FHS 244 IO FREDDIE MAC	11/25/36	0.00%	MTS
758	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
759	FHR 2777 KO FREDDIE MAC	02/15/33	0.00%	MTS
760	LONG ISLAND POWER AUTH SAVRS	05/01/33	3.11%	MTS
761	FNS 383 30 FANNIE MAE	01/25/38	6.00%	MTS
762	10 IO/20YEAR AM POOLS	10/01/37	6.50%	MTS
763	FNMA-GUAR MTG PASS THRU-30YR	07/01/35	6.50%	MTS
764	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
765	LEHMAN MUN TR RCPTS VARIOUS FLT-TR SER 2008-K36W REL TO MASSACHUSETTS ST R/MD 2.25 09/01/2024	09/01/24	2.25%	TMS
766	REPUBLIC OF INDONESIA 6.875% 20180117 SERIES# 144A	01/17/18	6.88%	TMS
767	LEHMAN MUN TR RCPTS VAR STS FLOATER-TR SER 2007-P123W RELTTO UNIVERSITY CALIF REGTS R/MD 2.60 05/15/2043	05/15/43	2.60%	TMS
768	GNMA II-JUMBOS	07/20/38	5.00%	MTS
769	GOLD PC 30 YEAR - FHLMC	07/01/38	6.00%	MTS
770	TINT 5-15-13	05/15/13	0.00%	MTS
771	FNMA SF 30 YEAR	08/01/38	6.00%	MTS
772	FREDDIE MAC	10/18/16	5.13%	MTS
773	RELO FHLMC GOLD (30 YEAR)	07/01/38	5.00%	MTS
774	FNMA SF 30 YEAR	12/01/36	5.00%	MTS
775	GOLD PC 30 YEAR - FHLMC	09/01/33	5.00%	MTS
776	TINT 11-15-16	11/15/16	0.00%	MTS
777	FNR 2007-75 VO FANNIE MAE	08/01/32	0.00%	MTS
778	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
779	FNR 2007-75 JO FANNIE MAE	08/01/32	0.00%	MTS
780	FEDERAL HOME LOAN BANKS	10/01/18	5.20%	MTS
781	FREDDIE MAC	04/05/22	7.30%	MTS
782	FNMA SF 30 YEAR	11/01/37	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
727	8,569,988	1.06	1.07	9,130,281	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
728	8,613,599	1.06	1.06	9,115,161	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
729	9,110,000	100.00	100.00	9,110,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
730	12,092,069	0.75	0.75	9,099,125	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
731	9,442,000	1.04	1.06	9,095,449	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
732	9,050,000	100.00	100.00	9,050,264	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
733	8,510,176	1.06	1.06	9,034,645	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
734	8,560,000	1.04	1.05	9,002,159	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
735	8,449,157	1.06	1.06	8,969,866	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
736	9,428,000	0.95	0.95	8,963,111	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
737	8,960,000	100.00	100.00	8,960,067	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
738	8,000,000	111.98	112.00	8,959,953	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
739	8,581,951	1.04	1.04	8,922,527	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
740	13,914,875	0.64	0.64	8,914,857	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
741	8,575,118	1.04	1.04	8,899,268	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
742	9,163,441	0.97	0.97	8,873,432	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
743	6,577,000	1.34	1.35	8,862,336	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
744	11,616,115	0.76	0.76	8,841,771	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
745	6,355,000	1.38	1.39	8,841,711	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
746	100,189,237	0.09	0.09	8,836,415	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
747	14,182,875	0.62	0.62	8,826,216	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
748	8,800,000	100.00	100.01	8,800,379	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
749	94,119,975	0.09	0.09	8,769,308	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
750	9,928,016	0.88	0.88	8,764,903	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
751	8,444,056	1.03	1.04	8,760,613	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
752	10,961,954	0.80	0.80	8,744,527	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
753	8,387,742	1.04	1.04	8,744,127	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
754	8,725,000	100.00	100.00	8,725,076	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
755	8,300,000	1.03	1.05	8,719,104	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
756	8,839,524	0.98	0.98	8,682,699	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
757	41,010,024	0.21	0.21	8,669,594	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
758	8,350,000	1.03	1.04	8,663,031	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
759	13,061,780	0.66	0.66	8,646,423	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
760	8,575,000	1.00	1.00	8,579,445	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
761	42,943,300	0.20	0.20	8,559,492	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
762	8,253,710	1.03	1.03	8,542,496	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
763	8,164,219	1.04	1.04	8,511,106	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
764	8,176,232	1.04	1.04	8,503,492	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
765	8,500,000	100.00	100.00	8,500,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
766	8,300,000	102.25	102.26	8,487,669	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
767	32,000,000	100.00	100.00	8,486,979	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
768	8,552,820	0.99	0.99	8,483,254	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
769	8,285,435	1.02	1.02	8,479,862	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
770	9,732,338	0.87	0.87	8,463,134	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
771	8,235,556	1.02	1.02	8,441,037	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
772	7,755,000	1.07	1.09	8,433,250	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
773	8,486,226	0.99	0.99	8,431,456	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
774	8,485,441	0.99	0.99	8,410,522	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
775	8,499,668	0.99	0.99	8,407,625	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
776	11,489,956	0.73	0.73	8,399,399	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
777	10,606,807	0.79	0.79	8,397,074	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
778	8,085,948	1.03	1.04	8,389,080	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
779	10,540,762	0.80	0.80	8,383,156	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
780	8,395,000	0.99	0.99	8,351,346	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
781	8,300,000	0.99	1.00	8,321,253	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
782	8,020,227	1.03	1.04	8,320,895	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
783	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
784	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
785	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
786	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
787	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
788	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
789	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
790	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
791	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
792	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
793	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
794	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
795	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
796	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
797	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
798	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
799	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
800	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
801	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
802	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
803	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
804	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
805	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
806	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
807	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
808	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
809	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
810	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
811	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
812	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
813	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
814	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
815	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
816	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
817	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
818	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
819	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
820	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
821	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
822	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
823	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
824	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
825	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
826	GM3J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
827	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
828	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
829	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
830	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
831	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
832	93117556	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
833	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
834	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
835	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
836	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
837	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
838	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
783	LINEAR TRADING AMERICAS	PASSTHRU JV	31297NK70		F00A33018
784	MUNICIPALS AMERICA	SHORT TERM	196479HP7	US196479HP77	30633790
785	MUNICIPALS AMERICA	PROPRIETARY	60636XFC2	US60636XFC20	30089040
786	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395NTX5		31395NTX5
787	LINEAR TRADING AMERICAS	COUPON TRADING	912833DD9	US912833DD92	912833DD9
788	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MX52		N00929600
789	LINEAR TRADING AMERICAS	PASSTHRU JV	31414BTH3		N00961452
790	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TKC3		N00988691
791	LINEAR TRADING AMERICAS	AGENCIES	3133MJQF0		3133MJQF0
792	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415PYH5		N00985512
793	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413LED7		N00948432
794	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FEAB8	US3136FEAB88	3136FEAB8
795	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415BZH5		N00982344
796	SP AMERICAS-TRADING	PRIME-AMERICAS	31413FAL6		N00943811
797	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31401BP41		N00703443
798	MUNICIPALS AMERICA	MUNIS DERIVATIVES	76116EFJ4	US76116EFJ47	76116EFJ4
799	MUNICIPALS AMERICA	SHORT TERM	915217PL1	US915217PL14	28892570
800	LINEAR TRADING AMERICAS	PASSTHRU JV	31410G4F7		N00889222
801	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371LAC3		N00254803
802	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CVZ2	US31402CVZ21	N00725232
803	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397RSH0		31397RSH0
804	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	882721GN7	US882721GN71	37669760
805	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PF86		N00984991
806	LINEAR TRADING AMERICAS	PASSTHRU JV	31413YMV0		N00959472
807	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128NH5J8		F001J1749
808	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3128X7WZ3	US3128X7WZ33	3128X7WZ3
809	LINEAR TRADING AMERICAS	COUPON TRADING	912833JW1	US912833JW10	912833JW1
810	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	365418DG4	US365418DG44	33293480
811	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128JPN30		F001B4109
812	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JHG2		N00946731
813	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LB32		31397LB32
814	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394KFU3		31394KFU3
815	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396P5A5		31396P5A5
816	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EK0	US912810EK08	912810EK0
817	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36202ESM2		I00004124
818	LINEAR TRADING AMERICAS	PASSTHRU JV	31287PEX7		F00C63750
819	LINEAR TRADING AMERICAS	COUPON TRADING	912810ET1	US912810ET17	912810ET1
820	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397GRZ5		31397GRZ5
821	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M1J67	US3128M1J674	F00G12185
822	LINEAR TRADING AMERICAS	COUPON TRADING	912833LD0	US912833LD01	912833LD0
823	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSJ9		3136FFSJ9
824	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HUZW4		3128HUZW4
825	LINEAR TRADING AMERICAS	PASSTHRU JV	31413TNY4		N00955007
826	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36296KPT3		G00693534
827	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396V5N4		31396V5N4
828	LINEAR TRADING AMERICAS	COUPON TRADING	912828FW5	US912828FW52	912828FW5
829	LINEAR TRADING AMERICAS	COUPON TRADING	912828JC5	US912828JC52	912828JC5
830	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YLH3		31396YLH3
831	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPC7		3136FFPC7
832	MUNICIPALS AMERICA	MUNIS DERIVATIVES	713580AM0	US713580AM00	3BBMVQ60
833	LINEAR TRADING AMERICAS	PASSTHRU JV	31288LSZ5		F00P50536
834	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAQR4		3136FAQR4
835	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465139CN1		465139CN1
836	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JJ0	US912828JJ06	912828JJ0
837	LINEAR TRADING AMERICAS	PASSTHRU JV	312928JE5		F00A82061
838	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31391Y4E4		N00681321

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
783	GOLD PC 30 YEAR - FHLMC	08/01/35	5.00%	MTS
784	COLORADO HSG & FIN AUTH ADJ SINGLE FAM MTG-SER B-3	11/01/26	2.05%	TMS
785	MISSOURI ST HSG DEV COMMN SINGLE FAMILY MTG REV FLOATER-TRS-SER L5J-REG D R/MD 3.95 03/01/2035	03/01/35	3.95%	TMS
786	FNR 2006-60 CO FANNIE MAE	06/25/35	0.00%	MTS
787	TINT 02-15-13	02/15/13	0.00%	MTS
788	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
789	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
790	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
791	FEDERAL HOME LOAN BANK	08/15/16	5.50%	MTS
792	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
793	10 IO/20YEAR AM POOLS	09/01/37	6.50%	MTS
794	FNS 370 2 FANNIE MAE	06/25/36	6.00%	MTS
795	FNMA SF 30 YEAR NEWPFN30	09/01/38	6.50%	MTS
796	10 IO/20YEAR AM POOLS	06/01/37	6.50%	MTS
797	FNMA 15 YEAR	05/01/18	5.00%	MTS
798	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2014	07/15/14	0.00%	MTS
799	UNIVERSITY VA UNIV REVS GEN REV PLG SER A	06/01/34	1.50%	TMS
800	FNMA SF 30 YEAR	12/01/36	5.00%	MTS
801	FNMA 15 YEAR	07/01/18	5.00%	MTS
802	FNMA SF 30 YEAR	03/01/34	5.00%	MTS
803	FHR 3428 CO FREDDIE MAC	01/15/38	0.00%	MTS
804	TEXAS ST G/O TRUST RCPTS SER K15-REG D R/MD 2.48 04/01/2030	04/01/30	2.48%	TMS
805	FNMA SF 30 YEAR	01/01/35	6.50%	MTS
806	FNMA SF 30 YEAR	12/01/37	6.50%	MTS
807	FHLMC GOLD ARM 30YR	06/01/37	5.52%	MTS
808	FREDDIE MAC	06/23/09	2.70%	MTS
809	TINT 05-15-11	05/15/11	0.00%	MTS
810	GARDEN ST N J PRESERVATION TR 144A OPEN SPACE & FARMLAND PRESRVTN RI-TRS-SER K7 R/MD 13.308 11/01/2022	11/01/22	13.31%	TMS
811	FHLMC GOLD ARM 30YR	06/01/38	4.62%	MTS
812	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
813	FNR08-53 DQ FANNIE MAE	07/25/38	5.50%	MTS
814	FHR 2693 PE FREDDIE MAC	10/15/18	4.50%	MTS
815	FNR 2007-24 PO FANNIE MAE	03/25/37	0.00%	MTS
816	U.S. TREASURY BOND	08/15/21	8.13%	MTS
817	GNMA II-JUMBOS	04/20/38	5.50%	MTS
818	GOLD PC 30 YEAR - FHLMC	02/01/32	6.00%	MTS
819	UNITED STATES TREASURY BONDS R/MD 7.625 02/15/2025	02/15/25	7.63%	MTS
820	FHR-3297 BO FREDDIE MAC	05/15/37	0.00%	MTS
821	GOLD PC 15 YEAR - FHLMC	04/01/21	5.00%	MTS
822	TINT 05-15-21	05/15/21	0.00%	MTS
823	FNS 386 7 FANNIE MAE	01/25/38	6.00%	MTS
824	FHR 255-15 FREDDIE MAC	06/15/38	6.00%	MTS
825	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
826	LOW LOAN GNMA SF 30 YEAR	07/15/38	6.00%	MTS
827	FNR 2007-50 LS FANNIE MAE	06/25/37	3.98%	MTS
828	U S TREASURY NOTE	10/31/11	4.63%	MTS
829	U S TREASURY NOTE	06/30/10	2.88%	MTS
830	FNR 2008-10 ES FANNIE MAE	03/25/23	3.18%	MTS
831	FNS 383 31 FANNIE MAE	01/25/38	6.00%	MTS
832	PERALTA CALIF CMNTY COLLEGE DIST LTD OBLIG ZERO CPN C/A @ 6.25% SER A R/MD0000 08/05/2049	08/05/49	0.00%	TMS
833	GOLD PC 30YR-FHLMC (PRE-PAY)	02/01/37	6.50%	MTS
834	FNS 326 1 FANNIE MAE STRIP	07/01/32	0.00%	MTS
835	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	09/15/09	0.00%	MTS
836	U S TREASURY NOTE	08/31/10	2.38%	MTS
837	GOLD PC 30 YEAR - FHLMC	09/01/38	6.00%	MTS
838	FNMA 15 YEAR	01/01/18	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
783	8,391,585	0.99	0.99	8,318,486	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
784	8,300,000	100.00	100.01	8,300,615	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
785	8,295,000	100.00	100.00	8,295,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
786	10,259,241	0.81	0.81	8,293,971	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
787	9,442,434	0.88	0.88	8,292,322	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
788	8,181,830	1.01	1.01	8,268,045	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
789	7,895,957	1.03	1.04	8,191,967	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
790	7,863,202	1.04	1.04	8,187,750	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
791	7,445,000	1.09	1.10	8,183,701	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
792	7,884,510	1.04	1.04	8,182,554	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
793	7,886,826	1.03	1.03	8,162,776	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
794	37,041,039	0.22	0.22	8,151,452	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
795	7,846,826	1.04	1.04	8,143,446	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
796	7,850,796	1.03	1.03	8,125,485	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
797	7,992,628	1.01	1.02	8,119,317	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
798	9,882,000	0.82	0.82	8,111,978	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
799	8,100,000	100.00	100.00	8,100,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
800	8,158,267	0.99	0.99	8,087,142	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
801	7,908,042	1.01	1.02	8,033,390	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
802	8,079,784	0.99	0.99	8,028,520	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
803	10,449,951	0.77	0.77	8,022,028	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
804	8,000,000	100.00	100.00	8,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
805	7,686,669	1.03	1.04	7,974,833	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
806	7,685,263	1.03	1.04	7,973,374	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
807	7,832,654	1.01	1.01	7,923,414	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
808	7,850,000	1.00	1.01	7,909,461	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
809	8,461,338	0.94	0.94	7,907,877	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
810	5,920,000	133.04	133.04	7,875,968	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
811	7,872,351	1.00	1.00	7,862,244	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
812	7,578,109	1.03	1.04	7,862,202	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
813	7,812,588	1.00	1.01	7,854,018	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
814	8,000,000	0.98	0.98	7,852,375	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
815	10,163,490	0.77	0.77	7,824,817	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
816	5,560,000	1.39	1.40	7,793,629	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
817	7,764,957	1.00	1.00	7,784,901	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
818	7,556,277	1.03	1.03	7,766,652	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
819	5,530,000	1.40	1.40	7,755,678	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
820	10,227,860	0.76	0.76	7,733,348	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
821	7,678,827	1.00	1.00	7,724,520	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
822	13,413,981	0.57	0.57	7,694,300	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
823	37,961,418	0.20	0.20	7,690,536	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
824	35,595,512	0.21	0.22	7,672,655	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
825	7,374,737	1.03	1.04	7,651,206	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
826	7,376,369	1.03	1.03	7,601,617	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
827	90,336,942	0.08	0.08	7,598,442	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
828	9,900,000	1.06	1.08	7,583,052	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
829	44,100,000	1.01	1.02	7,563,929	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
830	8,391,188	0.90	0.90	7,554,069	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
831	37,885,888	0.20	0.20	7,551,460	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
832	8,880,000	85.00	85.00	7,548,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
833	7,304,462	1.03	1.03	7,540,571	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
834	9,459,468	0.80	0.80	7,533,406	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
835	7,654,000	0.98	0.98	7,494,775	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
836	24,715,000	1.00	1.00	7,485,361	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
837	7,313,317	1.02	1.02	7,484,932	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
838	7,359,045	1.01	1.02	7,475,691	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
839	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
840	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
841	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
842	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
843	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
844	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
845	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
846	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
847	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
848	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
849	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
850	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
851	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
852	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
853	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
854	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
855	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
856	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
857	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
858	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
859	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
860	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
861	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
862	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
863	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
864	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
865	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
866	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
867	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
868	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
869	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
870	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
871	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
872	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
873	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
874	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
875	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
876	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
877	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
878	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
879	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
880	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
881	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
882	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
883	93160363	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
884	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
885	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
886	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
887	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
888	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
889	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
890	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
891	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
892	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
893	93160266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
894	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
839	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPP8		3136FFPP8
840	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397BBM2		31397BBM2
841	LINEAR TRADING AMERICAS	PASSTHRU JV	31414EGK4		N00963802
842	LINEAR TRADING AMERICAS	COUPON TRADING	912810ET1	US912810ET17	912810ET1
843	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YEJ4		31282YEJ4
844	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EBC2		I00003635
845	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QQW9		N00986169
846	MUNICIPALS AMERICA	PROPRIETARY	525184AY3	US525184AY38	39340440
847	LINEAR TRADING AMERICAS	AGENCIES	3133XKXD2	US3133XKXD25	3133XKXD2
848	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	5759308U9	US5759308U98	37670170
849	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397GU73		31397GU73
850	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412TWK5		N00934550
851	LINEAR TRADING AMERICAS	AGENCIES	31771CR72	US31771CR728	31771CR72
852	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DJG5	US31403DJG51	N00745563
853	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	646139H81	US646139H818	36510920
854	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371MND5		N00256088
855	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394VEM8		31394VEM8
856	MUNICIPALS AMERICA	PROPRIETARY	924195S35	US924195S356	33411830
857	LINEAR TRADING AMERICAS	PASSTHRU JV	31412DUJ5		N00922285
858	LINEAR TRADING AMERICAS	PASSTHRU JV	31411JC53		N00909192
859	LINEAR TRADING AMERICAS	PASSTHRU JV	36296MMN5		G00695265
860	MUNICIPALS AMERICA	PROPRIETARY	296122TK0	US296122TK02	32164140
861	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395KFW8	US31395KFW80	31395KFW8
862	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396RZB6		31396RZB6
863	MUNICIPALS AMERICA	MUNIS DERIVATIVES	76116EFL9	US76116EFL92	76116EFL9
864	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7KU6		F00C91207
865	MUNICIPALS AMERICA	PROPRIETARY	57419NR63	US57419NR639	32712780
866	LINEAR TRADING AMERICAS	PASSTHRU JV	31414U3X4		N00977014
867	LINEAR TRADING AMERICAS	AGENCIES	31331VMG8		31331VMG8
868	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828EV8	US912828EV88	912828EV8
869	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQV4		3136FFQV4
870	LINEAR TRADING AMERICAS	PASSTHRU JV	31412SRV9		N00933500
871	LINEAR TRADING AMERICAS	AGENCIES	31364GBF5	US31364GBF54	31364GBF5
872	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LCGR1		F00A78308
873	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NJJ9	US52522NJJ90	3BCWQT30
874	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	61213EFP4	US61213EFP43	61213EFP4
875	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQN8		N00990661
876	LINEAR TRADING AMERICAS	AGENCIES	31771DCF8	US31771DCF87	31771DCF8
877	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393MYE5		31393MYE5
878	LINEAR TRADING AMERICAS	PASSTHRU JV	312928JF2		F00A82062
879	MUNICIPALS AMERICA	SHORT TERM	2131836W1	US2131836W19	33131370
880	LINEAR TRADING AMERICAS	COUPON TRADING	912828FH8	US912828FH85	912828FH8
881	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36202ES34		I00004138
882	LINEAR TRADING AMERICAS	COUPON TRADING	912803BP7	US912803BP70	912803BP7
883	MUNICIPALS AMERICA	PROPRIETARY	60038UAE3	US60038UAE38	3BBZGZ10
884	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EVG1		I00004215
885	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NSN6		N00257125
886	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465139SW4	US465139SW43	465139SW4
887	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TRW5		N00934401
888	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MJS8		N00929173
889	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPQ6		3136FFPQ6
890	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNP0		3136FFNP0
891	LINEAR TRADING AMERICAS	PASSTHRU JV	31412GMS7		N00924769
892	LINEAR TRADING AMERICAS	AGENCIES	31771JUV0	US31771JUV06	31771JUV0
893	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	939780D82	US939780D822	39698690
894	LINEAR TRADING AMERICAS	PASSTHRU JV	31408GBY2		N00850655

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
839	FNS 383 42 FANNIE MAE	04/25/38	6.00%	MTS
840	FHR 3221 SW FREDDIE MAC	09/15/36	4.11%	MTS
841	FNMA 15 YEAR	06/01/23	4.00%	MTS
842	UNITED STATES TREASURY BONDS R/MD 7.625 02/15/2025	02/15/25	7.63%	MTS
843	FHR 235 IO FREDDIE MAC	01/03/36	0.00%	MTS
844	GNMA II-JUMBOS	11/20/34	4.50%	MTS
845	10 IO/20YEAR AM POOLS	07/01/38	6.00%	MTS
846	LEHMAN MUN TR RCPTS VAR STS OKLAHOMA HSG-FLOATER-TRS SER06P42-REG D CRDT SUP-LEHMAN LIQ R/MD 3.95 09/01/2033	09/01/33	3.95%	TMS
847	FEDERAL HOME LOAN BANK SYSTEM	05/14/10	4.88%	MTS
848	MASSACHUSETTS ST HSG FIN AGY HFLTG RATE TR RCPTS-K13-REG D R/MD 3.88 12/01/2045	12/01/45	3.88%	TMS
849	FHR 3305 MG FREDDIE MAC	07/15/34	4.69%	MTS
850	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
851	FINANCING CORP FICO	06/06/12	0.00%	MTS
852	FNMA SF 30 YEAR	08/01/34	5.50%	MTS
853	NEW JERSEY ST TPK AUTH TPK TRS-SER K9-REG D R/MD 2.23 01/01/2028	01/01/28	2.23%	TMS
854	10 IO/20YEAR AM POOLS	01/01/36	6.50%	MTS
855	FNR 2005-122 SC FANNIE MAE	06/25/35	14.45%	MTS
856	VERMONT HSG FIN AGY SINGLE FAMILY FLTG RATE TR RCPTS-L 76-REG D R/MD 3.40 11/01/2034	11/01/34	3.40%	TMS
857	FNMA SF 30 YEAR	12/01/36	6.50%	MTS
858	FNMA 15 YEAR	06/01/23	4.00%	MTS
859	GNMA SF 30 YEAR	09/15/38	7.00%	MTS
860	ESCAMBIA CNTY FLA HSG FIN AUTHSINGLE FAMILY MTG REV SR A	10/01/34	5.00%	TMS
861	FHR 2899 TC FREDDIE MAC	04/15/19	5.00%	MTS
862	FHR 3170 ED FREDDIE MAC	11/15/33	5.00%	MTS
863	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2015	07/15/15	0.00%	MTS
864	GOLD PC 20 YEAR - FHLMC	09/01/28	5.50%	MTS
865	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV TRS-SER L24-REG D REV INT VAR WKLY R/MD 3.98 09/01/2028	09/01/28	3.98%	TMS
866	FNMA SF 30 YEAR	05/01/38	5.50%	MTS
867	FEDERAL FARM CREDIT BANK	05/03/16	5.00%	MTS
868	U S TREASURY NOTE	02/15/09	4.50%	MTS
869	FNS 383 72 FANNIE MAE	05/25/37	6.50%	MTS
870	FNMA 15 YEAR	04/01/23	4.00%	MTS
871	FEDERAL NATIONAL MTG ASSN-MTN	10/02/13	5.38%	MTS
872	GOLD PC 30 YEAR - FHLMC	11/01/37	6.50%	MTS
873	LEHMAN MUN TR RCPTS VARIOUS FLT-TR SER 2008-K30W RELA TO NEW YORK N Y CITY MUN WTR FIN R/MD 2.38 06/15/2038	06/15/38	2.38%	TMS
874	MONTANA HEALTH FAC 91-A SAVRS	02/15/17	2.89%	MTS
875	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
876	FINANCING CORP FICO	04/05/16	0.00%	MTS
877	FHR 2583 LG FREDDIE MAC	07/15/17	4.00%	MTS
878	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
879	COOK CNTY ILL G/O CAP IMPT-SER E	11/01/33	1.85%	TMS
880	U S TREASURY NOTE	05/31/11	4.88%	MTS
881	GNMA II-JUMBOS	05/20/38	5.50%	MTS
882	W/PRINC STRIPS 8/15/28	08/15/28	0.00%	MTS
883	MILLEDGEVILLE-BALDWIN CNTY GA DEV AUTH STUDENT HSG REV R/MD 2.457 10/01/2033	10/01/33	2.46%	TMS
884	G2 MJM MULTI-ISSUE JUMBO	08/20/38	5.50%	MTS
885	FNMA 20 YEAR	03/01/28	5.50%	MTS
886	ISRAEL GOVERNMENT AID BOND 0.000% 20200515 SERIES# 11-Z	05/15/20	0.00%	MTS
887	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
888	FNMA 15 YEAR	02/01/23	4.00%	MTS
889	FNS 383 43 FANNIE MAE	04/25/38	6.00%	MTS
890	FNS 383 18 FANNIE MAE	01/25/38	5.50%	MTS
891	FNMA SF 30 YEAR	06/01/37	6.50%	MTS
892	FINANCING CORP-FED CPN FICO STRIPS SER E-INT PMT ON 9-65% 2018 BD R/MD0000 11/02/2009	11/02/09	0.00%	MTS
893	WASHINGTON ST HLTH CARE FACS AU REV-GROUP HLTH COOP PUGET SOUND R/MD 6.75 12/01/2011	12/01/11	6.75%	TMS
894	FNMA SF 30 YEAR	02/01/36	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
839	39,158,960	0.19	0.19	7,444,110	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
840	96,191,859	0.07	0.08	7,422,430	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
841	7,636,587	0.96	0.96	7,371,295	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
842	5,241,000	1.40	1.40	7,350,363	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
843	31,860,911	0.23	0.23	7,346,567	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
844	7,594,909	0.96	0.96	7,307,964	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
845	7,165,814	1.02	1.02	7,304,297	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
846	7,295,000	100.00	100.00	7,295,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
847	6,940,000	1.03	1.05	7,287,242	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
848	7,285,000	100.00	100.00	7,285,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
849	7,601,884	0.95	0.96	7,262,515	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
850	6,994,148	1.04	1.04	7,258,536	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
851	8,120,000	0.89	0.89	7,214,902	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
852	7,111,132	1.01	1.01	7,209,865	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
853	7,205,000	100.00	100.00	7,205,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
854	6,959,522	1.03	1.03	7,203,027	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
855	6,504,243	1.09	1.10	7,167,463	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
856	7,150,000	100.00	100.01	7,150,388	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
857	6,907,287	1.03	1.04	7,149,234	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
858	7,405,938	0.96	0.96	7,148,659	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
859	6,712,727	1.05	1.05	7,086,262	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
860	7,105,000	99.71	99.73	7,086,014	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
861	7,107,915	0.99	1.00	7,078,089	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
862	7,408,759	0.95	0.95	7,075,069	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
863	9,054,000	0.78	0.78	7,054,586	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
864	6,950,909	1.01	1.01	7,049,404	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
865	7,045,000	100.00	100.00	7,045,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
866	6,925,346	1.01	1.01	7,003,439	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
867	6,500,000	1.06	1.08	6,999,805	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
868	6,887,000	1.01	1.01	6,988,434	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
869	35,723,953	0.19	0.19	6,964,249	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
870	7,209,296	0.96	0.96	6,958,848	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
871	6,309,000	1.08	1.10	6,949,187	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
872	6,667,508	1.04	1.04	6,919,188	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
873	6,915,000	100.00	100.00	6,915,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
874	6,900,000	1.00	1.00	6,914,945	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
875	6,815,693	1.01	1.01	6,887,246	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
876	9,321,000	0.74	0.74	6,872,523	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
877	6,909,463	0.99	0.99	6,866,015	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
878	6,614,123	1.04	1.04	6,863,452	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
879	6,850,000	100.00	100.00	6,850,003	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
880	8,118,000	1.07	1.08	6,843,363	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
881	6,815,564	1.00	1.00	6,833,070	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
882	16,768,000	0.41	0.41	6,814,482	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
883	10,000,000	68.00	68.01	6,800,523	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
884	6,729,722	1.01	1.01	6,800,373	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
885	6,695,905	1.01	1.01	6,794,972	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
886	11,600,000	0.58	0.58	6,783,492	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
887	6,599,061	1.02	1.02	6,763,711	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
888	7,005,277	0.96	0.96	6,761,917	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
889	35,381,961	0.19	0.19	6,726,112	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
890	34,104,336	0.20	0.20	6,725,723	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
891	6,478,916	1.03	1.04	6,721,802	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
892	6,865,000	0.98	0.98	6,699,717	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
893	6,685,000	100.00	100.02	6,686,307	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
894	6,442,132	1.03	1.03	6,682,476	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
895	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
896	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
897	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
898	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
899	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
900	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
901	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
902	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
903	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
904	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
905	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
906	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
907	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
908	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
909	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
910	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
911	G1F9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
912	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
913	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
914	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
915	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
916	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
917	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
918	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
919	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
920	G1RH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
921	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
922	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
923	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
924	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
925	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
926	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
927	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
928	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
929	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
930	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
931	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
932	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
933	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
934	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
935	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
936	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
937	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
938	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
939	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
940	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
941	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
942	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
943	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
944	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
945	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
946	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
947	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
948	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
949	GMEB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
950	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
895	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397EM93		31397EM93
896	LINEAR TRADING AMERICAS	PASSTHRU JV	31413LD63		N00948425
897	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413HYV4		N00946324
898	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	796253ZA3	US796253ZA30	35757940
899	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407BWM7		N00826052
900	LINEAR TRADING AMERICAS	PASSTHRU JV	31414CP28		N00962241
901	LINEAR TRADING AMERICAS	PASSTHRU JV	36296MMJ4		G00695261
902	LINEAR TRADING AMERICAS	PASSTHRU JV	31413UY60		N00956233
903	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	8647798L0	US8647798L09	31342820
904	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EVM8		I00004220
905	MUNICIPALS AMERICA	MUNI CORPORATE	57583FQK0	US57583FQK02	31571870
906	LINEAR TRADING AMERICAS	PASSTHRU JV	31412SRM9		N00933492
907	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MVTR4		F00H03260
908	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413A5M1		N00940152
909	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HD5		912828HD5
910	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7J53		F00C91184
911	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396X6G4		31396X6G4
912	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQH5		3136FFQH5
913	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAT67	US3136FAT672	3136FAT67
914	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VWH4		N00990848
915	LINEAR TRADING AMERICAS	PASSTHRU JV	31414C6F0		N00962670
916	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BU73		F00N31506
917	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403F2H6		N00747876
918	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375XPA6	US38375XPA62	38375XPA6
919	LINEAR TRADING AMERICAS	PASSTHRU JV	31414RMM4		N00973864
920	MUNICIPALS AMERICA	MUNIS DERIVATIVES	3133M9FC1	US3133M9FC16	3133M9FC1
921	MUNICIPALS AMERICA	PROPRIETARY	46246BHS4	US46246BHS43	32895070
922	SP AMERICAS-TRADING	PRIME-AMERICAS	31396VZ27		31396VZ27
923	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YKZ4		31396YKZ4
924	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412TP31		N00934342
925	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MGA9		31397MGA9
926	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415BZB8		N00982338
927	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396H6D6		31396H6D6
928	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N5F8		N00257446
929	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393DHD6		31393DHD6
930	LINEAR TRADING AMERICAS	PASSTHRU JV	31408GRQ2		N00851095
931	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MXX0		N00256394
932	LINEAR TRADING AMERICAS	PASSTHRU JV	31412ND86		N00929927
933	LINEAR TRADING AMERICAS	PASSTHRU JV	31283H2J3		F00G01677
934	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCBD7	US3136FCBD79	3136FCBD7
935	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374N3W5		38374N3W5
936	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413K7M7		N00948300
937	MUNICIPALS AMERICA	MUNI CORPORATE	13033KW54	US13033KW546	33289190
938	LINEAR TRADING AMERICAS	PASSTHRU JV	31413GM72		N00945082
939	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RBP8		N00986646
940	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CV58		N00725236
941	LINEAR TRADING AMERICAS	AGENCIES	38373PAK9		38373PAK9
942	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128PLB43		F00J08159
943	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397PJH4		31397PJH4
944	MUNICIPALS AMERICA	PROPRIETARY	57419NZ80	US57419NZ806	33267690
945	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828FH8	US912828FH85	912828FH8
946	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402QTQ4		N00735059
947	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128PLCA8		F00J08165
948	LINEAR TRADING AMERICAS	COUPON TRADING	912833JX9	US912833JX92	912833JX9
949	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCP75		3136FCP75
950	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413ETX3		N00943466

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
895	FHR 3262 KO FREDDIE MAC	01/15/37	0.00%	MTS
896	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
897	10 IO/20YEAR AM POOLS	09/01/37	6.50%	MTS
898	SAN ANTONIO TEX ELEC & GAS FLTG -TRS SER K15 REG D R/MD 2.45 02/01/2019	02/01/19	2.45%	TMS
899	FNMA ARMS	07/01/35	4.90%	MTS
900	FNMA 15 YEAR	03/01/23	4.00%	MTS
901	GNMA SF 30 YEAR	09/15/38	6.50%	MTS
902	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
903	SUFFOLK CNTY N Y WTR AUTH WTRWFLOATER TRS SER P-14U REG D R/MD 2.38 06/01/2013	06/01/13	2.38%	TMS
904	GNMA II-JUMBOS	08/20/38	5.00%	MTS
905	MASS DEV FIN REV BONDS BONDS-SAVRS	07/15/30	6.16%	TMS
906	FNMA 15 YEAR	03/01/23	4.00%	MTS
907	10 IO/20 YEAR AM POOLS	08/01/37	6.50%	MTS
908	10 IO/20YEAR AM POOLS	05/01/37	6.00%	MTS
909	U S TREASURY NOTE	09/30/09	4.00%	MTS
910	GOLD PC 20 YEAR - FHLMC	04/01/28	6.00%	MTS
911	FNR 2007-116 HI FANNIE MAE	01/01/38	1.55%	MTS
912	FNS 383 60 FANNIE MAE	10/25/37	6.50%	MTS
913	FNS 337 2 FANNIEMAE STRIP	06/01/33	5.00%	MTS
914	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
915	FNMA 15 YEAR	04/01/23	4.00%	MTS
916	RELO FHLMC GOLD (30 YEAR)	06/01/38	4.50%	MTS
917	FNMA 15 YEAR	11/01/18	4.00%	MTS
918	GNR08-74 CZ GOVT NATIONAL MORTGAGE (GNMA)	09/16/38	6.00%	MTS
919	FNMA 15 YEAR	04/01/23	4.00%	MTS
920	FEDERAL HOME LOAN BANK	08/14/09	6.50%	MTS
921	IOWA FIN AUTH FLTG RATE TR RCPTS L33J REG D REV INT VARIES WEEKLY R/MD 3.95 01/01/2034	01/01/34	3.95%	TMS
922	FNW 2007-W4 PO FANNIE MAE	05/25/37	0.00%	MTS
923	FNR 2008-10 LO FANNIE MAE	03/01/38	0.00%	MTS
924	FNMA SF 30 YEAR NEWPFN30	07/01/38	6.50%	MTS
925	FNR 2008-64 EI FANNIE MAE	08/01/38	3.61%	MTS
926	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
927	FHR 3102 PH FREDDIE MAC	07/15/31	5.00%	MTS
928	FN40- FNMA 40YR	09/01/48	6.50%	MTS
929	FNR 2003-69 FANNIE MAE	07/25/33	0.00%	MTS
930	FNMA SF 30 YEAR	02/01/36	6.50%	MTS
931	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
932	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
933	GOLD PC 30 YEAR - FHLMC	11/01/33	4.00%	MTS
934	FNS 346 2 FANNIEMAE STRIP	11/01/33	5.50%	MTS
935	GNR 2006-65 SB GOVT NATIONAL MORTGAGE (GNMA)	11/20/36	4.87%	MTS
936	10 IO/20YEAR AM POOLS	08/01/37	6.50%	MTS
937	CALIFORNIA HOUSING FINANCE AGENCY 2004C 7 DAY AUCTION	02/01/37	3.52%	TMS
938	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
939	FNMA 20 YEAR	09/01/27	6.50%	MTS
940	FNMA SF 30 YEAR	03/01/34	4.50%	MTS
941	GOVERNMENT LOAN TRUST CTF 1Z-8	04/01/10	0.00%	MTS
942	GOLD PC 15YR-FHLMC (LOW LOANS)	12/01/22	6.00%	MTS
943	FHR 3382 SY FREDDIE MAC	10/15/32	23.64%	MTS
944	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV RI-TRS SER L-75J-REG D R/MD 3.98 09/01/2029	09/01/29	3.98%	TMS
945	U S TREASURY NOTE	05/31/11	4.88%	MTS
946	FNMA 15 YEAR	10/01/19	4.00%	MTS
947	MID LOAN GOLD 15	12/01/22	6.00%	MTS
948	TINT 11-15-11	11/15/11	0.00%	MTS
949	FNS 371 2 FANNIE MAE	06/25/36	6.50%	MTS
950	FNMA SF 30 YEAR	08/01/37	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
895	8,569,262	0.78	0.78	6,681,396	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
896	6,434,531	1.03	1.04	6,675,753	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
897	6,447,177	1.03	1.03	6,672,756	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
898	6,670,000	100.00	100.00	6,670,192	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
899	6,603,187	1.01	1.01	6,666,847	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
900	6,905,849	0.96	0.96	6,665,943	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
901	6,419,880	1.03	1.03	6,662,899	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
902	6,420,501	1.03	1.04	6,661,197	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
903	6,660,000	100.00	100.00	6,660,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
904	6,703,413	0.99	0.99	6,648,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
905	6,645,000	100.00	100.01	6,645,370	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
906	6,883,883	0.96	0.96	6,644,740	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
907	6,418,469	1.03	1.03	6,637,025	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
908	6,510,450	1.02	1.02	6,636,267	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
909	16,086,000	1.02	1.04	6,631,897	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
910	6,439,647	1.02	1.03	6,614,658	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
911	126,581,625	0.05	0.05	6,604,374	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
912	31,933,442	0.20	0.21	6,584,471	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
913	29,616,931	0.22	0.22	6,581,982	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
914	6,510,355	1.01	1.01	6,578,702	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
915	6,812,719	0.96	0.96	6,576,048	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
916	6,762,838	0.97	0.97	6,548,805	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
917	6,638,030	0.98	0.98	6,520,262	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
918	6,500,000	0.99	1.00	6,477,995	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
919	6,705,066	0.96	0.96	6,472,134	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
920	6,225,000	1.03	1.04	6,470,146	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
921	6,470,000	100.00	100.00	6,470,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
922	14,431,354	0.45	0.45	6,463,680	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
923	8,528,797	0.76	0.76	6,458,385	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
924	6,213,365	1.04	1.04	6,448,238	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
925	99,568,570	0.06	0.06	6,420,417	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
926	6,176,413	1.04	1.04	6,409,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
927	6,332,000	1.01	1.01	6,394,229	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
928	6,170,741	1.03	1.03	6,373,149	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
929	10,953,281	0.58	0.58	6,366,951	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
930	6,112,737	1.04	1.04	6,355,321	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
931	6,109,900	1.03	1.04	6,338,952	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
932	6,173,008	1.02	1.03	6,334,375	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
933	6,795,393	0.93	0.93	6,320,066	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
934	27,668,662	0.23	0.23	6,312,187	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
935	68,715,025	0.09	0.09	6,306,021	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
936	6,077,733	1.03	1.03	6,290,385	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
937	6,290,000	100.00	100.00	6,290,279	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
938	6,047,004	1.03	1.04	6,273,699	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
939	6,040,587	1.04	1.04	6,272,940	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
940	6,521,448	0.96	0.96	6,272,919	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
941	6,500,000	0.96	0.96	6,266,904	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
942	6,069,896	1.03	1.03	6,248,611	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
943	5,326,820	1.15	1.17	6,246,190	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
944	6,245,000	100.00	100.00	6,245,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
945	7,400,000	1.07	1.08	6,237,965	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
946	6,350,184	0.98	0.98	6,237,524	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
947	6,035,305	1.03	1.03	6,229,032	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
948	12,229,738	0.93	0.93	6,225,897	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
949	27,743,213	0.22	0.22	6,219,216	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
950	6,063,578	1.02	1.02	6,214,867	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
951	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
952	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
953	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
954	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
955	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
956	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
957	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
958	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
959	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
960	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
961	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
962	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
963	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
964	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
965	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
966	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
967	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
968	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
969	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
970	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
971	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
972	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
973	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
974	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
975	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
976	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
977	GM3J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
978	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
979	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
980	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
981	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
982	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
983	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
984	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
985	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
986	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
987	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
988	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
989	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
990	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
991	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
992	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
993	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
994	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
995	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
996	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
997	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
998	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
999	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1000	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1001	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1002	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1003	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1004	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1005	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1006	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
951	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397Y3P4		31397Y3P4
952	LINEAR TRADING AMERICAS	COUPON TRADING	9128276J6	US9128276J61	9128276J6
953	LINEAR TRADING AMERICAS	PASSTHRU JV	31406XWE8		N00823345
954	LINEAR TRADING AMERICAS	COUPON TRADING	912833KS8	US912833KS88	912833KS8
955	LINEAR TRADING AMERICAS	AGENCIES	31771CY82		31771CY82
956	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415QY34		N00986430
957	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31406UDS4		N00820113
958	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375K3K6		38375K3K6
959	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MBBY2		F00G12555
960	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNQ8		3136FFNQ8
961	MUNICIPALS AMERICA	PROPRIETARY	246395EH6	US246395EH66	31871190
962	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPR4		3136FFPR4
963	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414E6W9		N00964485
964	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397C7A1		31397C7A1
965	LINEAR TRADING AMERICAS	AGENCIES	31331LJL3	US31331LJL36	31331LJL3
966	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LAWD8		F00A76944
967	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MFP7		31397MFP7
968	MUNICIPALS AMERICA	MUNIS DERIVATIVES	76116EFN5	US76116EFN58	76116EFN5
969	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NDH6		N00929904
970	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WUB9		31397WUB9
971	LINEAR TRADING AMERICAS	AGENCIES	3133M93V2	US3133M93V27	3133M93V2
972	LINEAR TRADING AMERICAS	AGENCIES	31359MSD6		31359MSD6
973	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184PA9	US525184PA96	3BBLGC50
974	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YEX6		31396YEX6
975	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NAL0		N00929811
976	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EVP1		I00004222
977	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36296KPK2		G00693526
978	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397T4Z2		31397T4Z2
979	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNA3		3136FFNA3
980	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413MSX6		N00949734
981	MUNICIPALS AMERICA	PROPRIETARY	525184AS6	US525184AS69	39340660
982	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397KVC2		31397KVC2
983	MUNICIPALS AMERICA	MUNIS DERIVATIVES	969003MK5	US969003MK54	35439160
984	LINEAR TRADING AMERICAS	COUPON TRADING	912833GD6		912833GD6
985	LINEAR TRADING AMERICAS	COUPON TRADING	912810EZ7		912810EZ7
986	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPD5		3136FFPD5
987	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LKM0		31397LKM0
988	LINEAR TRADING AMERICAS	COUPON TRADING	912833KD1	US912833KD10	912833KD1
989	CDO AMERICAS	CDO LIQUID ARB US	912828GP9		912828GP9
990	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415MD93		N00984028
991	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912820NS2		912820NS2
992	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FANR7		3136FANR7
993	LINEAR TRADING AMERICAS	AGENCIES	3128X3L76	US3128X3L764	3128X3L76
994	LINEAR TRADING AMERICAS	PASSTHRU JV	31413HJ66		N00945885
995	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YKS0		31396YKS0
996	LINEAR TRADING AMERICAS	PASSTHRU JV	31405JEF7		N00790434
997	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RQ80		N00987079
998	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397T3X8		31397T3X8
999	LINEAR TRADING AMERICAS	PASSTHRU JV	31288DKG3		F00C74795
1000	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	57582N3X1	US57582N3X19	37655340
1001	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YCW0		31396YCW0
1002	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397PU81		31397PU81
1003	SP AMERICAS-TRADING	PRIME-AMERICAS	31396WKS4		31396WKS4
1004	MUNICIPALS AMERICA	MUNIS DERIVATIVES	969003ML3	US969003ML38	32864030
1005	LINEAR TRADING AMERICAS	COUPON TRADING	912833KT6	US912833KT61	912833KT6
1006	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	5251847S0	US5251847S07	3BCVBZ20

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
951	FHR-3479 AO FREDDIE MAC	09/01/38	0.00%	MTS
952	UNITED STATES TREASURY NOTE R/MD 5.75 08/15/2010	08/15/10	5.75%	MTS
953	FNMA SF 30 YEAR	08/01/35	5.50%	MTS
954	TINT 08-15-18	08/15/18	0.00%	MTS
955	FINANCING CORP FICO	12/27/10	0.00%	MTS
956	FNMA SF 30 YEAR NEWPFN30	07/01/38	6.50%	MTS
957	FNMA ARMS	11/01/34	4.58%	MTS
958	GNR07-50 AO GOVT NATIONAL MORTGAGE (GNMA)	09/01/37	0.00%	MTS
959	FHLMC GOLD -SEASONED 15 YR	10/01/19	4.50%	MTS
960	FNS 383 19 FANNIE MAE	01/25/38	5.50%	MTS
961	DELAWARE ST HSG AUTH REV TRS-SER L52J-REG D R/MD 3.98 07/01/2025	07/01/25	3.98%	TMS
962	FNS 383 44 FANNIE MAE	04/25/38	6.00%	MTS
963	FNMA 30YR (LOW LOANS)	08/01/38	6.50%	MTS
964	FHR 3238 AO FREDDIE MAC	12/15/36	0.00%	MTS
965	FEDERAL FARM CREDIT BANK	06/06/31	6.75%	MTS
966	GOLD PC 30 YEAR - FHLMC	05/01/38	7.00%	MTS
967	FNR 2008-64 HO FANNIE MAE	08/01/38	0.00%	MTS
968	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2016	07/15/16	0.00%	MTS
969	FNMA 10 YEAR	09/01/18	5.50%	MTS
970	FHR 3469 CO FREDDIE MAC	08/15/38	0.00%	MTS
971	FEDERAL HOME LOAN BANK	06/30/14	6.63%	MTS
972	FANNIE MAE	06/05/18	4.60%	MTS
973	LEHMAN MUN TR RCPTS VAR STS FLOATER TRS 07-K15 REG D WISCONSIN HSG & ECONOMIC DEV R/MD 3.83 09/01/2021	09/01/21	3.83%	TMS
974	FNR08-1 NO FANNIE MAE	02/25/33	0.00%	MTS
975	FNMA 15 YEAR	08/01/23	5.00%	MTS
976	GNMA II-JUMBOS	08/20/38	6.00%	MTS
977	MLGN 30 YEAR	07/15/38	6.00%	MTS
978	FHR 3424 PO FREDDIE MAC	04/15/38	0.00%	MTS
979	FNS 383 5 FANNIE MAE	09/25/37	5.50%	MTS
980	10 IO/20YEAR AM POOLS	09/01/37	6.50%	MTS
981	LEHMAN MUN TR RCPTS VAR STS TUCSON AZ-FLOATER-TRS-SER 06 P39U-REG D LIQ FAC-LEHMAN LIQ R/MD 3.95 01/01/2038	01/01/38	3.95%	TMS
982	FHR 3379 AC FREDDIE MAC	11/15/37	6.00%	MTS
983	WILL CNTY ILL CMNTY UNIT SCH CABS G/O R/MD0000 11/01/2018	11/01/18	0.00%	TMS
984	TINT 11-15-2008	11/15/08	0.00%	MTS
985	U.S. TREASURY BOND	02/15/27	6.63%	MTS
986	FNS 383 32 FANNIE MAE	01/25/38	6.00%	MTS
987	FNR 2008-36 DO FANNIE MAE	05/25/38	0.00%	MTS
988	TINT 11-15-14	11/15/14	0.00%	MTS
989	U S TREASURY NOTE	04/30/09	4.50%	MTS
990	FNMA 30YR (LOW LOANS)	05/01/38	6.50%	MTS
991	W/PRIN STRIP 10-31-08	10/31/08	0.00%	MTS
992	FNT 324-PO FEDERAL NATL MTGE ASSN	06/25/32	0.00%	MTS
993	FREDDIE MAC	11/13/14	5.00%	MTS
994	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
995	FNR 2008-10 HO FANNIE MAE	03/01/38	0.00%	MTS
996	FNMA 15 YEAR	09/01/19	5.00%	MTS
997	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
998	FHR-3424 BO FREDDIE MAC	05/15/38	0.00%	MTS
999	GOLD PC 30 YEAR - FHLMC	12/01/32	6.00%	MTS
1000	MASS STATE SERIES 2005-P1U TR RCPTS-PIU-REG D R/MD 4.54 08/01/2030	08/01/30	4.54%	TMS
1001	FNR 2008-1 BO FANNIE MAE	02/01/38	0.00%	MTS
1002	FHR-3408 BO FREDDIE MAC	02/15/38	0.00%	MTS
1003	FNW 2007-W6 1A2 FANNIE MAE	06/01/37	1.28%	MTS
1004	WILL CNTY ILL CMNTY UNIT G/O SCH ZERO CPN C/A @ 5.45% DIST NO 201-U CRETE-MONEE R/MD0000 11/01/2019	11/01/19	0.00%	TMS
1005	TINT 11-15-18	11/15/18	0.00%	MTS
1006	LEHMAN MUN TR RCPTS VARIOUS STFLT-TR SER 2008-K21W REL TO DETROIT MICH WTR SUPPLY SYS R/MD 2.45 07/01/2022	07/01/22	2.45%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
951	7,692,308	0.81	0.81	6,210,296	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
952	10,069,000	1.07	1.07	6,206,593	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
953	6,101,395	1.01	1.01	6,171,245	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
954	11,034,756	0.67	0.67	6,158,124	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
955	6,502,000	0.95	0.95	6,155,433	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
956	5,919,909	1.04	1.04	6,143,689	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
957	6,169,456	0.99	0.99	6,139,089	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
958	7,968,441	0.77	0.77	6,137,040	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
959	6,124,841	1.00	1.00	6,136,038	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
960	31,112,472	0.20	0.20	6,135,693	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
961	6,130,000	100.00	100.00	6,130,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
962	32,317,257	0.19	0.19	6,117,338	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
963	5,869,804	1.04	1.04	6,108,199	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
964	7,735,664	0.79	0.79	6,083,721	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
965	4,608,000	1.30	1.32	6,065,943	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
966	5,746,951	1.05	1.05	6,044,555	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
967	7,579,855	0.80	0.80	6,035,184	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
968	8,219,000	0.73	0.73	6,032,270	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
969	5,906,579	1.02	1.02	6,023,941	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
970	7,518,144	0.80	0.80	6,014,306	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
971	5,185,000	1.15	1.16	6,009,522	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
972	5,760,000	1.03	1.04	6,004,914	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
973	6,000,000	100.00	100.00	6,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
974	7,311,768	0.82	0.82	5,993,060	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
975	29,749,496	1.01	1.01	5,989,322	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
976	5,813,258	1.02	1.03	5,960,799	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
977	5,792,140	1.03	1.03	5,958,151	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
978	7,484,856	0.79	0.79	5,941,080	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
979	30,202,423	0.19	0.20	5,935,565	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
980	5,728,634	1.03	1.03	5,929,072	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
981	5,925,000	100.00	100.00	5,925,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
982	5,714,000	1.03	1.03	5,903,377	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
983	9,730,000	60.54	60.54	5,890,558	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
984	5,904,553	1.00	1.00	5,890,470	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
985	4,615,000	1.29	1.29	5,888,498	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
986	29,382,694	0.20	0.20	5,873,034	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
987	7,606,652	0.77	0.77	5,848,041	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
988	7,145,250	0.82	0.82	5,837,648	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
989	12,000,000	1.02	1.03	5,828,379	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
990	5,593,910	1.04	1.04	5,821,099	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
991	5,833,000	1.00	1.00	5,815,409	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
992	7,214,016	0.80	0.80	5,804,472	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
993	5,377,000	1.06	1.08	5,802,322	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
994	5,581,700	1.03	1.04	5,790,951	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
995	7,384,730	0.78	0.78	5,786,719	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
996	5,708,149	1.01	1.01	5,784,000	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
997	5,556,772	1.03	1.04	5,765,088	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
998	7,418,139	0.77	0.77	5,728,706	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
999	5,570,368	1.03	1.03	5,725,453	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1000	5,720,000	100.00	100.00	5,720,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1001	7,173,591	0.80	0.80	5,716,332	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1002	7,070,470	0.81	0.81	5,714,552	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1003	101,029,815	0.05	0.06	5,712,010	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1004	10,030,000	56.81	56.81	5,697,552	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1005	8,640,160	0.66	0.66	5,691,800	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1006	5,690,000	100.00	100.00	5,690,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1007	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1008	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1009	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1010	93117180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1011	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1012	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1013	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1014	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1015	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1016	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1017	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1018	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1019	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1020	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1021	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1022	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1023	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1024	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1025	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1026	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1027	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1028	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1029	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1030	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1031	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1032	93160365	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1033	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1034	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1035	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1036	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1037	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1038	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1039	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1040	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1041	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1042	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1043	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1044	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1045	G1G1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1046	93118027	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1047	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1048	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1049	GMEB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1050	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1051	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1052	GM3J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1053	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1054	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1055	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1056	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1057	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1058	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1059	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1060	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1061	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1062	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1007	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YDD1		31396YDD1
1008	LINEAR TRADING AMERICAS	PASSTHRU JV	31407TSN1		N00840325
1009	LINEAR TRADING AMERICAS	COUPON TRADING	912828GF1		912828GF1
1010	MUNICIPALS AMERICA	SECONDARY	181059PH3	US181059PH36	3BDGFC70
1011	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RSQ8		N00987127
1012	LINEAR TRADING AMERICAS	PASSTHRU JV	31415U5E3		N00990145
1013	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MFQ5		31397MFQ5
1014	SP AMERICAS-TRADING	PRIME-AMERICAS	3136FAAA8		3136FAAA8
1015	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EP29		I00004041
1016	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397T4B5		31397T4B5
1017	LINEAR TRADING AMERICAS	PASSTHRU JV	31404WGJ9		N00780601
1018	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LC23		31397LC23
1019	LINEAR TRADING AMERICAS	PASSTHRU JV	31368HLX9		N00190342
1020	MUNICIPALS AMERICA	PROPRIETARY	676907EG9	US676907EG90	28071070
1021	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSL4		3136FFSL4
1022	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	667027XV3	US667027XV35	37681790
1023	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413HT81		N00946175
1024	LINEAR TRADING AMERICAS	PASSTHRU JV	31407X6K2		N00844274
1025	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31408GLS4		N00850937
1026	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397RC61		31397RC61
1027	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397AGJ6		31397AGJ6
1028	LINEAR TRADING AMERICAS	COUPON TRADING	912810EV6	US912810EV62	912810EV6
1029	MUNICIPALS AMERICA	PROPRIETARY	646107Z88	US646107Z882	27431700
1030	LINEAR TRADING AMERICAS	AGENCIES	3133XFNL6		3133XFNL6
1031	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VWM3		N00990852
1032	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	594751AM1	US594751AM15	3BDPKF70
1033	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397PU40		31397PU40
1034	LINEAR TRADING AMERICAS	PASSTHRU JV	31412SRR8		N00933496
1035	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36202ETU3		I00004163
1036	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128M5JU5		F00G03575
1037	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397GS43		31397GS43
1038	MUNICIPALS AMERICA	PROPRIETARY	882750JG8	US882750JG89	37691540
1039	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MSC40		F00H00091
1040	LINEAR TRADING AMERICAS	PASSTHRU JV	31297VBD9		F00A39036
1041	MUNICIPALS AMERICA	PROPRIETARY	88275FHK8	US88275FHK84	32565960
1042	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403FXN9		N00747785
1043	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375XHL1		38375XHL1
1044	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810DX3	US912810DX38	912810DX3
1045	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3128X7XM1	US3128X7XM11	3128X7XM1
1046	MUNICIPALS AMERICA	PROPRIETARY	249192HH1	US249192HH13	38990740
1047	LINEAR TRADING AMERICAS	PASSTHRU JV	31406ADC3		N00803899
1048	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395NVH7		31395NVH7
1049	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FC5N2	US3136FC5N24	3136FC5N2
1050	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397KVF5		31397KVF5
1051	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396X6L3		31396X6L3
1052	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128PKXD1		F00J07876
1053	MUNICIPALS AMERICA	PROPRIETARY	93978KY51	US93978KY517	32425400
1054	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EVJ5		I00004217
1055	MUNICIPALS AMERICA	SHORT TERM	574217JB2	US574217JB27	39958630
1056	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQS7		N00990665
1057	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BPQ6		N00982031
1058	LINEAR TRADING AMERICAS	AGENCIES	31771CS63	US31771CS635	31771CS63
1059	LINEAR TRADING AMERICAS	PASSTHRU JV	31415U4Y0		N00990139
1060	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397FMF6		31397FMF6
1061	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396XZ72		31396XZ72
1062	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNB1		3136FFNB1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1007	FNR 2008-1 DO FANNIE MAE	02/01/38	0.00%	MTS
1008	FNMA SF 30 YEAR	11/01/35	6.50%	MTS
1009	U S TREASURY NOTE	01/31/12	4.75%	MTS
1010	CLARK CNTY NEV SCH DIST FOR IS GO LTD TAX GO R/MD 5.00 06/15/2023	06/15/23	5.00%	TMS
1011	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1012	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1013	FNR 2008-64 HI FANNIE MAE	08/01/38	3.61%	MTS
1014	FNS 000313 PO CLASS 1 PRINCIPAL ONLY	06/25/31	0.00%	MTS
1015	GNMA II-JUMBOS	10/20/37	7.00%	MTS
1016	FHR-3424 DO FREDDIE MAC	05/15/38	0.00%	MTS
1017	FNMA SF 30 YEAR	08/01/34	6.00%	MTS
1018	FNR08-53 CI FANNIE MAE	07/01/38	4.81%	MTS
1019	FNMA SF 30 YEAR	10/01/33	6.00%	MTS
1020	OHIO HSG FIN AGY MTG REV TRS-SER 03-L46J-REG D R/MD 3.95 03/01/2034	03/01/34	3.95%	TMS
1021	FNS 386 9 FANNIE MAE	02/25/38	6.00%	MTS
1022	NORTHSIDE TEX INDPT SCH DIST G/O TRS SER K17 REG D R/MD 2.48 06/15/2033	06/15/33	2.48%	TMS
1023	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
1024	FNMA SF 30 YEAR	11/01/35	6.50%	MTS
1025	FNMA-GUAR MTG PASS THRU-30YR	11/01/35	6.50%	MTS
1026	FHR 3416 BO FREDDIE MAC	03/01/38	0.00%	MTS
1027	FHR 3200 AD FREDDIE MAC	05/15/29	5.50%	MTS
1028	UNITED STATES TREASURY BONDS R/MD 6.875 08/15/2025	08/15/25	6.88%	MTS
1029	NEW JERSEY ST HSG & MTG FIN AGY MULTI FLTG RATE TR RCPTS-L40J-REG D R/MD 2.23 11/01/2010	11/01/10	2.23%	TMS
1030	FEDERAL HOME LOAN BANK SYSTEM	06/12/15	5.50%	MTS
1031	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
1032	MICHIGAN TOB SETTLEMENT FIN AU TOBACCO SETTLEMENT ASSET BACKED SERIES 2008C R/MD0000 06/01/2058	06/01/58	0.00%	TMS
1033	FHR 3408 AO FREDDIE MAC	02/01/38	0.00%	MTS
1034	FNMA 15 YEAR	03/01/23	4.00%	MTS
1035	GNMA II-JUMBOS	06/20/38	5.50%	MTS
1036	GOLD PC 30YR - FHLMC WAM	02/01/35	6.50%	MTS
1037	FHR-3297 CO FREDDIE MAC	05/15/37	0.00%	MTS
1038	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDENTIAL MTG TRS SER L4J-REG D R/MD 3.95 01/01/2033	01/01/33	3.95%	TMS
1039	10 IO/20 YEAR AM POOLS	12/01/35	5.50%	MTS
1040	GOLD PC 30 YEAR - FHLMC	05/01/35	5.00%	MTS
1041	TEXAS ST DEPT OF HSG & CMNTY AFFAIRS SINGLE FAMILY REV TRS-SER 04-L16 REG D R/MD 3.98 03/01/2035	03/01/35	3.98%	TMS
1042	FNMA 15 YEAR	10/01/18	4.00%	MTS
1043	GNR08-57 AO GOVT NATIONAL MORTGAGE (GNMA)	08/20/38	0.00%	MTS
1044	UNITED STATES TREASURY NOTE/BOND 7.500% 20161115	11/15/16	7.50%	MTS
1045	FREDDIE MAC	06/19/23	3.18%	MTS
1046	DENVER COLO CITY & CNTY SINGLESINGLE FAM MTG BDS 200 6 A R/MD 5.55 12/01/2039	12/01/39	5.55%	TMS
1047	FNMA 15 YEAR	12/01/19	5.00%	MTS
1048	FNR 2006-60 EO FANNIE MAE	02/25/36	0.00%	MTS
1049	FNS 377 2 FANNIE MAE	11/25/36	5.00%	MTS
1050	FHR-3379 AO FREDDIE MAC	11/15/37	0.00%	MTS
1051	FNR07-116 DO FANNIE MAE	01/25/38	0.00%	MTS
1052	GOLD PC 15YR-FHLMC (LOW LOANS)	05/01/23	6.00%	MTS
1053	WASHINGTON ST HSG FIN COMMN REV FLTG RATE TRUST RCPTS-L8 REG D R/MD 3.95 12/01/2021	12/01/21	3.95%	TMS
1054	G2 MJM MULTI-ISSUE JUMBO	08/20/38	6.50%	MTS
1055	MARYLAND ST HEALTH & HIGHER EDL FCS ATH REV CRNGIE SER2002	10/01/37	1.75%	TMS
1056	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1057	FNMA SF 30 YEAR	04/01/38	6.50%	MTS
1058	FINANCING CORP FICO	12/06/15	0.00%	MTS
1059	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1060	FHR-3284 TS FREDDIE MAC	04/15/37	2.30%	MTS
1061	FNR 2007-109 DO FANNIE MAE	12/25/37	0.00%	MTS
1062	FNS 383 6 FANNIE MAE	09/25/37	5.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1007	7,158,703	0.79	0.79	5,681,347	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1008	5,458,015	1.04	1.04	5,674,617	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1009	8,000,000	1.07	1.08	5,670,163	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1010	5,395,000	105.03	105.04	5,667,147	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1011	5,448,086	1.03	1.04	5,652,328	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1012	5,443,144	1.03	1.04	5,647,200	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1013	98,538,106	0.06	0.06	5,641,777	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1014	6,875,091	0.82	0.82	5,638,885	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1015	5,384,196	1.04	1.05	5,638,618	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1016	7,221,069	0.78	0.78	5,638,187	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1017	5,481,521	1.02	1.03	5,625,140	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1018	71,770,770	0.08	0.08	5,616,533	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1019	5,454,561	1.03	1.03	5,616,224	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1020	5,600,000	100.00	100.00	5,600,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1021	31,032,770	0.18	0.18	5,597,132	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1022	5,585,000	100.00	100.01	5,585,317	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1023	5,423,606	1.02	1.02	5,558,928	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1024	5,342,151	1.04	1.04	5,554,155	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1025	5,314,032	1.04	1.04	5,539,818	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1026	7,383,876	0.75	0.75	5,536,934	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1027	5,445,176	1.01	1.02	5,536,160	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1028	4,210,000	1.31	1.31	5,527,268	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1029	5,520,000	100.00	100.01	5,520,038	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1030	5,000,000	1.09	1.10	5,506,694	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1031	5,447,488	1.01	1.01	5,504,677	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1032	412,030,000	1.33	1.33	5,499,867	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1033	7,313,554	0.75	0.75	5,495,718	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1034	5,692,468	0.96	0.96	5,494,714	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1035	5,478,668	1.00	1.00	5,492,741	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1036	5,244,501	1.04	1.05	5,487,000	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1037	6,896,613	0.80	0.80	5,486,874	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1038	5,485,000	100.00	100.00	5,485,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1039	5,461,931	1.00	1.00	5,477,241	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1040	5,513,937	0.99	0.99	5,465,905	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1041	5,465,000	100.00	100.00	5,465,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1042	5,560,825	0.98	0.98	5,462,169	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1043	6,800,805	0.80	0.80	5,454,082	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1044	6,238,000	1.27	1.30	5,452,632	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1045	5,415,000	0.99	1.01	5,452,529	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1046	5,387,477	101.16	101.16	5,450,086	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1047	5,373,655	1.01	1.01	5,445,061	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1048	6,798,812	0.80	0.80	5,441,466	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1049	23,582,994	0.23	0.23	5,423,349	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1050	7,136,988	0.76	0.76	5,417,278	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1051	7,129,924	0.76	0.76	5,412,181	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1052	5,252,968	1.03	1.03	5,407,630	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1053	5,400,000	100.00	100.01	5,400,237	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1054	5,202,318	1.03	1.03	5,379,463	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1055	5,375,000	100.00	100.00	5,375,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1056	5,172,688	1.04	1.04	5,369,816	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1057	5,171,083	1.03	1.04	5,364,940	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1058	7,110,000	0.75	0.75	5,364,552	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1059	5,169,812	1.03	1.04	5,363,622	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1060	6,666,623	0.80	0.80	5,363,188	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1061	7,099,670	0.75	0.75	5,360,156	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1062	27,132,398	0.20	0.20	5,353,134	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1063	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1064	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1065	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
1066	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1067	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1068	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1069	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1070	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1071	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1072	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1073	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1074	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1075	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1076	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1077	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1078	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1079	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1080	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1081	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1082	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1083	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1084	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1085	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1086	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1087	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1088	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1089	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1090	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1091	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1092	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1093	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1094	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1095	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1096	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1097	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1098	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1099	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1100	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1101	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1102	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1103	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1104	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1105	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1106	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1107	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1108	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1109	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1110	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1111	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1112	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1113	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1114	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1115	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1116	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1117	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1118	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1063	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374N3Q8		38374N3Q8
1064	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	649842AT8	US649842AT86	649842AT8
1065	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828JJ0	US912828JJ06	912828JJ0
1066	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	45200KZ35	US45200KZ355	45200KZ35
1067	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810FM5	US912810FM54	912810FM5
1068	LINEAR TRADING AMERICAS	PASSTHRU JV	31414UKN7		N00976501
1069	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BJ2		F00A81841
1070	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3837395P0		3837395P0
1071	LINEAR TRADING AMERICAS	AGENCIES	3137EABS7	US3137EABS74	3137EABS7
1072	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414Q5B9		N00973442
1073	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BU40		F00N31503
1074	LINEAR TRADING AMERICAS	PASSTHRU JV	31415S6N7		N00988377
1075	SP AMERICAS-TRADING	PRIME-AMERICAS	31413YEL1		N00959239
1076	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNC9		3136FFNC9
1077	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397KCB5		31397KCB5
1078	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ETT6		I00004162
1079	LINEAR TRADING AMERICAS	AGENCIES	3133XMCL3		3133XMCL3
1080	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BX1		F00A81854
1081	MUNICIPALS AMERICA	PROPRIETARY	88275FJM2	US88275FJM23	33873560
1082	LINEAR TRADING AMERICAS	AGENCIES	3133XMCL3		3133XMCL3
1083	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JQY3		N00946971
1084	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31351BTN5		31351BTN5
1085	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415RJZ8		N00986880
1086	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TRJ4		N00934389
1087	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PL71		N00985150
1088	LINEAR TRADING AMERICAS	PASSTHRU JV	3128E4WH1		F00D97848
1089	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415QMV5		N00986072
1090	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NAF3		N00929806
1091	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PL48		N00985147
1092	LINEAR TRADING AMERICAS	PASSTHRU JV	31410NS25		N00892537
1093	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GA78		N00888430
1094	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7K51		F00C91216
1095	MUNICIPALS AMERICA	PROPRIETARY	339733DE4	US339733DE49	35666530
1096	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HUZU8		3128HUZU8
1097	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EUM9	US36202EUM91	I00004188
1098	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FC5M4		3136FC5M4
1099	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397REN2		31397REN2
1100	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395GQY1		31395GQY1
1101	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31281BU65		F00N31505
1102	LINEAR TRADING AMERICAS	PASSTHRU JV	36225BYG7		G00781611
1103	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414D6S0		N00963581
1104	LINEAR TRADING AMERICAS	AGENCIES	3133M4YM9	US3133M4YM99	3133M4YM9
1105	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FACG3		3136FACG3
1106	LINEAR TRADING AMERICAS	AGENCIES	31359MSL8	US31359MSL80	31359MSL8
1107	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPE3		3136FFPE3
1108	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395ES81		31395ES81
1109	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412GMN8		N00924765
1110	MUNICIPALS AMERICA	SHORT TERM	072024KL5	US072024KL53	3BDFRC80
1111	MUNICIPALS AMERICA	PROPRIETARY	88275FGJ2	US88275FGJ21	39039240
1112	LINEAR TRADING AMERICAS	AGENCIES	31331YZ86	US31331YZ868	31331YZ86
1113	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405FWQ1		N00788255
1114	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PKHE7		F00J07429
1115	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NNB7		N00256986
1116	LINEAR TRADING AMERICAS	PASSTHRU JV	312928C77		F00A81894
1117	LINEAR TRADING AMERICAS	PASSTHRU JV	31411HWP1	US31411HWP18	N00908854
1118	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ES83		I00004143

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1063	GNR 2006-65 SA GOVT NATIONAL MORTGAGE (GNMA)	11/20/36	4.33%	MTS
1064	BROOKLYN UNION GAS 91-A	07/01/26	3.24%	MTS
1065	U S TREASURY NOTE	08/31/10	2.38%	MTS
1066	ILLINOIS HEALTH FACILITIES ROCKFORD 94-SAVRS	08/15/24	3.24%	MTS
1067	U.S. TREASURY BOND	05/15/30	6.25%	MTS
1068	FNMA 15 YEAR	04/01/23	4.00%	MTS
1069	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
1070	GNR 2001-23 PE GOVT NATIONAL MORTGAGE (GNMA)	05/20/31	6.50%	MTS
1071	FREDDIE MAC	09/27/13	4.13%	MTS
1072	HIGH LOAN FANNIE MAE 30 YR	02/01/38	7.00%	MTS
1073	RELO FHLMC GOLD (30 YEAR)	04/01/38	4.50%	MTS
1074	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
1075	10 IO/20YEAR AM POOLS	09/01/37	7.00%	MTS
1076	FNS 383 7 FANNIE MAE	09/25/37	5.50%	MTS
1077	FHR 3355 BO FREDDIE MAC	09/01/37	0.00%	MTS
1078	G2 MJM MULTI-ISSUE JUMBO	06/20/38	5.00%	MTS
1079	FEDERAL HOME LOAN BANK SYSTEM	09/08/17	4.88%	MTS
1080	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
1081	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE FAMILY TRS-SER L79-REG D R/MD 3.98 03/01/2035	03/01/35	3.98%	TMS
1082	FEDERAL HOME LOAN BANK SYSTEM	09/08/17	4.88%	MTS
1083	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
1084	FHS 195 PO CMO SERIES PO FEDERAL HOME LOAN MTGE	04/01/28	0.00%	MTS
1085	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
1086	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
1087	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
1088	GOLD PC 20 YEAR - FHLMC	05/01/28	5.00%	MTS
1089	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
1090	FNMA 20 YEAR	08/01/28	6.00%	MTS
1091	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
1092	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
1093	FNMA SF 30 YEAR	11/01/33	5.00%	MTS
1094	GOLD PC 20 YEAR - FHLMC	09/01/28	6.00%	MTS
1095	FLOATER-TRS TR SER 2006 FR/RI LEHMAN BROS INC AS TRUSTOR VARSTS FLOATER-TRS-SER P35 REG D R/MD 3.98 04/01/2033	04/01/33	3.98%	TMS
1096	FHR 255-13 FREDDIE MAC	06/15/38	6.00%	MTS
1097	GNMA II-JUMBOS	07/20/38	6.00%	MTS
1098	FNS 377 1 FANNIE MAE	10/25/36	0.00%	MTS
1099	FHR 3416 GT FREDDIE MAC	03/15/18	4.50%	MTS
1100	FHR 2872 GB FREDDIE MAC	05/15/28	5.00%	MTS
1101	RELO FHLMC GOLD (30 YEAR)	06/01/38	4.50%	MTS
1102	GNMA SF 30 YEAR	05/15/33	5.00%	MTS
1103	MID LOAN FANNIE MAE 30 YR	06/01/38	7.00%	MTS
1104	FEDERAL HOME LOAN BANK	07/28/28	6.01%	MTS
1105	FNS 315 PO FEDERAL NATIONAL MTGE ASSN	10/25/31	0.00%	MTS
1106	FANNIE MAE	07/17/13	4.38%	MTS
1107	FNS 383 33 FANNIE MAE	01/25/38	6.00%	MTS
1108	FHR 2841 BY FREDDIE MAC	08/15/19	5.00%	MTS
1109	10 IO/20YEAR AM POOLS	06/01/37	6.50%	MTS
1110	BAY AREA TOLL AUTH CALIF TOLL VAR BAY AREA-G3-RMKT-08/2007	04/01/47	1.65%	TMS
1111	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE FLOATING RATE-TRS-L9-144A PRIVATE R/MD 3.98 03/01/2033	03/01/33	3.98%	TMS
1112	FEDERAL FARM CREDIT BANK	08/25/11	3.88%	MTS
1113	FNMA-GUAR MTG PASS THRU-30YR	07/01/34	6.50%	MTS
1114	GOLD PC 15 YEAR - FHLMC	04/01/23	4.00%	MTS
1115	10 IO/20YEAR AM POOLS	11/01/37	7.00%	MTS
1116	GOLD PC 30 YEAR - FHLMC	09/01/38	7.00%	MTS
1117	FNMA SF 30 YEAR	12/01/36	6.50%	MTS
1118	GNMA II-JUMBOS	05/20/38	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1063	68,154,860	0.07	0.08	5,316,306	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1064	5,300,000	1.00	1.00	5,315,731	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1065	17,551,000	1.00	1.00	5,315,621	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1066	5,300,000	1.00	1.00	5,315,516	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1067	4,212,000	1.26	1.28	5,312,707	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1068	5,503,703	0.96	0.96	5,312,507	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1069	5,107,831	1.04	1.04	5,300,378	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1070	5,092,227	1.04	1.04	5,294,466	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1071	5,150,000	1.02	1.03	5,291,216	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1072	5,016,846	1.05	1.05	5,290,751	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1073	5,461,177	0.97	0.97	5,288,339	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1074	5,083,413	1.03	1.04	5,273,984	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1075	5,045,565	1.04	1.04	5,268,218	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1076	26,742,646	0.19	0.20	5,255,629	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1077	6,877,647	0.76	0.76	5,232,826	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1078	5,272,976	0.99	0.99	5,219,994	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1079	5,000,000	1.04	1.04	5,218,441	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1080	5,028,065	1.04	1.04	5,217,346	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1081	5,215,000	100.00	100.00	5,215,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1082	5,000,000	1.04	1.04	5,208,285	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1083	4,999,899	1.03	1.04	5,187,339	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1084	6,288,118	0.82	0.82	5,184,624	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1085	4,995,296	1.04	1.04	5,184,124	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1086	4,995,910	1.03	1.04	5,183,200	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1087	5,120,299	1.01	1.01	5,175,725	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1088	5,194,274	0.99	1.00	5,172,722	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1089	4,972,649	1.04	1.04	5,160,621	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1090	5,010,082	1.03	1.03	5,149,373	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1091	5,094,690	1.01	1.01	5,148,175	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1092	4,957,612	1.03	1.04	5,143,467	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1093	5,174,343	0.99	0.99	5,141,513	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1094	5,000,000	1.02	1.03	5,135,885	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1095	5,135,000	100.00	100.00	5,135,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1096	25,055,387	0.20	0.20	5,125,996	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1097	4,990,003	1.02	1.03	5,116,650	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1098	6,716,530	0.76	0.76	5,115,149	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1099	5,250,368	0.97	0.97	5,105,716	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1100	5,000,000	1.02	1.02	5,095,503	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1101	5,260,496	0.97	0.97	5,094,009	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1102	5,101,850	1.00	1.00	5,093,834	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1103	4,794,532	1.06	1.06	5,076,527	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1104	4,310,000	1.16	1.17	5,043,980	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1105	6,273,360	0.80	0.80	5,036,802	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1106	5,200,000	1.03	1.04	5,025,473	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1107	25,135,176	0.20	0.20	5,016,296	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1108	5,000,000	1.00	1.00	5,013,238	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1109	4,835,721	1.03	1.03	5,004,917	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1110	5,000,000	100.00	100.00	5,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1111	4,995,000	100.00	100.00	4,995,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1112	4,890,000	1.02	1.02	4,992,640	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1113	4,776,585	1.04	1.04	4,979,536	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1114	5,154,531	0.96	0.97	4,975,224	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1115	4,764,702	1.04	1.04	4,974,961	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1116	4,725,238	1.05	1.05	4,969,933	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1117	4,786,998	1.03	1.04	4,966,456	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1118	4,993,320	0.99	0.99	4,952,706	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1119	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1120	93115838	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1121	G1ML	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1122	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1123	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1124	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1125	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1126	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1127	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1128	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1129	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1130	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1131	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1132	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1133	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1134	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1135	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1136	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1137	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1138	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1139	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1140	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1141	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1142	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1143	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1144	GMEU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1145	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1146	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1147	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1148	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1149	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1150	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1151	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1152	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1153	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1154	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1155	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1156	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1157	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1158	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1159	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1160	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1161	GMGN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1162	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1163	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1164	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1165	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1166	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1167	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1168	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1169	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1170	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1171	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1172	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1173	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1174	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1119	LINEAR TRADING AMERICAS	COUPON TRADING	912810DY1	US912810DY11	912810DY1
1120	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	01030PEY8	US01030PEY88	31966930
1121	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795K67		912795K67
1122	LINEAR TRADING AMERICAS	COUPON TRADING	912803CK7		912803CK7
1123	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	914460CE8	US914460CE80	914460CE8
1124	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MTLC0		F00H01223
1125	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EH7	US912810EH78	912810EH7
1126	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MVA2		N00256309
1127	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	162362FQ5	US162362FQ54	162362FQ5
1128	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCAB2		3136FCAB2
1129	LINEAR TRADING AMERICAS	AGENCIES	31358C7Z3		31358C7Z3
1130	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LA5J5		F00A77149
1131	LINEAR TRADING AMERICAS	PASSTHRU JV	312928JA3		F00A82057
1132	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WX37		N00899898
1133	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	45200BVG0	US45200BVG03	27661070
1134	LINEAR TRADING AMERICAS	PASSTHRU JV	31413TX64		N00955301
1135	LINEAR TRADING AMERICAS	AGENCIES	76116EBQ2	US76116EBQ26	76116EBQ2
1136	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397Y3N9		31397Y3N9
1137	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414FCE9		N00964569
1138	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396XUL6		31396XUL6
1139	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EVL0		I00004219
1140	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPS2		3136FFPS2
1141	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ETY5		I00004167
1142	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31408FNE5		N00850089
1143	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N4F9		N00257422
1144	SP AMERICAS-TRADING	HOUSE-RISK	9128275N8	US9128275N82	9128275N8
1145	LINEAR TRADING AMERICAS	COUPON TRADING	912810FD5	US912810FD55	912810FD5
1146	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SJJ2		N00987765
1147	LINEAR TRADING AMERICAS	PASSTHRU JV	36296DYS1		G00688421
1148	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374DDE6		38374DDE6
1149	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394UZ39		31394UZ39
1150	LINEAR TRADING AMERICAS	PASSTHRU JV	31292JAL4		F00C01811
1151	MUNICIPALS AMERICA	SHORT TERM	746189GM5	US746189GM58	33212750
1152	LINEAR TRADING AMERICAS	COUPON TRADING	912828BH2		912828BH2
1153	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128NCMT8		F001G0370
1154	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MWA2		N00929541
1155	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GUY7		N00888999
1156	MUNICIPALS AMERICA	SHORT TERM	490728UU4	US490728UU46	3BDFPS10
1157	LINEAR TRADING AMERICAS	COUPON TRADING	912810EJ3	US912810EJ35	912810EJ3
1158	LINEAR TRADING AMERICAS	PASSTHRU JV	312928DS0		F00A81913
1159	LINEAR TRADING AMERICAS	PASSTHRU JV	36296C4P2		G00687630
1160	LINEAR TRADING AMERICAS	COUPON TRADING	912833KB5	US912833KB53	912833KB5
1161	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	584631AW5	US584631AW51	584631AW5
1162	MUNICIPALS AMERICA	PROPRIETARY	60415NRB0	US60415NRB00	32707320
1163	LINEAR TRADING AMERICAS	COUPON TRADING	912833KF6	US912833KF67	912833KF6
1164	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364JF40		31364JF40
1165	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415Q2Y1		N00986491
1166	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413LEF2		N00948434
1167	LINEAR TRADING AMERICAS	COUPON TRADING	912810EX2	US912810EX29	912810EX2
1168	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395NTB3		31395NTB3
1169	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414UBP2		N00976246
1170	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374LU66		38374LU66
1171	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LHS1		31397LHS1
1172	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GA2		912828GA2
1173	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LRZ4		31397LRZ4
1174	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GJX2		N00888678

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1119	U.S. TREASURY BOND	05/15/17	8.75%	MTS
1120	ALABAMA HSG FIN AUTH MULTI FAMILY HSG REV FOREST RIVER APTS PJ-SEN-SER M R/MD 6.75 01/01/2039	01/01/39	6.75%	TMS
1121	U S TREASURY BILL	03/05/09	0.00%	MTS
1122	W/PRIN STRIP 02-15-31	02/15/31	0.00%	MTS
1123	REGENTS OF THE UNIVERSITY OF MINNESOTA 03-A	08/01/31	4.94%	MTS
1124	10 IO/20 YEAR AM POOLS	08/01/37	6.50%	MTS
1125	UNITED STATES TREASURY BONDS R/MD 7.875 02/15/2021	02/15/21	7.88%	MTS
1126	FNMA SF 30 YEAR	07/01/36	6.50%	MTS
1127	CHATTANOOGA HAMILTON CTY	10/01/25	3.73%	MTS
1128	FNS 344 2 FANNIEMAE STRIP	11/01/33	6.00%	MTS
1129	FANNIE MAE INTEREST STRIP	05/15/23	0.00%	MTS
1130	GOLD PC 30YR-FHLMC (LOW LOANS)	05/01/38	7.00%	MTS
1131	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
1132	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
1133	ILLINOIS FIN AUTH REV FLOATERSTRS SER 2005-K19 REG D R/MD 2.48 08/15/2043	08/15/43	2.48%	TMS
1134	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
1135	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER-A-INT PMTON 8.125% 2019 R/MD0000 04/15/2009	04/15/09	0.00%	MTS
1136	FHR-3479 AI FREDDIE MAC	09/01/38	3.39%	MTS
1137	FNMA SF 30 YEAR	07/01/38	6.50%	MTS
1138	FNR 2007-88 ZA FANNIE MAE	09/25/37	4.75%	MTS
1139	GNMA II-JUMBOS	08/20/38	4.50%	MTS
1140	FNS 383 45 FANNIE MAE	04/25/38	6.00%	MTS
1141	GNMA II-JUMBOS	06/20/38	4.50%	MTS
1142	FNMA SF 30 YEAR	11/01/35	6.50%	MTS
1143	FNMA 20 YEAR	10/01/28	6.00%	MTS
1144	UNITED STATES TREASURY NOTES R/MD 6.00 08/15/2009	08/15/09	6.00%	MTS
1145	US TREAS INFLATION INDEX	04/15/28	3.63%	MTS
1146	FNMA SF 30 YEAR	08/01/38	6.00%	MTS
1147	GNMA SF 30 YEAR	05/15/38	5.50%	MTS
1148	GNR 2006-36 NO GOVT NATIONAL MORTGAGE (GNMA)	03/20/35	0.00%	MTS
1149	FNR 2005-104 NI FANNIE MAE	03/25/35	4.23%	MTS
1150	GOLD PC 30 YEAR - FHLMC	04/01/34	5.00%	MTS
1151	PURDUE UNIV IND UNIV REVS ADJ-STUDENT FEE-SER S	07/01/27	1.50%	TMS
1152	U S TREASURY NOTE	08/15/13	4.25%	MTS
1153	FHLMC GOLD ARM 30YR	10/01/35	5.09%	MTS
1154	FNMA 20 YEAR	06/01/28	5.50%	MTS
1155	FNMA SF 30 YEAR	01/01/36	5.00%	MTS
1156	KENT STATE UNIVERSITY (A STATEUNIV OF OHIO) VAR RATE DEMAND GENERAL REC BNDS SER 2008B R/MD 1.85 05/01/2032	05/01/32	1.85%	TMS
1157	UNITED STATES TREASURY BONDS R/MD 8.125 05/15/2021	05/15/21	8.13%	MTS
1158	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
1159	GNMA-15YR MATURITY	07/15/23	5.00%	MTS
1160	TINT 11-15-13	11/15/13	0.00%	MTS
1161	UNIVERSITY MEDICAL ASSOC-SAVRS	05/28/24	4.35%	MTS
1162	MINNESOTA ST HSG FIN AGY TRS-SER L23-REG D INT VAR WKLYREV R/MD 3.98 01/01/2033	01/01/33	3.98%	TMS
1163	TINT 11-15-15	11/15/15	0.00%	MTS
1164	FNS 303-PO 303-PO CMO SER 303 FEDERAL NATL MTGE ASSN	11/01/29	0.00%	MTS
1165	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
1166	10 IO/20YEAR AM POOLS	09/01/37	6.50%	MTS
1167	UNITED STATES TREASURY BONDS R/MD 6.75 08/15/2026	08/15/26	6.75%	MTS
1168	FNR 2006-60 DF FANNIE MAE	04/25/35	2.90%	MTS
1169	FNMA ARMS	05/01/38	5.49%	MTS
1170	GNR 2005-66 S GOVT NATIONAL MORTGAGE (GNMA)	08/16/35	3.78%	MTS
1171	FNR 2008-36 ZB FANNIE MAE	05/25/33	5.50%	MTS
1172	U S TREASURY NOTE	11/30/11	4.50%	MTS
1173	FNR08-46 MI FANNIE MAE	06/01/38	3.35%	MTS
1174	GAWA - Report Settlement Date balance	12/01/36	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1119	3,790,000	1.37	1.40	4,938,207	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1120	7,050,000	70.00	70.01	4,935,978	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1121	5,000,000	0.99	0.99	4,929,962	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1122	13,429,000	0.37	0.37	4,915,820	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1123	4,900,000	1.00	1.00	4,911,932	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1124	4,747,938	1.03	1.03	4,909,612	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1125	3,582,000	1.36	1.37	4,903,838	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1126	4,726,510	1.03	1.04	4,903,700	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1127	4,900,000	1.00	1.00	4,902,540	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1128	21,228,505	0.23	0.23	4,895,993	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1129	10,125,000	0.48	0.48	4,893,588	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1130	4,605,066	1.06	1.06	4,883,832	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1131	4,701,426	1.03	1.04	4,871,800	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1132	4,685,771	1.03	1.04	4,861,435	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1133	4,845,000	100.00	100.00	4,845,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1134	4,655,994	1.03	1.04	4,830,541	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1135	4,874,000	0.99	0.99	4,827,561	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1136	100,000,000	0.05	0.05	4,814,535	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1137	4,670,632	1.03	1.04	4,813,362	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1138	5,540,518	0.87	0.87	4,810,534	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1139	4,993,115	0.96	0.96	4,804,469	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1140	24,903,232	0.19	0.19	4,794,970	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1141	4,980,717	0.96	0.96	4,792,539	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1142	4,618,471	1.03	1.04	4,791,612	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1143	4,660,240	1.03	1.03	4,789,804	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1144	6,250,000	1.03	1.04	4,779,094	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1145	2,841,000	1.66	1.68	4,761,656	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1146	4,642,868	1.02	1.02	4,758,710	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1147	4,681,102	1.01	1.02	4,754,565	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1148	5,772,958	0.82	0.82	4,752,962	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1149	47,617,010	0.10	0.10	4,740,031	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1150	4,788,377	0.99	0.99	4,736,523	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1151	4,735,000	100.00	100.00	4,735,025	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1152	7,226,000	1.06	1.06	4,733,423	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1153	4,696,227	1.00	1.01	4,728,581	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1154	4,647,775	1.01	1.01	4,716,539	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1155	4,731,107	0.99	0.99	4,701,090	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1156	4,700,000	100.00	100.00	4,700,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1157	4,156,000	1.39	1.42	4,692,422	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1158	4,498,718	1.04	1.04	4,684,412	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1159	4,595,219	1.01	1.02	4,671,467	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1160	5,854,338	0.85	0.85	4,655,408	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1161	4,650,000	1.00	1.00	4,652,218	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1162	4,650,000	100.00	100.00	4,650,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1163	6,001,150	0.77	0.77	4,648,227	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1164	5,443,703	0.85	0.85	4,629,378	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1165	4,449,446	1.04	1.04	4,617,640	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1166	4,461,378	1.03	1.03	4,617,476	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1167	3,534,000	1.30	1.30	4,610,688	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1168	4,634,973	0.99	0.99	4,609,961	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1169	4,589,462	1.00	1.00	4,608,770	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1170	52,821,872	0.08	0.09	4,608,411	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1171	4,659,284	0.99	0.99	4,602,719	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1172	6,500,000	1.06	1.07	4,596,241	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1173	73,480,974	0.06	0.06	4,593,259	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1174	0	0.00	0.00	4,593,148	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1175	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1176	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1177	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1178	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1179	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1180	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1181	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1182	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1183	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1184	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1185	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1186	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1187	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1188	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1189	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1190	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1191	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1192	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1193	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1194	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1195	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1196	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1197	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1198	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1199	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1200	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1201	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1202	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1203	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1204	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1205	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1206	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1207	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1208	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1209	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1210	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1211	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1212	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1213	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1214	93117180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1215	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1216	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1217	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1218	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1219	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1220	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1221	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1222	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1223	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1224	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1225	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1226	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1227	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1228	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1229	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1230	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1175	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DBG3		N00745339
1176	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415LHN0		N00983237
1177	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396JPN9		31396JPN9
1178	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N4P7		N00257430
1179	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LA5L0		F00A77151
1180	LINEAR TRADING AMERICAS	PASSTHRU JV	31406JXX6		N00811694
1181	LINEAR TRADING AMERICAS	PASSTHRU JV	31411YFD0		N00918264
1182	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414KQU7		N00968567
1183	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RAG4	US31402RAG48	N00735407
1184	LINEAR TRADING AMERICAS	PASSTHRU JV	31288BV83		F00C73339
1185	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412E3N4		N00923405
1186	LINEAR TRADING AMERICAS	COUPON TRADING	912828JD3	US912828JD36	912828JD3
1187	MUNICIPALS AMERICA	PROPRIETARY	880459D66	US880459D665	27904180
1188	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MZ68		N00929665
1189	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128L7UT2		F00A74194
1190	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LB81		31397LB81
1191	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NVE2		N00257213
1192	MUNICIPALS AMERICA	SHORT TERM	20774L6A8	US20774L6A89	30106350
1193	LINEAR TRADING AMERICAS	PASSTHRU JV	31406TCC3		N00819167
1194	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414FBE0		N00964537
1195	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MTM21		F00H01277
1196	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413ME86		N00949359
1197	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ES34		I00004138
1198	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FEZ39		3136FEZ39
1199	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397RCG9		31397RCG9
1200	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ETB5		I00004146
1201	LINEAR TRADING AMERICAS	PASSTHRU JV	31405CU72	US31405CU727	N00785506
1202	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LSA8		31397LSA8
1203	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NRY3		N00257103
1204	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NLZ0	US52522NLZ05	3BCXFR90
1205	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VWG6		N00990847
1206	LINEAR TRADING AMERICAS	PASSTHRU JV	31410SPA9		N00896017
1207	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NQV4	US52522NQV46	3BDCMH80
1208	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403JD37		N00749922
1209	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLKQ4		F00J08403
1210	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GZC0		N00889139
1211	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397H7D4		31397H7D4
1212	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402CXE7		N00725277
1213	LINEAR TRADING AMERICAS	COUPON TRADING	912828FB1		912828FB1
1214	MUNICIPALS AMERICA	SECONDARY	6055802X6	US6055802X64	3BDGCY70
1215	LINEAR TRADING AMERICAS	PASSTHRU JV	31292HNB6		F00C01286
1216	MUNICIPALS AMERICA	PROPRIETARY	46246BGX4	US46246BGX47	31008490
1217	LINEAR TRADING AMERICAS	AGENCIES	3136F3V78	US3136F3V781	3136F3V78
1218	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394DDX5		31394DDX5
1219	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397T3W0		31397T3W0
1220	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RBM5		N00986644
1221	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828EW6	US912828EW61	912828EW6
1222	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374BVY6		38374BVY6
1223	LINEAR TRADING AMERICAS	COUPON TRADING	912833LS7	US912833LS79	912833LS7
1224	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	986392JU3	US986392JU35	986392JU3
1225	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396HHY8		31396HHY8
1226	LINEAR TRADING AMERICAS	PASSTHRU JV	31384WKW9	US31384WKW90	N00535909
1227	LINEAR TRADING AMERICAS	PASSTHRU JV	31402E2N7		N00727181
1228	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAYT1		3136FAYT1
1229	SP AMERICAS-TRADING	PRIME-AMERICAS	3136FCQF6		3136FCQF6
1230	LINEAR TRADING AMERICAS	PASSTHRU JV	31407YK24		N00844613

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1175	FNMA SF 30 YEAR	03/01/36	5.50%	MTS
1176	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
1177	FHR 3123 LI FREDDIE MAC	03/15/36	4.23%	MTS
1178	FNMA 10 YEAR	09/01/18	5.50%	MTS
1179	GOLD PC 30YR-FHLMC (LOW LOANS)	05/01/38	7.00%	MTS
1180	FNMA SF 30 YEAR	04/01/35	5.50%	MTS
1181	FNMA 30YR (PRE-PAYMENTS)	05/01/37	6.50%	MTS
1182	FNMA SF 30 YEAR	02/01/38	7.00%	MTS
1183	FNMA 15 YEAR	04/01/20	5.00%	MTS
1184	GOLD PC 30 YEAR - FHLMC	11/01/32	6.00%	MTS
1185	10 IO/20YEAR AM POOLS	06/01/37	6.50%	MTS
1186	U S TREASURY NOTE	06/30/13	3.38%	MTS
1187	TENNESSEE HSG DEV AGY REV TRS-SER 03-L32J-REG D R/MD 3.98 01/01/2034	01/01/34	3.98%	TMS
1188	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
1189	IO/20YEAR AM POOL	02/01/38	6.00%	MTS
1190	FNR08-53 KI FANNIE MAE	07/01/18	3.95%	MTS
1191	FN40- FNMA 40YR	04/01/48	6.00%	MTS
1192	CONNECTICUT ST HEALTH & EDL FACS AUTH WESLEYAN UNIV-SER F	07/01/40	1.88%	TMS
1193	FNMA SF 30 YEAR	03/01/35	5.00%	MTS
1194	FNMA 30YR (LOW LOANS)	07/01/38	6.50%	MTS
1195	10 IO/20 YEAR AM POOLS	09/01/37	6.50%	MTS
1196	10 IO/20YEAR AM POOLS	08/01/37	6.50%	MTS
1197	GNMA II-JUMBOS	05/20/38	5.50%	MTS
1198	FNR SMBS387-7 FANNIE MAE	06/25/38	5.50%	MTS
1199	FHR 3416 NO FREDDIE MAC	03/01/38	0.00%	MTS
1200	GNMA II-JUMBOS	05/20/38	6.50%	MTS
1201	FNMA SF 30 YEAR	06/01/34	5.00%	MTS
1202	FNR08-46 MO FANNIE MAE	06/01/38	0.00%	MTS
1203	10 IO/20YEAR AM POOLS	01/01/38	7.00%	MTS
1204	LEHMAN MUN TR RCPTS VARIOUS RI-TR SER 2008-K32W REL TO COLUMBUS OHIO SWR REV R/MD 10.284 06/01/2028	06/01/28	10.28%	TMS
1205	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
1206	FNMA SF 30 YEAR	08/01/36	6.50%	MTS
1207	LEHMAN MUN TR RCPTS VARIOUS RI-TR SER 2008-M1 REL TO CONNECTICUT ST HEALTH & EDL R/MD 2.18 07/01/2042	07/01/42	2.18%	TMS
1208	FNMA 15 YEAR	11/01/18	4.00%	MTS
1209	GAWA - Report Settlement Date balance	07/01/23	6.00%	MTS
1210	FNMA SF 30 YEAR	03/01/37	5.50%	MTS
1211	FHR-3311 JO FREDDIE MAC	06/15/37	0.00%	MTS
1212	FNMA 15 YEAR	03/01/19	4.50%	MTS
1213	US TREAS INFLATION INDEX NOTE	04/15/11	2.38%	MTS
1214	STATE OF MISSISSIPPI G/O BNDS SERIES 2008A INSERT LIBRARY MS GO R/MD 4.375 10/01/2025	10/01/25	4.38%	TMS
1215	GOLD PC 30 YEAR - FHLMC	01/01/32	6.00%	MTS
1216	IOWA FIN AUTH TRS-SER L21J REG D 1242.074 R/MD 3.95 01/01/2025	01/01/25	3.95%	TMS
1217	FEDERAL NATIONAL MORTGAGE ASSO	07/29/19	5.00%	MTS
1218	FNR 2005-22 DG FANNIE MAE	04/01/35	0.00%	MTS
1219	FHR-3424 BI FREDDIE MAC	05/01/38	3.68%	MTS
1220	FNMA 15 YEAR	09/01/22	6.50%	MTS
1221	U S TREASURY NOTE	02/15/16	4.50%	MTS
1222	GNR 2003-66 MV GOVT NATIONAL MORTGAGE (GNMA)	09/20/23	5.50%	MTS
1223	TINT 08-15-24	08/15/24	0.00%	MTS
1224	YORK COUNTY HOSPITAL AUTHORITYPA	07/01/21	2.99%	MTS
1225	FHR-3114 OG FREDDIE MAC	02/25/36	0.00%	MTS
1226	FNMA SF 30 YEAR	05/01/31	6.00%	MTS
1227	FNMA SF 30 YEAR	08/01/33	5.00%	MTS
1228	FNS 332 PO FEDERAL NATIONAL MTGE ASSN	02/25/33	0.00%	MTS
1229	FNS 356 11 FANNIE MAE	06/01/35	5.50%	MTS
1230	FNMA SF 30 YEAR	12/01/35	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1175	4,537,362	1.01	1.01	4,589,307	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1176	4,402,694	1.04	1.04	4,569,121	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1177	41,491,927	0.11	0.11	4,567,348	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1178	4,471,086	1.02	1.02	4,559,926	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1179	4,293,058	1.06	1.06	4,552,937	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1180	4,496,844	1.01	1.01	4,548,325	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1181	4,410,179	1.03	1.03	4,547,151	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1182	4,317,036	1.05	1.05	4,545,315	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1183	4,482,860	1.01	1.01	4,542,429	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1184	4,419,329	1.03	1.03	4,542,369	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1185	4,383,132	1.03	1.03	4,536,493	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1186	8,608,600	1.02	1.03	4,527,060	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1187	4,525,000	100.00	100.00	4,525,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1188	4,472,155	1.01	1.01	4,521,365	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1189	4,411,278	1.02	1.02	4,520,308	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1190	71,508,237	0.06	0.06	4,512,286	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1191	4,438,612	1.01	1.02	4,510,520	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1192	4,500,000	100.00	100.00	4,500,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1193	4,524,024	0.99	0.99	4,489,936	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1194	4,304,739	1.04	1.04	4,479,570	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1195	4,323,020	1.03	1.03	4,470,224	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1196	4,313,676	1.03	1.03	4,464,606	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1197	4,449,260	1.00	1.00	4,460,688	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1198	18,519,001	0.24	0.24	4,458,893	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1199	6,073,227	0.73	0.73	4,444,346	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1200	4,279,924	1.03	1.04	4,437,865	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1201	4,460,576	0.99	0.99	4,430,634	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1202	5,652,383	0.78	0.78	4,425,955	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1203	4,230,720	1.04	1.04	4,417,415	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1204	3,955,000	111.66	111.66	4,416,153	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1205	4,358,072	1.01	1.01	4,410,378	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1206	4,245,635	1.03	1.04	4,404,799	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1207	4,000,000	109.98	109.98	4,399,240	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1208	4,473,735	0.98	0.98	4,394,365	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1209	0	0.00	0.00	4,387,285	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1210	4,332,052	1.01	1.01	4,381,646	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1211	5,706,224	0.77	0.77	4,379,833	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1212	4,369,945	1.00	1.00	4,375,885	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1213	3,823,000	1.13	1.14	4,374,842	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1214	4,450,000	98.01	98.01	4,361,534	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1215	4,241,627	1.03	1.03	4,359,719	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1216	4,335,000	100.00	100.00	4,335,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1217	4,100,000	1.05	1.06	4,332,236	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1218	4,580,051	0.94	0.94	4,325,598	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1219	48,217,901	0.09	0.09	4,324,042	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1220	4,146,104	1.04	1.04	4,313,359	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1221	4,100,000	1.07	1.08	4,307,385	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1222	4,210,741	1.02	1.02	4,305,409	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1223	8,764,687	0.49	0.49	4,305,346	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1224	4,300,000	1.00	1.00	4,301,407	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1225	5,807,066	0.74	0.74	4,286,639	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1226	4,160,095	1.03	1.03	4,283,392	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1227	4,309,537	0.99	0.99	4,282,195	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1228	5,377,232	0.80	0.80	4,279,002	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1229	25,244,311	0.17	0.17	4,248,952	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1230	4,083,076	1.04	1.04	4,245,113	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1231	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1232	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1233	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1234	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1235	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1236	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1237	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1238	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1239	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1240	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1241	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1242	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1243	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1244	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1245	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1246	GAVF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1247	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1248	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1249	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1250	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1251	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1252	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1253	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1254	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1255	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1256	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1257	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1258	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1259	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1260	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1261	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1262	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1263	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1264	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1265	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1266	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1267	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1268	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1269	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1270	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1271	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1272	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1273	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1274	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1275	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1276	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1277	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1278	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1279	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1280	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1281	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1282	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1283	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1284	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1285	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1286	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1231	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KLL0		G00782131
1232	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SJJ2		N00987765
1233	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M5SL5		F00G03823
1234	MUNICIPALS AMERICA	PROPRIETARY	283487SZ0	US283487SZ03	28560900
1235	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414UJH2		N00976464
1236	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SH96		N00987756
1237	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810FF0	US912810FF04	912810FF0
1238	LINEAR TRADING AMERICAS	COUPON TRADING	912810EM6	US912810EM63	912810EM6
1239	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FEZ54		3136FEZ54
1240	SP AMERICAS-TRADING	PRIME-AMERICAS	31413A5N9		N00940153
1241	LINEAR TRADING AMERICAS	AGENCIES	31771JXH8	US31771JXH84	31771JXH8
1242	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413MRE9		N00949685
1243	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	254839J87	US254839J879	254839J87
1244	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPT0		3136FFPT0
1245	MUNICIPALS AMERICA	PROPRIETARY	60636XMP5	US60636XMP59	32895020
1246	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828HU7	US912828HU78	912828HU7
1247	MUNICIPALS AMERICA	PROPRIETARY	882720TP0	US882720TP00	38156210
1248	LINEAR TRADING AMERICAS	AGENCIES	31398AJX1	US31398AJX19	31398AJX1
1249	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ESE0		I00004117
1250	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LCYK6		F00A78814
1251	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GGE7		N00888597
1252	MUNICIPALS AMERICA	PROPRIETARY	882750JE3	US882750JE32	36230600
1253	LINEAR TRADING AMERICAS	AGENCIES	3137EAAM1	US3137EAAM14	3137EAAM1
1254	LINEAR TRADING AMERICAS	PASSTHRU JV	31400EQL7		N00685459
1255	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395HC24		31395HC24
1256	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36202TUR5		G00609092
1257	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L9DS9		F00A75513
1258	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395HF70		31395HF70
1259	LINEAR TRADING AMERICAS	PASSTHRU JV	31288LSL6		F00P50523
1260	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NDA1		N00929897
1261	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403DPQ6		N00745731
1262	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SHY1		N00987747
1263	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36202ENX3		I00004006
1264	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HUZV6		3128HUZV6
1265	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3837427X5		3837427X5
1266	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PKBA1		F00J07233
1267	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VWL5		N00990851
1268	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410CTP7		N00885358
1269	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375JSZ9		38375JSZ9
1270	LINEAR TRADING AMERICAS	AGENCIES	912803AU7	US912803AU74	912803AU7
1271	MUNICIPALS AMERICA	SHORT TERM	560425W55	US560425W556	3BDNVG40
1272	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412AM92		N00919384
1273	MUNICIPALS AMERICA	PROPRIETARY	525184DJ3	US525184DJ34	3BBBZC90
1274	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394XYP5		31394XYP5
1275	LINEAR TRADING AMERICAS	COUPON TRADING	912828GF1		912828GF1
1276	MUNICIPALS AMERICA	PROPRIETARY	525184AW7	US525184AW71	39340520
1277	LINEAR TRADING AMERICAS	AGENCIES	31771DKV4		31771DKV4
1278	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128CVPV0		3128CVPV0
1279	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NXS9		N00257289
1280	LINEAR TRADING AMERICAS	PASSTHRU JV	31415AL25		N00981045
1281	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415BW88		N00982271
1282	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397J7K4		31397J7K4
1283	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31349UCV8	US31349UCV89	F00782784
1284	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396UD64		31396UD64
1285	LINEAR TRADING AMERICAS	AGENCIES	880591CW0		880591CW0
1286	MUNICIPALS AMERICA	PROPRIETARY	83755GM61	US83755GM613	32895050

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1231	GNMA SF 30 YEAR	12/15/36	5.50%	MTS
1232	FNMA SF 30 YEAR	08/01/38	6.00%	MTS
1233	GOLD PC 30 YEAR - FHLMC	01/01/38	7.50%	MTS
1234	EL PASO CNTY COLO SINGLE FAMILY MTG REV FLTG RATE TR RCPTS-P1U-REG D R/MD 3.95 06/01/2038	06/01/38	3.95%	TMS
1235	HIGH LOAN FANNIE MAE 30 YR	04/01/38	7.00%	MTS
1236	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
1237	UNITED STATES TREASURY BONDS R/MD 5.25 11/15/2028	11/15/28	5.25%	MTS
1238	U.S. TREASURY BOND	08/15/22	7.25%	MTS
1239	FNR SMBS387-9 FANNIE MAE	06/25/38	5.50%	MTS
1240	10 IO/20YEAR AM POOLS	05/01/37	6.50%	MTS
1241	FICO SERIES E	05/02/17	0.00%	MTS
1242	10 IO/20YEAR AM POOLS	08/01/37	6.50%	MTS
1243	DISTRICT OF COLUMBIA	08/01/38	6.22%	MTS
1244	FNS 383 46 FANNIE MAE	04/25/38	6.00%	MTS
1245	MISSOURI ST HSG DEV COMMN SINGLE FAMILY MTG REV FLTG RT TR RCPTS-L35J-REG D REV R/MD 3.95 09/01/2034	09/01/34	3.95%	TMS
1246	U S TREASURY NOTE	03/31/10	1.75%	MTS
1247	TEXAS ST G/O FLOATING RATE TR RECPTS-L 41 PRIVATE PLACEMENT LIQ FAC W/ BK OF NY R/MD 3.98 12/01/2028	12/01/28	3.98%	TMS
1248	FEDERAL NATIONAL MORTGAGE ASSO	12/10/09	3.88%	MTS
1249	GNMA II-JUMBOS	04/20/38	7.00%	MTS
1250	GOLD PC 30YR-FHLMC (LOW LOANS)	06/01/38	7.00%	MTS
1251	FNMA SF 30 YEAR	07/01/37	7.50%	MTS
1252	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDENTIAL MTG REV FLOATER-TRS-SER L2-REG D R/MD 3.95 01/01/2025	01/01/25	3.95%	TMS
1253	FREDDIE MAC	02/16/17	5.00%	MTS
1254	FNMA 15 YEAR	03/01/18	5.00%	MTS
1255	FHR 2866 WC FREDDIE MAC	01/15/27	5.00%	MTS
1256	GNMA PUERTO RICO 30 YEAR	05/15/38	6.50%	MTS
1257	GOLD PC 30 YEAR - FHLMC	04/01/38	6.00%	MTS
1258	FHR 2869 BD FREDDIE MAC	10/15/26	5.00%	MTS
1259	GOLD PC 30YR-FHLMC (PRE-PAY)	12/01/35	6.50%	MTS
1260	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1261	FNMA 15 YEAR	06/01/19	4.50%	MTS
1262	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
1263	GNMA II-JUMBOS	07/20/37	6.00%	MTS
1264	FHR 255-14 FREDDIE MAC	06/15/38	6.00%	MTS
1265	GNR08-54 NI GOVT NATIONAL MORTGAGE (GNMA)	07/01/38	3.86%	MTS
1266	GOLD PC 15 YEAR - FHLMC	03/01/23	4.00%	MTS
1267	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
1268	FNMA ARMS	07/01/36	6.00%	MTS
1269	GNR 2007-17 SI GOVT NATIONAL MORTGAGE (GNMA)	05/01/37	0.87%	MTS
1270	W/PRINC STRIP OF 8.75 08-15-20	08/15/20	0.00%	MTS
1271	MAINE HEALTH AND HIGHER EDUCATION FACILITIES AUTH	07/01/14	1.75%	TMS
1272	FNMA SF 30 YEAR	05/01/37	6.00%	MTS
1273	LEHMAN MUN TR RCPTS VAR STS NEW MEXICO-FLOATERS TRS SER 06-P56 REG D R/MD 3.95 09/01/2033	09/01/33	3.95%	TMS
1274	FHR 2790 AU FREDDIE MAC	05/15/33	5.50%	MTS
1275	U S TREASURY NOTE	01/31/12	4.75%	MTS
1276	LEHMAN MUN TR RCPTS VAR STS SOUTH DAKOTA HSG-FLOATER-TRS SER 06-P41-REG D LIQFAC-LEHMANR/MD 3.98 11/01/2028	11/01/28	3.98%	TMS
1277	FINANCING CORP FICO	06/06/17	0.00%	MTS
1278	FHS 215 PO FREDDIE MAC STRIP	06/01/31	0.00%	MTS
1279	10 IO/20YEAR AM POOLS	07/01/38	6.50%	MTS
1280	FNMA SF 30 YEAR	04/01/38	6.50%	MTS
1281	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
1282	FHR 3336 LO FREDDIE MAC	07/01/37	0.00%	MTS
1283	FHLMC ARMS	10/01/34	4.39%	MTS
1284	FHR 3194 SA FREDDIE MAC	07/15/36	4.63%	MTS
1285	TENNESSEE VALLEY AUTHORITY	03/15/13	6.00%	MTS
1286	SOUTH DAKOTA HSG DEV AUTH FLTG RATE TR RCPTS L34J REG D REV R/MD 3.98 11/01/2027	11/01/27	3.98%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1231	4,176,800	1.01	1.01	4,244,902	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1232	4,120,189	1.02	1.02	4,222,989	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1233	3,988,587	1.06	1.06	4,220,839	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1234	4,220,000	100.00	100.00	4,220,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1235	4,000,164	1.05	1.05	4,218,562	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1236	4,063,158	1.04	1.04	4,216,750	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1237	3,740,000	1.12	1.13	4,207,530	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1238	4,713,000	1.32	1.32	4,200,345	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1239	18,672,122	0.22	0.22	4,196,541	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1240	4,048,914	1.03	1.03	4,190,580	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1241	6,038,000	0.69	0.69	4,183,499	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1242	4,039,798	1.03	1.03	4,181,145	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1243	4,175,000	1.00	1.00	4,177,884	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1244	21,641,520	0.19	0.19	4,166,958	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1245	4,165,000	100.00	100.00	4,165,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1246	5,000,000	0.99	1.00	4,161,172	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1247	4,160,000	100.00	100.00	4,160,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1248	4,026,000	1.01	1.02	4,126,186	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1249	3,938,330	1.04	1.05	4,124,430	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1250	3,874,227	1.06	1.06	4,108,752	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1251	3,866,573	1.06	1.06	4,096,554	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1252	4,090,000	100.00	100.01	4,090,148	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1253	3,850,000	1.06	1.06	4,089,450	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1254	4,031,383	1.01	1.01	4,085,890	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1255	4,000,000	1.02	1.02	4,085,278	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1256	3,877,965	1.05	1.05	4,075,455	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1257	3,967,893	1.02	1.03	4,074,122	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1258	4,000,000	1.02	1.02	4,073,028	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1259	3,930,050	1.03	1.03	4,057,084	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1260	3,904,333	1.03	1.04	4,050,701	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1261	4,044,758	1.00	1.00	4,050,256	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1262	3,887,291	1.04	1.04	4,034,236	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1263	3,929,849	1.02	1.03	4,029,589	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1264	19,945,287	0.20	0.20	4,028,815	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1265	49,396,364	0.08	0.08	4,024,541	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1266	4,168,220	0.96	0.97	4,023,264	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1267	3,976,967	1.01	1.01	4,018,718	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1268	3,948,649	1.02	1.02	4,017,766	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1269	49,606,416	0.08	0.08	4,011,822	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1270	6,700,000	0.60	0.60	4,007,625	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1271	4,000,000	100.00	100.00	4,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1272	3,897,981	1.02	1.02	3,995,237	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1273	3,995,000	100.00	100.00	3,995,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1274	4,000,000	0.99	1.00	3,986,993	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1275	5,623,000	1.07	1.08	3,985,415	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1276	3,985,000	100.00	100.00	3,985,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1277	5,773,000	0.69	0.69	3,980,461	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1278	4,760,576	0.84	0.84	3,978,845	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1279	3,837,718	1.03	1.03	3,971,995	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1280	3,828,278	1.03	1.04	3,971,795	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1281	3,822,668	1.04	1.04	3,967,169	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1282	5,011,082	0.79	0.79	3,966,446	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1283	3,969,995	1.00	1.00	3,961,180	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1284	46,688,166	0.08	0.08	3,961,176	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1285	3,500,000	1.10	1.13	3,953,249	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1286	3,950,000	100.00	100.00	3,950,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1287	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1288	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1289	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1290	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1291	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1292	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1293	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1294	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1295	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1296	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1297	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1298	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1299	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1300	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1301	GM3J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1302	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1303	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1304	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1305	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1306	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1307	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1308	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1309	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1310	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1311	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1312	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1313	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1314	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1315	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1316	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1317	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1318	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1319	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1320	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1321	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1322	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1323	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1324	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1325	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1326	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1327	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1328	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1329	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1330	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1331	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1332	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1333	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1334	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1335	93161452	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1336	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1337	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1338	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1339	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1340	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1341	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1342	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1287	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RSP5		N00735926
1288	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128PLB68		F00J08161
1289	LINEAR TRADING AMERICAS	PASSTHRU JV	312979LN5		F00B32133
1290	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LCW44		F00A78767
1291	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414DCZ7		N00962788
1292	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNR6		3136FFNR6
1293	LINEAR TRADING AMERICAS	PASSTHRU JV	31336WAD1		F00G11805
1294	MUNICIPALS AMERICA	PROPRIETARY	45505LTB4	US45505LTB44	28068970
1295	MUNICIPALS AMERICA	PROPRIETARY	474656RT4	US474656RT44	31871160
1296	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L8YM1		F00A75216
1297	SP AMERICAS-TRADING	PRIME-AMERICAS	3128CVXJ8		3128CVXJ8
1298	LINEAR TRADING AMERICAS	PASSTHRU JV	31407NE90		N00835460
1299	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LRW1		31397LRW1
1300	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396PHG9		31396PHG9
1301	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36296D2E7		G00688473
1302	LINEAR TRADING AMERICAS	PASSTHRU JV	31413YRF0		N00959586
1303	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBX51		F00G13200
1304	LINEAR TRADING AMERICAS	PASSTHRU JV	31410SB63		N00895661
1305	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397KC74		31397KC74
1306	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KAG9		N00889307
1307	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396PHM6		31396PHM6
1308	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397TEH1		31397TEH1
1309	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LXGL8		F00G02003
1310	MUNICIPALS AMERICA	SHORT TERM	915137U35	US915137U355	3BCXXY30
1311	LINEAR TRADING AMERICAS	PASSTHRU JV	31414AMZ2		N00960376
1312	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397T4A7		31397T4A7
1313	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396WKP0		31396WKP0
1314	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MRY5		31397MRY5
1315	LINEAR TRADING AMERICAS	PASSTHRU JV	31413TK27		N00954913
1316	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FEY97		3136FEY97
1317	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396WER3		31396WER3
1318	LINEAR TRADING AMERICAS	PASSTHRU JV	31404UKC3		N00778891
1319	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HUZY0		3128HUZY0
1320	LINEAR TRADING AMERICAS	PASSTHRU JV	31411J3K0		N00909902
1321	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410KN34		N00889710
1322	MUNICIPALS AMERICA	SHORT TERM	644614VP1	US644614VP17	3BCYKQ40
1323	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNS4		3136FFNS4
1324	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPU7		3136FFPU7
1325	LINEAR TRADING AMERICAS	PASSTHRU JV	31412WRM0		N00937092
1326	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128M1R50		F00G12408
1327	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SJ60		N00987785
1328	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQT9		3136FFQT9
1329	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396PBV2		31396PBV2
1330	LINEAR TRADING AMERICAS	COUPON TRADING	912800AA7	US912800AA71	912800AA7
1331	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396PT43		31396PT43
1332	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ERB7		I00004082
1333	LINEAR TRADING AMERICAS	AGENCIES	31358C6U5		31358C6U5
1334	LINEAR TRADING AMERICAS	AGENCIES	3128X1KG1	US3128X1KG10	3128X1KG1
1335	MUNICIPALS AMERICA	PROPRIETARY	594520KQ0	US594520KQ01	34413940
1336	MUNICIPALS AMERICA	SHORT TERM	63968MAZ2	US63968MAZ23	3BCRVM10
1337	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQM0		N00990660
1338	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WUA1		31397WUA1
1339	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36295GX80		G00670403
1340	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128CVSX3		3128CVSX3
1341	LINEAR TRADING AMERICAS	AGENCIES	31358C6V3		31358C6V3
1342	LINEAR TRADING AMERICAS	PASSTHRU JV	31288LSU6		F00P50531

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1287	FNMA 15 YEAR	10/01/20	4.50%	MTS
1288	MID LOAN GOLD 15	12/01/22	6.00%	MTS
1289	GOLD PC 30 YEAR - FHLMC	09/01/38	7.00%	MTS
1290	GOLD PC 30 YEAR - FHLMC	06/01/38	6.50%	MTS
1291	MID LOAN FANNIE MAE 30 YR	04/01/38	7.00%	MTS
1292	FNS 383 20 FANNIE MAE	07/25/37	5.50%	MTS
1293	GOLD PC 15 YEAR - FHLMC	12/01/19	5.50%	MTS
1294	INDIANA ST HSG FIN AUTH SINGLEFAMILY MTG REV TRS-SER 03 L45J-REG D R/MD 3.95 01/01/2034	01/01/34	3.95%	TMS
1295	JEFFERSON PARISH LA HOME MTG AUTH SINGLE FAMILY MTG REV TRS-SER 03-L51J-REG D R/MD 3.95 12/01/2026	12/01/26	3.95%	TMS
1296	GOLD PC 30 YEAR - FHLMC	04/01/38	5.00%	MTS
1297	FHS 220 PO FREDDIE MAC STRIP	02/15/32	0.00%	MTS
1298	FNMA SF 30 YEAR	08/01/35	5.50%	MTS
1299	FNR08-46 EI FANNIE MAE	06/01/38	3.35%	MTS
1300	FNR 2007-1 FD FANNIE MAE	02/01/37	5.85%	MTS
1301	LOW LOAN GNMA SF 30 YEAR	05/15/38	6.00%	MTS
1302	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
1303	GOLD PC 15 YEAR - FHLMC	05/01/23	4.00%	MTS
1304	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
1305	FHR 3355 AO FREDDIE MAC	09/01/37	0.00%	MTS
1306	FNMA SF 30 YEAR	07/01/37	5.00%	MTS
1307	FNR 2007-1 NF FANNIE MAE	02/01/37	5.60%	MTS
1308	FHR-3450 BI FREDDIE MAC	06/01/38	3.37%	MTS
1309	GOLD PC 30YR - FHLMC WAM	04/01/34	6.50%	MTS
1310	UNIVERSITY TEX UNIV REVS VAR-FING SYS-SER B R/MD 1.75 08/01/2039	08/01/39	1.75%	TMS
1311	FNMA SF 30 YEAR	12/01/37	5.50%	MTS
1312	FHR-3424 DI FREDDIE MAC	05/01/38	3.68%	MTS
1313	FNW 2007-W6 PO FANNIE MAE	06/25/37	0.00%	MTS
1314	FNR 2008-76 DB FANNIE MAE	09/25/18	5.00%	MTS
1315	FNMA SF 30 YEAR	12/01/37	6.50%	MTS
1316	FNR SMBS387-5 FANNIE MAE	06/25/33	5.00%	MTS
1317	FNR07-54 PO FANNIE MAE	06/25/22	0.00%	MTS
1318	FNMA SF 30 YEAR	06/01/34	5.00%	MTS
1319	FHR 255-5 FREDDIE MAC	06/15/38	6.00%	MTS
1320	FNMA SF 30 YEAR	03/01/37	6.50%	MTS
1321	FNMA SF 30 YEAR	05/01/38	6.00%	MTS
1322	NEW HAMPSHIRE HEALTH & ED FACS VAR REV BDS 2005B R/MD 2.75 07/01/2033	07/01/33	2.75%	TMS
1323	FNS 383 21 FANNIE MAE	07/25/37	5.50%	MTS
1324	FNS 383 47 FANNIE MAE	04/25/38	6.00%	MTS
1325	FNMA SF 30 YEAR	05/01/37	5.50%	MTS
1326	FHLMC GOLD -SEASONED 15 YR	04/01/18	4.50%	MTS
1327	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
1328	FNS 383 70 FANNIE MAE	01/25/37	6.50%	MTS
1329	FNR 2006-123 FD FANNIE MAE	01/25/37	2.97%	MTS
1330	W/CALL STRIP OF 11.75 11-15-14	11/15/09	0.00%	MTS
1331	FNR 2007-22 OB FANNIE MAE	03/25/37	0.00%	MTS
1332	GNMA II-JUMBOS	02/20/38	4.50%	MTS
1333	FANNIE MAE INTEREST STRIP	11/15/08	0.00%	MTS
1334	FREDDIE MAC	06/12/13	4.00%	MTS
1335	MICHIGAN HIGHER ED STUDENT LN AUTH SERIES XVII-P G/O R/MD 4.70 03/01/2022	03/01/22	4.70%	TMS
1336	NEBRASKA INVESTMENT FINANCE AUTHORITY SFMR SERIES 2007-J	09/01/38	2.05%	TMS
1337	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
1338	FHR 3469 CI FREDDIE MAC	08/01/38	4.41%	MTS
1339	GNMA PUERTO RICO 30 YEAR	02/15/38	6.50%	MTS
1340	FHS 217 PO FREDDIEMAC STRIP	02/01/32	0.00%	MTS
1341	FANNIE MAE INTEREST STRIP	05/15/09	0.00%	MTS
1342	GOLD PC 30YR-FHLMC (PRE-PAY)	01/01/37	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1287	3,991,083	0.99	0.99	3,948,491	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1288	3,820,715	1.03	1.03	3,943,356	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1289	3,734,476	1.05	1.05	3,927,865	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1290	3,784,617	1.03	1.04	3,921,767	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1291	3,701,487	1.06	1.06	3,919,194	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1292	19,254,229	0.20	0.20	3,912,317	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1293	3,830,809	1.02	1.02	3,900,804	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1294	3,890,000	100.00	100.00	3,890,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1295	3,885,000	100.00	100.00	3,885,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1296	3,925,387	0.99	0.99	3,882,879	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1297	4,708,038	0.82	0.82	3,880,200	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1298	3,832,797	1.01	1.01	3,876,675	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1299	48,891,571	0.08	0.08	3,848,069	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1300	4,006,439	0.96	0.96	3,847,467	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1301	3,730,322	1.03	1.03	3,844,233	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1302	3,692,621	1.03	1.04	3,831,052	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1303	3,965,265	0.96	0.97	3,827,271	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1304	3,685,910	1.03	1.04	3,824,090	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1305	4,888,817	0.78	0.78	3,822,662	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1306	3,838,362	0.99	0.99	3,814,009	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1307	3,947,336	0.96	0.97	3,811,134	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1308	49,272,932	0.07	0.08	3,807,931	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1309	3,634,997	1.04	1.05	3,803,074	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1310	3,800,000	100.00	100.00	3,800,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1311	3,758,481	1.01	1.01	3,797,938	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1312	46,936,950	0.08	0.08	3,788,921	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1313	4,700,920	0.80	0.80	3,778,477	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1314	3,719,784	1.01	1.01	3,748,366	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1315	3,589,227	1.03	1.04	3,723,782	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1316	16,840,202	0.22	0.22	3,717,613	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1317	4,601,899	0.81	0.81	3,715,835	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1318	3,740,738	0.99	0.99	3,715,628	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1319	19,540,698	0.19	0.19	3,714,003	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1320	3,572,129	1.03	1.04	3,706,044	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1321	3,739,850	1.02	1.02	3,701,639	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1322	3,700,000	100.00	100.00	3,700,023	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1323	18,209,223	0.20	0.20	3,699,982	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1324	19,156,137	0.19	0.19	3,688,415	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1325	3,644,521	1.01	1.01	3,682,782	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1326	3,675,243	1.00	1.00	3,681,962	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1327	3,540,509	1.03	1.04	3,673,238	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1328	18,885,838	0.19	0.19	3,671,027	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1329	3,817,510	0.96	0.96	3,663,226	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1330	3,745,000	0.97	0.97	3,650,525	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1331	4,470,698	0.82	0.82	3,646,669	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1332	3,769,033	0.96	0.96	3,626,634	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1333	3,625,000	1.00	1.00	3,613,604	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1334	3,915,000	1.02	1.03	3,608,967	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1335	4,090,000	88.02	88.02	3,600,215	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1336	3,600,000	100.00	100.00	3,600,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1337	3,558,912	1.01	1.01	3,596,274	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1338	48,867,931	0.07	0.07	3,591,197	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1339	3,416,000	1.05	1.05	3,589,964	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1340	4,374,546	0.82	0.82	3,580,940	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1341	3,625,000	0.99	0.99	3,576,801	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1342	3,463,344	1.03	1.03	3,575,293	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1343	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1344	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1345	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1346	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1347	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1348	GAD3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1349	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1350	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1351	93117108	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1352	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1353	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1354	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1355	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1356	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1357	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1358	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1359	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1360	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1361	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1362	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1363	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1364	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1365	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1366	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1367	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1368	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1369	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1370	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1371	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1372	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1373	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1374	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1375	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1376	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1377	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1378	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1379	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1380	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1381	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1382	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1383	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1384	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1385	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1386	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1387	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1388	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1389	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1390	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1391	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1392	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1393	GAL1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1394	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1395	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1396	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1397	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1398	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1343	LINEAR TRADING AMERICAS	COUPON TRADING	912828GA2		912828GA2
1344	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396X6W9		31396X6W9
1345	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	162362FQ5	US162362FQ54	162362FQ5
1346	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412S2M6		N00933780
1347	LINEAR TRADING AMERICAS	AGENCIES	31358C6W1	US31358C6W16	31358C6W1
1348	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3133XPRX4	US3133XPRX40	3133XPRX4
1349	LINEAR TRADING AMERICAS	AGENCIES	880591CU4	US880591CU44	880591CU4
1350	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393QWJ7	US31393QWJ74	31393QWJ7
1351	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	649438FK9	US649438FK98	3BCRPF30
1352	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828EV8	US912828EV88	912828EV8
1353	LINEAR TRADING AMERICAS	AGENCIES	31771C4G7	US31771C4G79	31771C4G7
1354	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YSS9	US31282YSS99	31282YSS9
1355	LINEAR TRADING AMERICAS	AGENCIES	3133XPCT9		3133XPCT9
1356	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NYV1		N00257324
1357	LINEAR TRADING AMERICAS	AGENCIES	31358C6X9		31358C6X9
1358	LINEAR TRADING AMERICAS	AGENCIES	31364F6P1	US31364F6P16	31364F6P1
1359	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NJM2	US52522NJM20	3BCWQT60
1360	LINEAR TRADING AMERICAS	PASSTHRU JV	31376KP59		N00357844
1361	LINEAR TRADING AMERICAS	PASSTHRU JV	31302PLH5		F00K30328
1362	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LDAK0		F00A79010
1363	LINEAR TRADING AMERICAS	PASSTHRU JV	36295NJQ1		G00675371
1364	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DJ75		N00745586
1365	MUNICIPALS AMERICA	PROPRIETARY	65820E4R8	US65820E4R84	30437240
1366	MUNICIPALS AMERICA	PROPRIETARY	34073NYN4	US34073NYN47	33267810
1367	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSH3		3136FFSH3
1368	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828CA6	US912828CA69	912828CA6
1369	LINEAR TRADING AMERICAS	AGENCIES	3133XGJA3	US3133XGJA30	3133XGJA3
1370	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NDR4		N00929912
1371	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N4H5		N00257424
1372	LINEAR TRADING AMERICAS	AGENCIES	31358C6Y7	US31358C6Y71	31358C6Y7
1373	LINEAR TRADING AMERICAS	PASSTHRU JV	31408BRS9		N00846597
1374	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31400H6Q1		N00688579
1375	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415QZ82		N00986467
1376	LINEAR TRADING AMERICAS	AGENCIES	912828JJ0	US912828JJ06	912828JJ0
1377	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396RM38		31396RM38
1378	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415LGJ0		N00983201
1379	LINEAR TRADING AMERICAS	COUPON TRADING	912810ES3	US912810ES34	912810ES3
1380	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410PKQ5		N00893203
1381	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412MK23		N00929213
1382	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LBXH6		F00A77880
1383	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LA6E5		F00A77169
1384	LINEAR TRADING AMERICAS	AGENCIES	3137EAAG4	US3137EAAG46	3137EAAG4
1385	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAW48	US3136FAW486	3136FAW48
1386	LINEAR TRADING AMERICAS	AGENCIES	31771JMC1		31771JMC1
1387	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394FEA9		31394FEA9
1388	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36295M6V6		G00675084
1389	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396JRU1		31396JRU1
1390	LINEAR TRADING AMERICAS	AGENCIES	31358C6Z4		31358C6Z4
1391	LINEAR TRADING AMERICAS	PASSTHRU JV	31409VZ89	US31409VZ892	N00880167
1392	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SJ60		N00987785
1393	SP AMERICAS-TRADING	ABS CDO AMERICAS	31358C7D2		31358C7D2
1394	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MTAU2		F00H00919
1395	LINEAR TRADING AMERICAS	PASSTHRU JV	31412L3M0		N00928804
1396	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375XPB4		38375XPB4
1397	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371MZK6		N00256446
1398	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NJK6	US52522NJK63	3BCWQT40

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1343	U S TREASURY NOTE	11/30/11	4.50%	MTS
1344	FNR 2007-116 OB FANNIE MAE	01/25/38	0.00%	MTS
1345	CHATTANOOGA HAMILTON CTY	10/01/25	3.73%	MTS
1346	HIGH LOAN FANNIE MAE 30 YR	04/01/38	7.00%	MTS
1347	FANNIE MAE INTEREST STRIP	11/15/09	0.00%	MTS
1348	FEDERAL HOME LOAN BANK SYSTEM	02/27/23	3.02%	MTS
1349	TENNESSEE VALLEY AUTHORITY	12/15/17	6.25%	MTS
1350	FHR 2610 AD FREDDIE MAC	05/15/33	5.25%	MTS
1351	NEW YORK CITY N Y INDL DEV AGYCIVIC FAC BRONX PKG DEV R/MD 5.625 10/01/2017	10/01/17	5.63%	TMS
1352	U S TREASURY NOTE	02/15/09	4.50%	MTS
1353	FINANCING CORP CPN FICO STRIPSSER 15 ZERO CPN INT PMT ON 9.65% 2019 BD R/MD0000 03/07/2013	03/07/13	0.00%	MTS
1354	FHR-242 IO FREDDIE MAC	10/25/36	0.00%	MTS
1355	FEDERAL HOME LOAN BANK SYSTEM	03/09/18	4.25%	MTS
1356	FNMA 20 YEAR	08/01/28	5.00%	MTS
1357	FNMA STRIP 5/15/2010	05/15/10	0.00%	MTS
1358	FEDERAL NATIONAL MTG ASSN-MTN	09/11/28	5.96%	MTS
1359	LEHMAN MUN TR RCPTS VARIOUS RI-TR SER 2008-K31W RELA TO VERMONT EDL & HEALTH BLDGS R/MD 11.797 10/31/2046	10/31/46	11.80%	TMS
1360	FNMA SF 30 YEAR	07/01/35	6.00%	MTS
1361	GD40- GOLD 40YR	02/01/48	5.50%	MTS
1362	GOLD PC 30 YEAR - FHLMC	07/01/38	6.50%	MTS
1363	GNMA SF 30 YEAR	05/15/38	4.50%	MTS
1364	FNMA SF 30 YEAR	06/01/36	5.50%	MTS
1365	NORTH CAROLINA HSG FIN AGY FLOATER-TRS-SER L17-REG D R/MD 3.98 07/01/2031	07/01/31	3.98%	TMS
1366	FLORIDA HSG FIN CORP TRS-SER L74J-REG D R/MD 3.98 01/01/2026	01/01/26	3.98%	TMS
1367	FNS 386 6 FANNIE MAE	12/25/37	6.00%	MTS
1368	U S TREASURY NOTE	02/15/14	4.00%	MTS
1369	FEDERAL HOME LOAN BANK SYSTEM	09/09/16	5.38%	MTS
1370	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1371	FNMA SF 30 YEAR	10/01/28	5.50%	MTS
1372	FANNIE MAE INTEREST STRIP	11/15/10	0.00%	MTS
1373	FNMA SF 30 YEAR	12/01/35	6.50%	MTS
1374	FNMA 15 YEAR	03/01/18	5.00%	MTS
1375	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
1376	U S TREASURY NOTE	08/31/10	2.38%	MTS
1377	FHR 3153 UM FREDDIE MAC	06/01/36	8.94%	MTS
1378	FNMA SF 30 YEAR	05/01/38	7.00%	MTS
1379	UNITED STATES TREASURY BONDS R/MD 7.50 11/15/2024	11/15/24	7.50%	MTS
1380	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
1381	FNMA SF 30YR-(PUERTO RICO)	02/01/38	7.00%	MTS
1382	GOLD PC 30YR-FHLMC (LOW LOANS)	06/01/38	6.50%	MTS
1383	MID LOAN FREDDIE MAC 30 YR	05/01/38	7.00%	MTS
1384	FREDDIE MAC	07/18/16	5.50%	MTS
1385	FNS 338 2 FANNIE MAE	06/01/33	5.50%	MTS
1386	FICO SERIES A	02/08/16	0.00%	MTS
1387	FNR 2005-74 NK FANNIE MAE	09/01/35	10.05%	MTS
1388	LOW LOAN GNMA SF 30 YEAR	01/15/38	6.50%	MTS
1389	FHR 3129 TF FREDDIE MAC	03/15/36	0.00%	MTS
1390	FANNIE MAE INTEREST STRIP	05/15/11	0.00%	MTS
1391	FNMA SF 30 YEAR	02/01/36	5.50%	MTS
1392	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
1393	FANNIE MAE INTEREST STRIP	05/15/13	0.00%	MTS
1394	10 IO/20 YEAR AM POOLS	06/01/37	5.00%	MTS
1395	FNMA 10 YEAR	11/01/17	5.50%	MTS
1396	GNR08-74 IC GOVT NATIONAL MORTGAGE (GNMA)	09/01/38	4.00%	MTS
1397	10 IO/20YEAR AM POOLS	10/01/36	6.50%	MTS
1398	LEHMAN MUN TR RCPTS VARIOUS RI-TR SER 2008-K30W RELA TO NEW YORK N Y CITY MUN WTR FIN R/MD 10.022 06/15/2038	06/15/38	10.02%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1343	5,050,000	1.06	1.07	3,570,926	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1344	4,483,366	0.79	0.79	3,560,634	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1345	3,550,000	1.00	1.00	3,551,840	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1346	3,353,360	1.05	1.05	3,536,444	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1347	3,625,000	0.97	0.97	3,526,825	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1348	3,530,000	1.00	1.00	3,524,051	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1349	3,000,000	1.16	1.17	3,518,241	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1350	3,689,903	0.95	0.95	3,517,540	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1351	3,525,000	99.33	99.36	3,502,422	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1352	3,446,000	1.01	1.01	3,496,754	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1353	4,055,000	0.86	0.86	3,492,663	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1354	16,996,918	0.20	0.21	3,485,958	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1355	3,470,000	1.00	1.00	3,482,367	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1356	3,495,237	0.99	1.00	3,481,827	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1357	3,625,000	0.96	0.96	3,476,321	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1358	3,000,000	1.16	1.16	3,473,986	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1359	3,750,000	92.62	92.62	3,473,250	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1360	3,385,964	1.02	1.03	3,471,768	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1361	3,493,599	0.99	0.99	3,470,639	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1362	3,342,162	1.04	1.04	3,468,320	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1363	3,579,052	0.97	0.97	3,467,878	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1364	3,427,448	1.01	1.01	3,464,757	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1365	3,460,000	100.00	100.01	3,460,111	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1366	3,460,000	100.00	100.00	3,460,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1367	18,226,499	0.19	0.19	3,458,914	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1368	3,360,000	1.05	1.05	3,456,468	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1369	3,170,000	1.09	1.09	3,449,442	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1370	3,318,457	1.03	1.04	3,442,862	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1371	3,403,743	1.01	1.01	3,439,476	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1372	3,625,000	0.95	0.95	3,429,270	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1373	3,305,563	1.03	1.03	3,428,887	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1374	3,369,663	1.01	1.02	3,423,074	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1375	3,293,882	1.04	1.04	3,418,395	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1376	11,286,000	1.00	1.00	3,418,158	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1377	2,726,073	1.23	1.25	3,416,894	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1378	3,242,921	1.05	1.05	3,414,402	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1379	2,484,000	1.38	1.40	3,413,467	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1380	3,287,347	1.04	1.04	3,411,612	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1381	3,200,429	1.06	1.07	3,409,668	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1382	3,253,404	1.04	1.04	3,395,704	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1383	3,203,289	1.06	1.06	3,392,194	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1384	3,646,000	1.09	1.10	3,376,156	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1385	15,050,000	0.22	0.22	3,375,618	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1386	4,513,000	0.75	0.75	3,375,022	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1387	3,403,729	0.98	0.99	3,374,230	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1388	3,238,239	1.04	1.04	3,365,329	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1389	3,541,746	0.95	0.95	3,363,782	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1390	3,625,000	0.93	0.93	3,362,555	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1391	3,324,289	1.01	1.01	3,362,346	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1392	3,238,245	1.03	1.04	3,359,642	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1393	3,950,000	0.85	0.85	3,356,825	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1394	3,421,291	0.98	0.98	3,356,444	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1395	3,285,065	1.02	1.02	3,349,837	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1396	50,000,000	0.06	0.07	3,346,579	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1397	3,231,154	1.03	1.03	3,344,208	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1398	3,255,000	102.64	102.64	3,341,030	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1399	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1400	GMDO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1401	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1402	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1403	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1404	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1405	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1406	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1407	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1408	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1409	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1410	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1411	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1412	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1413	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1414	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1415	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1416	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1417	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1418	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1419	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1420	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1421	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1422	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1423	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1424	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1425	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1426	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1427	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1428	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1429	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1430	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1431	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1432	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1433	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1434	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1435	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1436	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1437	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1438	GACB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1439	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1440	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1441	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1442	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1443	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1444	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1445	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1446	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1447	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1448	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1449	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1450	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1451	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1452	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1453	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1454	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
1399	LINEAR TRADING AMERICAS	AGENCIES	31358C7A8		31358C7A8
1400	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JJ0	US912828JJ06	912828JJ0
1401	LINEAR TRADING AMERICAS	PASSTHRU JV	36296G3Z2		G00691216
1402	LINEAR TRADING AMERICAS	AGENCIES	31359MHK2	US31359MHK27	31359MHK2
1403	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31359ML84	US31359ML849	31359ML84
1404	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPV5		3136FFPV5
1405	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31400AAS7		N00681417
1406	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396VLZ9		31396VLZ9
1407	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397RC87		31397RC87
1408	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMJU8		F00G18274
1409	MUNICIPALS AMERICA	PROPRIETARY	924195L40	US924195L401	32565840
1410	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GG9		912828GG9
1411	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NS55		N00257140
1412	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3837428D8		3837428D8
1413	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415PX37		N00985498
1414	LINEAR TRADING AMERICAS	AGENCIES	31358DCS1	US31358DCS18	31358DCS1
1415	LINEAR TRADING AMERICAS	COUPON TRADING	912810EH7	US912810EH78	912810EH7
1416	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397TEL2		31397TEL2
1417	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GS3	US912828GS32	912828GS3
1418	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LBXK9		F00A77882
1419	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396WFL5		31396WFL5
1420	LINEAR TRADING AMERICAS	PASSTHRU JV	36200N4S7		G00605733
1421	LINEAR TRADING AMERICAS	PASSTHRU JV	31407EZV8		N00828856
1422	LINEAR TRADING AMERICAS	AGENCIES	31358C7B6		31358C7B6
1423	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128CVLT9		3128CVLT9
1424	LINEAR TRADING AMERICAS	AGENCIES	3133XHVS8		3133XHVS8
1425	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MVEP4		F00H02842
1426	LINEAR TRADING AMERICAS	AGENCIES	31398ASD5	US31398ASD53	31398ASD5
1427	LINEAR TRADING AMERICAS	AGENCIES	31331XFD9		31331XFD9
1428	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6JW9		F00G04477
1429	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128L7S73		F00A74142
1430	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405E4Z5		N00787540
1431	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402CQB1		N00725050
1432	LINEAR TRADING AMERICAS	AGENCIES	3133XLF81		3133XLF81
1433	LINEAR TRADING AMERICAS	PASSTHRU JV	312928JH8		F00A82064
1434	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414EMH4		N00963960
1435	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SND1		N00974788
1436	LINEAR TRADING AMERICAS	AGENCIES	31358C7C4	US31358C7C43	31358C7C4
1437	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414E2K9		N00964378
1438	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795G96	US912795G964	912795G96
1439	LINEAR TRADING AMERICAS	AGENCIES	46513EFF4	US46513EFF43	46513EFF4
1440	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6JU3		F00G04475
1441	LINEAR TRADING AMERICAS	PASSTHRU JV	36296KS29		G00693637
1442	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RDG1	US31402RDG11	N00735503
1443	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TA86		N00933931
1444	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MPN1		N00949629
1445	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DWH8		N00745948
1446	LINEAR TRADING AMERICAS	PASSTHRU JV	31413CGY9		N00941315
1447	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LZC7		N00928739
1448	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	649842AT8	US649842AT86	649842AT8
1449	LINEAR TRADING AMERICAS	PASSTHRU JV	3129273H7		F00A81700
1450	LINEAR TRADING AMERICAS	COUPON TRADING	912833KJ8	US912833KJ89	912833KJ8
1451	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397C7M5		31397C7M5
1452	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7J38		F00C91182
1453	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HUZZ7		3128HUZZ7
1454	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397RCF1		31397RCF1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1399	FANNIE MAE INTEREST STRIP	11/15/11	0.00%	MTS
1400	U S TREASURY NOTE	08/31/10	2.38%	MTS
1401	GNMA SF 30 YEAR	06/15/38	6.50%	MTS
1402	FEDERAL NATIONAL MTG ASSN	03/15/11	5.50%	MTS
1403	FEDERAL NATIONAL MORTGAGE ASSO	04/18/36	6.00%	MTS
1404	FNS 383 48 FANNIE MAE	04/25/38	6.00%	MTS
1405	FNMA 15 YEAR	03/01/18	5.00%	MTS
1406	FNR 2007-35 PO FANNIE MAE	04/25/37	0.00%	MTS
1407	FHR 3416 GD FREDDIE MAC	03/15/18	4.50%	MTS
1408	GOLD PC 15 YEAR - FHLMC	09/01/23	6.00%	MTS
1409	VERMONT HSG FIN AGY SINGLE FAMFAMILY REV TRS-SER-L13-REG D R/MD 3.40 05/01/2034	05/01/34	3.40%	TMS
1410	U S TREASURY NOTE	02/15/10	4.75%	MTS
1411	FNMA SF 30 YEAR	03/01/38	7.50%	MTS
1412	GNR08-54 BI GOVT NATIONAL MORTGAGE (GNMA)	07/16/38	7.00%	MTS
1413	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1414	FANNIE MAE PRINCIPAL STRIP	08/07/28	0.00%	MTS
1415	UNITED STATES TREASURY BONDS R/MD 7.875 02/15/2021	02/15/21	7.88%	MTS
1416	FHR-3450 CI FREDDIE MAC	06/01/38	3.37%	MTS
1417	U S TREASURY NOTE	05/15/17	4.50%	MTS
1418	GOLD PC 30YR-FHLMC (LOW LOANS)	06/01/38	6.50%	MTS
1419	FNR07-54 NO FANNIE MAE	06/25/37	0.00%	MTS
1420	GNMA SF 30 YEAR	10/15/34	5.50%	MTS
1421	FNMA SF 30 YEAR	10/01/35	5.50%	MTS
1422	FANNIE MAE INTEREST STRIP	05/15/12	0.00%	MTS
1423	FHS 214 PO FREDDIE MAC	06/15/31	0.00%	MTS
1424	FEDERAL HOME LOAN BANK SYSTEM	12/09/16	5.00%	MTS
1425	10 IO/20 YEAR AM POOLS	09/01/38	6.50%	MTS
1426	FEDERAL NATIONAL MORTGAGE ASSO	07/12/13	3.88%	MTS
1427	FEDERAL FARM CREDIT BANK	01/03/17	4.95%	MTS
1428	GOLD PC 30 YEAR - FHLMC	08/01/38	6.00%	MTS
1429	GOLD PC 30YR-FHLMC (LOW LOANS)	02/01/38	6.50%	MTS
1430	FNMA-GUAR MTG PASS THRU-30YR	12/01/34	6.50%	MTS
1431	FNMA 15 YEAR	01/01/19	4.50%	MTS
1432	FEDERAL HOME LOAN BANK SYSTEM	06/09/17	5.63%	MTS
1433	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
1434	FNMA 30YR (LOW LOANS)	06/01/38	6.50%	MTS
1435	FNMA 15 YEAR	05/01/23	4.00%	MTS
1436	FANNIE MAE INTEREST STRIP	11/15/12	0.00%	MTS
1437	FNMA 30YR (LOW LOANS)	07/01/38	6.50%	MTS
1438	U S TREASURY BILL	10/09/08	0.00%	MTS
1439	ISRAEL GOVERNMENT AID BOND 5.500% 20230918	09/18/23	5.50%	MTS
1440	GOLD PC 30 YEAR - FHLMC	12/01/36	5.00%	MTS
1441	GNMA SF 30 YEAR	07/15/38	4.50%	MTS
1442	FNMA SF 30 YEAR	04/01/35	6.00%	MTS
1443	FNMA 15 YEAR	06/01/23	4.00%	MTS
1444	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
1445	FNMA SF 30 YEAR	10/01/36	6.50%	MTS
1446	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
1447	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
1448	BROOKLYN UNION GAS 91-A	07/01/26	3.24%	MTS
1449	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
1450	TINT 08-15-16	08/15/16	0.00%	MTS
1451	FHR 3238 OA FREDDIE MAC	12/15/36	0.00%	MTS
1452	GOLD PC 20 YEAR - FHLMC	03/01/28	6.00%	MTS
1453	FHR 255 13 FREDDIE MAC	06/15/38	6.00%	MTS
1454	FHR 3416 NI FREDDIE MAC	03/01/38	2.23%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1399	3,625,000	0.92	0.92	3,331,608	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1400	11,000,000	1.00	1.00	3,331,539	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1401	3,213,102	1.03	1.04	3,330,670	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1402	3,063,000	1.06	1.09	3,327,388	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1403	3,161,000	1.03	1.05	3,326,952	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1404	17,191,387	0.19	0.19	3,324,181	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1405	3,272,225	1.01	1.02	3,324,092	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1406	4,315,240	0.77	0.77	3,322,621	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1407	3,450,243	0.96	0.96	3,319,929	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1408	3,238,446	1.03	1.03	3,316,624	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1409	3,315,000	100.00	100.00	3,315,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1410	14,480,000	1.04	1.04	3,311,113	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1411	3,121,357	1.06	1.06	3,307,012	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1412	13,623,203	0.24	0.24	3,282,029	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1413	3,152,435	1.03	1.04	3,270,615	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1414	8,379,000	0.39	0.39	3,268,941	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1415	2,385,000	1.36	1.37	3,265,118	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1416	49,089,053	0.06	0.07	3,264,822	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1417	3,937,000	1.06	1.08	3,264,727	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1418	3,117,798	1.04	1.04	3,254,167	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1419	4,355,096	0.75	0.75	3,252,314	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1420	3,199,082	1.01	1.02	3,249,287	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1421	3,213,457	1.01	1.01	3,247,193	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1422	3,625,000	0.90	0.90	3,244,975	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1423	3,955,857	0.82	0.82	3,239,828	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1424	3,000,000	1.06	1.08	3,226,210	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1425	3,116,216	1.03	1.03	3,222,327	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1426	3,150,000	1.01	1.02	3,216,834	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1427	3,000,000	1.06	1.07	3,204,562	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1428	3,110,471	1.02	1.02	3,183,462	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1429	3,042,260	1.04	1.04	3,175,325	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1430	3,044,023	1.04	1.04	3,173,360	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1431	3,166,476	1.00	1.00	3,170,780	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1432	2,890,000	1.08	1.10	3,170,401	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1433	3,058,343	1.03	1.04	3,169,173	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1434	3,041,049	1.04	1.04	3,164,557	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1435	3,272,292	0.96	0.96	3,158,613	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1436	3,625,000	0.87	0.87	3,157,894	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1437	3,016,044	1.04	1.04	3,138,536	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1438	3,138,700	1.00	1.00	3,135,875	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1439	2,750,000	1.11	1.14	3,133,422	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
1440	3,155,655	0.99	0.99	3,122,388	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1441	3,221,793	0.97	0.97	3,121,716	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1442	3,033,908	1.02	1.03	3,113,398	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1443	3,225,286	0.96	0.96	3,113,241	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1444	3,000,000	1.03	1.04	3,112,467	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1445	3,000,000	1.03	1.04	3,112,466	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1446	3,901,920	1.03	1.04	3,112,303	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1447	2,999,701	1.03	1.04	3,112,156	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1448	3,100,000	1.00	1.00	3,109,201	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1449	2,999,700	1.03	1.04	3,108,405	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1450	7,146,186	0.74	0.74	3,107,019	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1451	3,847,102	0.81	0.81	3,102,681	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1452	3,017,981	1.02	1.03	3,100,000	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1453	14,445,385	0.21	0.21	3,099,740	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1454	36,439,360	0.08	0.08	3,091,599	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1455	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1456	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1457	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1458	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1459	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1460	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1461	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1462	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1463	93114449	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1464	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1465	93118184	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1466	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1467	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1468	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1469	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1470	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1471	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1472	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1473	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1474	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1475	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1476	GMGN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1477	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1478	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1479	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1480	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1481	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1482	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1483	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1484	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1485	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1486	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1487	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1488	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1489	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1490	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1491	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1492	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1493	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1494	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1495	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1496	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1497	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1498	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1499	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1500	GAVF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1501	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1502	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1503	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1504	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1505	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1506	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1507	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1508	GMDO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1509	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1510	G1GJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
1455	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JC5	US912828JC52	912828JC5
1456	LINEAR TRADING AMERICAS	AGENCIES	31358C7D2		31358C7D2
1457	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912810DT2	US912810DT26	912810DT2
1458	LINEAR TRADING AMERICAS	PASSTHRU JV	31411ASW6		N00902433
1459	LINEAR TRADING AMERICAS	AGENCIES	3137EAAY5	US3137EAAY51	3137EAAY5
1460	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409EFY2		N00868783
1461	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374NX51		38374NX51
1462	LINEAR TRADING AMERICAS	AGENCIES	3133XFGT7	US3133XFGT74	3133XFGT7
1463	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	613907BG8	US613907BG88	32037430
1464	LINEAR TRADING AMERICAS	AGENCIES	31398ASD5	US31398ASD53	31398ASD5
1465	MUNICIPALS AMERICA	MUNIS DERIVATIVES	5251843L9	US5251843L99	3BCZGJ40
1466	LINEAR TRADING AMERICAS	PASSTHRU JV	31296QCQ1		F00A15479
1467	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCUU8	US3136FCUU83	3136FCUU8
1468	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LDG1		N00254903
1469	LINEAR TRADING AMERICAS	PASSTHRU JV	3128KXUW9		F00A66897
1470	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36295RVL9		G00678419
1471	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FV7		912828FV7
1472	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MYY8		N00929627
1473	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31400RRF0		N00695386
1474	LINEAR TRADING AMERICAS	PASSTHRU JV	36295KKW2		G00672709
1475	LINEAR TRADING AMERICAS	AGENCIES	31358C7E0		31358C7E0
1476	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	584631AX3	US584631AX35	584631AX3
1477	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375XHN7		38375XHN7
1478	LINEAR TRADING AMERICAS	COUPON TRADING	912833PA2	US912833PA26	912833PA2
1479	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371MGD3		N00255896
1480	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FEZ96		3136FEZ96
1481	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397ETH8		31397ETH8
1482	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396XUN2		31396XUN2
1483	MUNICIPALS AMERICA	SHORT TERM	196626CW3	US196626CW34	3BBCKT70
1484	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396RM95		31396RM95
1485	SP AMERICAS-TRADING	PRIME-AMERICAS	31413A5L3		N00940151
1486	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQF9		3136FFQF9
1487	LINEAR TRADING AMERICAS	PASSTHRU JV	3128E4YJ5		F00D97913
1488	LINEAR TRADING AMERICAS	PASSTHRU JV	31407JDK5	US31407JDK51	N00831806
1489	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLKR2		F00J08404
1490	LINEAR TRADING AMERICAS	PASSTHRU JV	36296HV55		G00691936
1491	LINEAR TRADING AMERICAS	PASSTHRU JV	31413FF31		N00943986
1492	LINEAR TRADING AMERICAS	PASSTHRU JV	31404JFJ9		N00769769
1493	LINEAR TRADING AMERICAS	PASSTHRU JV	31407SHL9		N00839135
1494	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NQT5		N00257066
1495	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RDD8		N00735500
1496	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395PRC8		31395PRC8
1497	LINEAR TRADING AMERICAS	AGENCIES	31358C7F7	US31358C7F73	31358C7F7
1498	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NS55		N00257140
1499	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397C7H6		31397C7H6
1500	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JJ0	US912828JJ06	912828JJ0
1501	MUNICIPALS AMERICA	PROPRIETARY	613349E39	US613349E397	32424150
1502	MUNICIPALS AMERICA	PROPRIETARY	882749BU7	US882749BU75	32107040
1503	LINEAR TRADING AMERICAS	PASSTHRU JV	31297EWB8		F00A26942
1504	LINEAR TRADING AMERICAS	PASSTHRU JV	31403C6L0	US31403C6L05	N00745275
1505	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ET33		I00004170
1506	LINEAR TRADING AMERICAS	PASSTHRU JV	31404JES0		N00769745
1507	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	45200BVH8	US45200BVH85	27661860
1508	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JC5	US912828JC52	912828JC5
1509	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBYT8		F00G13222
1510	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NZZ1		N00257360

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	L	M	N	O
1455	U S TREASURY NOTE	06/30/10	2.88%	MTS
1456	FANNIE MAE INTEREST STRIP	05/15/13	0.00%	MTS
1457	U.S. TREASURY BOND	11/15/15	9.88%	MTS
1458	FNMA 15 YEAR	11/01/21	5.50%	MTS
1459	FREDDIE MAC	08/23/17	5.50%	MTS
1460	FNMA SF 30 YEAR	04/01/36	6.00%	MTS
1461	GNR 2006-60 SD GOVT NATIONAL MORTGAGE (GNMA)	11/20/36	4.87%	MTS
1462	FEDERAL HOME LOAN BANK SYSTEM	03/11/16	5.38%	MTS
1463	MONTGOMERY CNTY TEX HSG FIN CORP MULTI-FAMILY HSG REV WOOD GLEN APTS-SUB SER B R/MD 11.00 01/15/2034	01/15/34	11.00%	TMS
1464	FEDERAL NATIONAL MORTGAGE ASSO	07/12/13	3.88%	MTS
1465	LEHMAN MUN TR RCPTS VAR STS FLOATER-TR SER 2007-P123W RELTTO UNIVERSITY CALIF REGTS R/MD 2.60 05/15/2043	05/15/43	2.60%	TMS
1466	GOLD PC 30 YEAR - FHLMC	11/01/33	5.50%	MTS
1467	FNS 360 2 FANNIE MAE	07/01/35	5.00%	MTS
1468	FNMA SF 30 YEAR	10/01/33	5.00%	MTS
1469	GOLD PC 30 YEAR - FHLMC	10/01/37	7.50%	MTS
1470	GNMA PUERTO RICO 30 YEAR	03/15/38	6.50%	MTS
1471	U S TREASURY NOTE	10/31/08	4.88%	MTS
1472	GAWA - Report Settlement Date balance	06/01/38	5.50%	MTS
1473	FNMA SF 30YR-(PUERTO RICO)	04/01/33	6.00%	MTS
1474	GNMA SF 30 YEAR	05/15/38	4.50%	MTS
1475	FNMA MTN STRIP 11/15/2013	11/15/13	0.00%	MTS
1476	SOUTH CAROLINA UNIVERSITY MEDICAL SAVER	05/15/27	5.54%	MTS
1477	GNR08-57 BI GOVT NATIONAL MORTGAGE (GNMA)	08/01/38	3.71%	MTS
1478	TINT 08-15-26	08/15/26	0.00%	MTS
1479	FNMA-GUAR MTG PASS THRU-30YR	08/01/35	6.50%	MTS
1480	FNR SMBS387-13 FANNIE MAE	06/25/38	6.00%	MTS
1481	FHR 3268 HA FREDDIE MAC	09/15/27	5.00%	MTS
1482	FNR 2007-88 CO FANNIE MAE	09/01/37	0.00%	MTS
1483	COLORADO SPRINGS COLO VAR-COLORADO COLLEGE PRO SPA JP MORGAN CHASE BANK R/MD 2.70 06/01/2029	06/01/29	2.70%	TMS
1484	FHR 3155 AO FREDDIE MAC	10/15/35	0.00%	MTS
1485	10 IO/20YEAR AM POOLS	05/01/37	5.50%	MTS
1486	FNS 383 58 FANNIE MAE	08/25/37	6.50%	MTS
1487	GOLD PC 20 YEAR - FHLMC	07/01/28	5.00%	MTS
1488	FNMA SF 30 YEAR	10/01/36	6.50%	MTS
1489	GOLD PC 15 YEAR - FHLMC	07/01/23	6.00%	MTS
1490	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
1491	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
1492	FNMA SF 30 YEAR	02/01/34	5.50%	MTS
1493	FNMA 15 YEAR	11/01/20	5.50%	MTS
1494	10 IO/20YEAR AM POOLS	12/01/37	7.50%	MTS
1495	FNMA SF 30 YEAR	05/01/35	5.50%	MTS
1496	FHR 2951 VB FREDDIE MAC	06/15/31	5.00%	MTS
1497	FANNIE MAE INTEREST STRIP	05/15/14	0.00%	MTS
1498	FNMA SF 30 YEAR	03/01/38	7.50%	MTS
1499	FHR 3238 LK FREDDIE MAC	12/01/36	0.00%	MTS
1500	U S TREASURY NOTE	08/31/10	2.38%	MTS
1501	MONTGOMERY CNTY MD HSG OPPNTYSCOMMN SINGLE FAMILY MTG REV FLOATER-TRS-SER L5-REG D R/MD 3.98 07/01/2034	07/01/34	3.98%	TMS
1502	TEXAS ST DEPT HSG & CMNTY AFFAIRS HOME MTG REV FLTR-TRS SER L2-REG D R/MD 3.95 07/02/2024	07/02/24	3.95%	TMS
1503	GOLD PC 30 YEAR - FHLMC	09/01/34	6.50%	MTS
1504	FNMA SF 30 YEAR	02/01/36	5.00%	MTS
1505	GNMA II-JUMBOS	06/20/38	6.00%	MTS
1506	FNMA SF 30 YEAR	02/01/34	5.50%	MTS
1507	ILLINOIS FIN AUTH REV RI-TRS-SER K19-144A R/MD 12.415 08/15/2043	08/15/43	12.42%	TMS
1508	U S TREASURY NOTE	06/30/10	2.88%	MTS
1509	GOLD PC 15 YEAR - FHLMC	06/01/23	4.50%	MTS
1510	FNMA SF 30 YEAR	09/01/38	5.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	P	Q	R	S	T	U	V
1455	18,000,000	1.01	1.02	3,087,318	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1456	3,625,000	0.85	0.85	3,080,630	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1457	2,280,000	1.41	1.44	3,078,906	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1458	3,017,276	1.02	1.02	3,077,710	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1459	2,800,000	1.10	1.10	3,075,425	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1460	3,000,100	1.02	1.02	3,074,954	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1461	34,077,430	0.09	0.09	3,069,730	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1462	2,850,000	1.08	1.08	3,065,722	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1463	3,830,000	80.00	80.02	3,064,702	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1464	3,000,000	1.01	1.02	3,063,651	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1465	11,550,000	100.00	100.00	3,063,269	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1466	3,030,748	1.01	1.01	3,061,613	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1467	13,576,435	0.22	0.23	3,060,786	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1468	3,080,248	0.99	0.99	3,060,705	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1469	2,886,055	1.06	1.06	3,054,108	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1470	2,899,655	1.05	1.05	3,047,323	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1471	5,476,000	1.00	1.02	3,038,226	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1472	0	0.00	0.00	3,031,000	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1473	2,937,402	1.03	1.03	3,021,707	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1474	3,113,815	0.97	0.97	3,017,092	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1475	3,625,000	0.83	0.83	3,016,313	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1476	3,000,000	1.00	1.01	3,015,925	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1477	49,116,923	0.06	0.06	3,014,711	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1478	6,781,327	0.44	0.44	3,012,272	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1479	2,887,715	1.04	1.04	3,010,411	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1480	12,539,544	0.24	0.24	3,006,088	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1481	2,953,309	1.01	1.02	3,002,590	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1482	3,760,951	0.80	0.80	3,000,330	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1483	3,000,000	100.00	100.00	3,000,020	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1484	4,258,925	0.70	0.70	2,998,471	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1485	2,989,589	1.00	1.00	2,991,079	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1486	14,898,439	0.20	0.20	2,990,229	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1487	2,997,278	0.99	1.00	2,984,841	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1488	3,217,198	1.03	1.04	2,983,323	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1489	2,894,560	1.03	1.03	2,978,427	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1490	2,917,425	1.01	1.02	2,963,210	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1491	2,853,053	1.04	1.04	2,961,781	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1492	2,918,709	1.01	1.01	2,959,233	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1493	2,897,673	1.02	1.02	2,953,674	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1494	2,795,789	1.05	1.05	2,948,975	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1495	2,914,424	1.01	1.01	2,947,789	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1496	3,000,000	0.98	0.98	2,946,302	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1497	3,625,000	0.81	0.81	2,945,602	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1498	2,774,836	1.06	1.06	2,939,881	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1499	3,071,309	0.95	0.96	2,939,257	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1500	9,700,000	1.00	1.00	2,937,811	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1501	2,935,000	100.00	100.01	2,935,208	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1502	2,935,000	100.00	100.00	2,935,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1503	2,830,037	1.03	1.03	2,932,083	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1504	2,952,316	0.99	0.99	2,926,578	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1505	2,845,615	1.02	1.03	2,917,837	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1506	2,876,602	1.01	1.01	2,916,542	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1507	2,055,000	141.90	141.90	2,915,983	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1508	17,000,000	1.01	1.02	2,915,800	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1509	2,949,060	0.99	0.99	2,914,722	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1510	2,876,941	1.01	1.01	2,907,144	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1511	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1512	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1513	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1514	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1515	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1516	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1517	GAD3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1518	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1519	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1520	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1521	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1522	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1523	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1524	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1525	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1526	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1527	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1528	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1529	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1530	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1531	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1532	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1533	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1534	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1535	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1536	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1537	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1538	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1539	GMEB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1540	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1541	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1542	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1543	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1544	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1545	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1546	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1547	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1548	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1549	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1550	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1551	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1552	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1553	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1554	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1555	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1556	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1557	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1558	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1559	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1560	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1561	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1562	&SPFAS140	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1563	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1564	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1565	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1566	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1511	SP AMERICAS-TRADING	PRIME-AMERICAS	31413YE31		N00959254
1512	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375JTS4		38375JTS4
1513	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397TEM0		31397TEM0
1514	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YVE9		31396YVE9
1515	LINEAR TRADING AMERICAS	AGENCIES	31358C7G5		31358C7G5
1516	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375JQ73		38375JQ73
1517	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3133XQP89	US3133XQP890	3133XQP89
1518	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DCQ0		N00745379
1519	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X7R48	US3128X7R481	3128X7R48
1520	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36296GNB3		G00690786
1521	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	162362EX1	US162362EX15	162362EX1
1522	LINEAR TRADING AMERICAS	PASSTHRU JV	36295P5N8		G00676853
1523	LINEAR TRADING AMERICAS	AGENCIES	31364A6J6	US31364A6J64	31364A6J6
1524	MUNICIPALS AMERICA	PROPRIETARY	65821FAV8	US65821FAV85	32565800
1525	LINEAR TRADING AMERICAS	PASSTHRU JV	36296MMH8		G00695260
1526	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412TWF6		N00934546
1527	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LATW0		F00A76865
1528	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31390XMQ0		N00659267
1529	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HVFD6		3128HVFD6
1530	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VN50		N00990612
1531	LINEAR TRADING AMERICAS	PASSTHRU JV	31288LRR4		F00P50496
1532	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LCRJ7		F00A78589
1533	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KK94		N00889620
1534	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MTAS7		F00H00917
1535	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NH57		N00256852
1536	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EHR3	US36202EHR36	I00003840
1537	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394HZZ7		31394HZZ7
1538	LINEAR TRADING AMERICAS	PASSTHRU JV	31402QYV7		N00735224
1539	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FEAB8	US3136FEAB88	3136FEAB8
1540	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FADJ6		3136FADJ6
1541	LINEAR TRADING AMERICAS	COUPON TRADING	912810DV7	US912810DV71	912810DV7
1542	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374DDG1		38374DDG1
1543	LINEAR TRADING AMERICAS	AGENCIES	31358C7H3		31358C7H3
1544	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407DTX3		N00827766
1545	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397TEJ7		31397TEJ7
1546	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396X2Y9		31396X2Y9
1547	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184T98	US525184T989	3BCPYY10
1548	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QFQ4		N00985875
1549	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	917436E37	US917436E379	3BDFZL90
1550	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128L7US4		F00A74193
1551	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LRX9		31397LRX9
1552	LINEAR TRADING AMERICAS	PASSTHRU JV	3128C6L80		F00P51251
1553	LINEAR TRADING AMERICAS	PASSTHRU JV	31412WXL5		N00937283
1554	LINEAR TRADING AMERICAS	AGENCIES	31364CHD3		31364CHD3
1555	LINEAR TRADING AMERICAS	COUPON TRADING	912828GQ7		912828GQ7
1556	LINEAR TRADING AMERICAS	PASSTHRU JV	31404FNW9		N00767305
1557	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LA5M8		F00A77152
1558	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LHQ5		31397LHQ5
1559	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396XZ49		31396XZ49
1560	LINEAR TRADING AMERICAS	PASSTHRU JV	31412SLU7		N00933339
1561	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395WV87		31395WV87
1562	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	ADJ1	ADJ1	ADJ1
1563	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HM79		31364HM79
1564	LINEAR TRADING AMERICAS	AGENCIES	31358C7J9		31358C7J9
1565	MUNICIPALS AMERICA	PROPRIETARY	880459R53	US880459R533	32423850
1566	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371MLN5		N00256033

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1511	10 IO/20YEAR AM POOLS	08/01/37	5.00%	MTS
1512	GNR 2007-19 SB GOVT NATIONAL MORTGAGE (GNMA)	04/20/37	4.03%	MTS
1513	FHR-3450 CO FREDDIE MAC	06/01/38	0.00%	MTS
1514	FNR 2008-11 SC FANNIE MAE	03/25/38	3.81%	MTS
1515	FANNIE MAE INTEREST STRIP	11/15/14	0.00%	MTS
1516	GNR 2007-31 BI GOVT NATIONAL MORTGAGE (GNMA)	06/01/37	1.15%	MTS
1517	FEDERAL HOME LOAN BANK SYSTEM	04/24/23	7.00%	MTS
1518	FNMA SF 30 YEAR	04/01/34	7.00%	MTS
1519	FREDDIE MAC	07/28/11	4.00%	MTS
1520	LOW LOAN GNMA SF 30 YEAR	05/15/38	6.50%	MTS
1521	CHATTANOOGA-HAMILTON CTY SAVR	10/01/27	5.56%	MTS
1522	GNMA SF 30 YEAR	05/15/38	4.50%	MTS
1523	FEDERAL NATIONAL MTGE ASSN	01/10/25	8.28%	MTS
1524	NORTH CAROLINA HSG FIN AGY TRS-SER-L14-REG D R/MD 3.98 07/01/2034	07/01/34	3.98%	TMS
1525	GNMA SF 30 YEAR	09/15/38	6.50%	MTS
1526	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
1527	GOLD PC 30YR-FHLMC (LOW LOANS)	05/01/38	7.00%	MTS
1528	FNMA SF 30YR-(PUERTO RICO)	07/01/32	6.00%	MTS
1529	FHR-231 PO FREDDIE MAC	06/25/35	0.00%	MTS
1530	FN40- FNMA 40YR	09/01/48	6.50%	MTS
1531	GOLD PC 30YR-FHLMC (PRE-PAY)	06/01/35	5.50%	MTS
1532	GOLD PC 30 YEAR - FHLMC	06/01/38	7.50%	MTS
1533	FNMA SF 30 YEAR	08/01/37	5.50%	MTS
1534	10 IO/20 YEAR AM POOLS	05/01/37	4.50%	MTS
1535	FNMA 20 YEAR	08/01/27	6.00%	MTS
1536	GNMA II-JUMBOS	04/20/36	5.00%	MTS
1537	FHR 2672 XB FREDDIE MAC	09/15/23	5.50%	MTS
1538	FNMA SF 30 YEAR	02/01/35	5.50%	MTS
1539	FNS 370 2 FANNIE MAE	06/25/36	6.00%	MTS
1540	FNS 316 PO FEDERAL NATL MTGE ASSN	11/01/31	0.00%	MTS
1541	UNITED STATES TREASURY BONDS R/MD 9.25 02/15/2016	02/15/16	9.25%	MTS
1542	GNR 2006-36 NS GOVT NATIONAL MORTGAGE (GNMA)	03/20/35	4.03%	MTS
1543	FANNIE MAE INTEREST STRIP	05/15/15	0.00%	MTS
1544	G1F1 - Report Settlement Date balance	07/01/35	4.94%	MTS
1545	FHR-3450 BO FREDDIE MAC	06/01/38	0.00%	MTS
1546	FNR 2007-109 PO FANNIE MAE	12/01/37	0.00%	MTS
1547	LEHMAN MUN TR RCPTS VAR STS RI TRS SER M2 144A RELATED TO N Y ST DORM AUTH R/MD 2.023 03/15/2037	03/15/37	2.02%	TMS
1548	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
1549	UTAH HSG CORP SINGLE FAMILY MTG BDS 2008 SERIES E-2 CLASS III BONDS AMT R/MD 6.10 01/01/2029	01/01/29	6.10%	TMS
1550	IO/20YEAR AM POOL	02/01/38	6.00%	MTS
1551	FNR08-46 EO FANNIE MAE	06/01/38	0.00%	MTS
1552	GOLD PC 30YR-FHLMC (PRE-PAY)	01/01/37	6.50%	MTS
1553	FNMA SF 30 YEAR	05/01/37	5.50%	MTS
1554	FEDERAL NATIONAL MTG ASSN-MTN	07/27/26	7.27%	MTS
1555	U S TREASURY NOTE	04/30/12	4.50%	MTS
1556	FNMA SF 30 YEAR	02/01/34	5.00%	MTS
1557	GOLD PC 30YR-FHLMC (LOW LOANS)	05/01/38	7.00%	MTS
1558	FNR 2008-36 YB FANNIE MAE	05/25/33	4.50%	MTS
1559	FNR 2007-109 BO FANNIE MAE	12/25/37	0.00%	MTS
1560	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
1561	FHR 3012 GK FREDDIE MAC	09/01/35	9.05%	MTS
1562	FAS 140 Muni Gross-up	12/31/99		OTH
1563	FNMA SMBS TRUST 277 CLASS 1 PRINCIPAL ONLY	04/01/27	0.00%	MTS
1564	FANNIE MAE INTEREST STRIP	11/15/15	0.00%	MTS
1565	TENNESSEE HSG DEV AGY REV FLTG RATE TR RCPTS-L7 REG D R/MD 3.95 07/01/2034	07/01/34	3.95%	TMS
1566	FNMA-GUAR MTG PASS THRU-30YR	12/01/35	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1511	2,974,035	0.98	0.98	2,906,977	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1512	36,495,750	0.08	0.08	2,905,346	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1513	3,776,081	0.77	0.77	2,895,326	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1514	32,645,822	0.09	0.09	2,883,845	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1515	3,625,000	0.79	0.79	2,881,860	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1516	36,754,218	0.08	0.08	2,877,350	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1517	2,900,000	0.98	0.99	2,872,846	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1518	2,695,522	1.06	1.06	2,869,203	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1519	2,850,000	1.00	1.01	2,867,899	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1520	2,758,693	1.04	1.04	2,866,962	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1521	2,850,000	1.00	1.00	2,861,884	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1522	2,950,606	0.97	0.97	2,858,952	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1523	2,075,000	1.36	1.37	2,851,396	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1524	2,850,000	100.00	100.01	2,850,099	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1525	2,743,293	1.03	1.03	2,847,138	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1526	2,741,430	1.04	1.04	2,845,059	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1527	2,682,250	1.06	1.06	2,844,620	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1528	2,760,757	1.03	1.03	2,839,993	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1529	3,624,765	0.78	0.78	2,839,734	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1530	2,748,868	1.03	1.03	2,839,034	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1531	2,827,705	1.00	1.00	2,835,631	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1532	2,678,180	1.06	1.06	2,834,128	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1533	2,800,470	1.01	1.01	2,832,530	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1534	3,004,488	0.94	0.94	2,828,772	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1535	2,749,986	1.03	1.03	2,826,442	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1536	2,837,661	0.99	0.99	2,814,580	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1537	2,770,962	1.01	1.01	2,811,591	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1538	2,773,036	1.01	1.01	2,811,537	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1539	12,679,124	0.22	0.22	2,790,237	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1540	3,437,956	0.81	0.81	2,788,626	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1541	2,010,000	1.38	1.39	2,787,392	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1542	39,793,616	0.07	0.07	2,784,973	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1543	3,625,000	0.77	0.77	2,782,497	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1544	0	0.00	0.00	2,778,122	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1545	3,790,226	0.73	0.73	2,777,903	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1546	3,691,610	0.75	0.75	2,776,274	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1547	2,500,000	110.76	110.76	2,768,900	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1548	2,665,669	1.03	1.04	2,765,602	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1549	2,750,000	100.44	100.44	2,762,057	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1550	2,694,512	1.02	1.02	2,761,110	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1551	3,760,890	0.73	0.73	2,748,827	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1552	2,662,065	1.03	1.03	2,748,113	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1553	2,719,521	1.01	1.01	2,748,071	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1554	2,095,000	1.30	1.31	2,746,735	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1555	12,615,000	1.06	1.08	2,735,276	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1556	2,753,432	0.99	0.99	2,734,949	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1557	2,576,655	1.06	1.06	2,732,633	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1558	2,844,560	0.96	0.96	2,725,774	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1559	3,356,426	0.81	0.81	2,724,453	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1560	2,621,101	1.03	1.04	2,719,363	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1561	2,804,074	0.96	0.97	2,717,843	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1562	0	0.00	0.00	2,715,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1563	3,201,078	0.85	0.85	2,712,823	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1564	3,625,000	0.75	0.75	2,710,677	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1565	2,705,000	100.00	100.01	2,705,097	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1566	2,588,425	1.04	1.04	2,698,404	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1567	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1568	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1569	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1570	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1571	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1572	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1573	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1574	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1575	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1576	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1577	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1578	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1579	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1580	GM3J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1581	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1582	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1583	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1584	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1585	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1586	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1587	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1588	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1589	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1590	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1591	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1592	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1593	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1594	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1595	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1596	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1597	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1598	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1599	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1600	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1601	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1602	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1603	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1604	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1605	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1606	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1607	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1608	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1609	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1610	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1611	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1612	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1613	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1614	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1615	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1616	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1617	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1618	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1619	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1620	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1621	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1622	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1567	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374KBP7		38374KBP7
1568	LINEAR TRADING AMERICAS	AGENCIES	31771J4J6		31771J4J6
1569	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAHA1		3136FAHA1
1570	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396AF33		31396AF33
1571	LINEAR TRADING AMERICAS	PASSTHRU JV	31415R5Q3		N00987455
1572	LINEAR TRADING AMERICAS	PASSTHRU JV	31406MHR0		N00813940
1573	LINEAR TRADING AMERICAS	PASSTHRU JV	31400AAH1		N00681408
1574	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M4BA0		F00G02433
1575	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828DR8		912828DR8
1576	LINEAR TRADING AMERICAS	PASSTHRU JV	31406EJ88		N00807687
1577	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412LRA0		N00928481
1578	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EMA4		I00003953
1579	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRD3		3136FFRD3
1580	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36296DZM3		G00688448
1581	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	57585KEP9	US57585KEP93	57585KEP9
1582	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394B5T7		31394B5T7
1583	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L5QY0		F00A72271
1584	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397KLA7		31397KLA7
1585	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L3UU8		F00A70595
1586	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BY9		F00A81855
1587	LINEAR TRADING AMERICAS	PASSTHRU JV	31410S4Z7		N00896440
1588	SP AMERICAS-TRADING	PRIME-AMERICAS	31396WKW5		31396WKW5
1589	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410KJY1	US31410KJY10	N00889579
1590	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LA6F2		F00A77170
1591	LINEAR TRADING AMERICAS	AGENCIES	31358C7K6		31358C7K6
1592	SP AMERICAS-TRADING	PRIME-AMERICAS	31392ET34		31392ET34
1593	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQM4		3136FFQM4
1594	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395WA31		31395WA31
1595	LINEAR TRADING AMERICAS	COUPON TRADING	912810DV7	US912810DV71	912810DV7
1596	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394TKT1		31394TKT1
1597	LINEAR TRADING AMERICAS	PASSTHRU JV	36296NZ82		G00696567
1598	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQL2		N00990659
1599	LINEAR TRADING AMERICAS	AGENCIES	31771JLD0	US31771JLD09	31771JLD0
1600	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LB65		31397LB65
1601	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	254839M34	US254839M345	254839M34
1602	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NS71		N00257142
1603	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396NXR2		31396NXR2
1604	LINEAR TRADING AMERICAS	PASSTHRU JV	31403SDD5		N00756200
1605	LINEAR TRADING AMERICAS	PASSTHRU JV	31292HYT5		F00C01622
1606	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403DC56		N00745392
1607	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375QJS9		38375QJS9
1608	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L6QY8		F00A73171
1609	LINEAR TRADING AMERICAS	AGENCIES	31331VMG8		31331VMG8
1610	LINEAR TRADING AMERICAS	AGENCIES	31771JLH1	US31771JLH13	31771JLH1
1611	LINEAR TRADING AMERICAS	AGENCIES	31358C7L4		31358C7L4
1612	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402RPU7		N00735835
1613	LINEAR TRADING AMERICAS	AGENCIES	31364F6C0	US31364F6C03	31364F6C0
1614	LINEAR TRADING AMERICAS	PASSTHRU JV	31402QWA5		N00735141
1615	LINEAR TRADING AMERICAS	PASSTHRU JV	36225BRA8		G00781381
1616	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X53C0	US3128X53C06	3128X53C0
1617	LINEAR TRADING AMERICAS	COUPON TRADING	912820GV3		912820GV3
1618	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MJE55		F00G08155
1619	LINEAR TRADING AMERICAS	COUPON TRADING	912833CY4	US912833CY49	912833CY4
1620	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N3B9		N00257394
1621	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413AMR1		N00939668
1622	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414RVQ5		N00974123

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1567	GNR 2004-104 IS GOVT NATIONAL MORTGAGE (GNMA)	11/20/34	4.28%	MTS
1568	FICO SERIES D STRIPPED OFF 8.60% 2019	03/26/16	0.00%	MTS
1569	FNT 319-PO FEDERAL NATL MTGE ASSN	01/25/32	0.00%	MTS
1570	FHR 3028 CK FREDDIE MAC	09/15/35	5.00%	MTS
1571	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1572	FNMA 15 YEAR	12/01/20	5.50%	MTS
1573	FNMA 15 YEAR	03/01/18	5.00%	MTS
1574	GOLD PC 30 YEAR - FHLMC	11/01/36	6.50%	MTS
1575	U S TREASURY NOTE	04/15/10	4.00%	MTS
1576	FNMA SF 30 YEAR	01/01/35	5.50%	MTS
1577	FNMA SF 30 YEAR	07/01/37	6.00%	MTS
1578	GNMA II-JUMBOS	02/20/37	5.50%	MTS
1579	FNS 383 80 FANNIE MAE	08/25/37	7.00%	MTS
1580	LOW LOAN GNMA SF 30 YEAR	05/15/38	6.00%	MTS
1581	MASSACHUETTS HEALTH &EDUCATIONFACILITIES AUTH-SAVRS	10/18/24	3.24%	MTS
1582	FNR 2005-7 LO FANNIE MAE	02/25/35	0.00%	MTS
1583	GOLD PC 30 YEAR - FHLMC	02/01/38	5.50%	MTS
1584	FHR-3368 AO FREDDIE MAC	10/15/37	0.00%	MTS
1585	GOLD PC 30 YEAR - FHLMC	12/01/37	7.50%	MTS
1586	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
1587	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
1588	FNW 2007-W6 3A2 FANNIE MAE	06/01/37	2.48%	MTS
1589	FNMA SF 30 YEAR NEWPFN30	05/01/38	6.00%	MTS
1590	MID LOAN FREDDIE MAC 30 YR	05/01/38	7.00%	MTS
1591	FANNIE MAE INTEREST STRIP	05/15/16	0.00%	MTS
1592	FNW 2002-W10 IO FANNIE MAE WHOLE LOAN	11/01/29	0.97%	MTS
1593	FNS 383 64 FANNIE MAE	09/25/37	6.50%	MTS
1594	FHR 3001 HP FREDDIE MAC	08/01/35	8.64%	MTS
1595	UNITED STATES TREASURY BONDS R/MD 9.25 02/15/2016	02/15/16	9.25%	MTS
1596	FHR 2763 KS FREDDIE MAC	10/15/18	4.18%	MTS
1597	GNMA SF 30 YEAR	08/15/38	4.50%	MTS
1598	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
1599	FINANCING CORP FICO	04/06/13	0.00%	MTS
1600	FNR08-53 EI FANNIE MAE	07/01/38	4.81%	MTS
1601	DISTRICT COLUMBIA REV SAVRS 7 DAY AUCTION	08/01/38	6.22%	MTS
1602	10 IO/20YEAR AM POOLS	03/01/38	7.00%	MTS
1603	FHR 3160 PO FREDDIE MAC	05/15/36	0.00%	MTS
1604	FNMA SF 30 YEAR	12/01/33	6.00%	MTS
1605	GOLD PC 30 YEAR - FHLMC	09/01/33	5.00%	MTS
1606	FNMA 15 YEAR	12/01/20	4.50%	MTS
1607	GNR08-42 QI GOVT NATIONAL MORTGAGE (GNMA)	06/20/38	5.50%	MTS
1608	GOLD PC 25 YEAR - FHLMC	02/01/33	5.00%	MTS
1609	FEDERAL FARM CREDIT BANK	05/03/16	5.00%	MTS
1610	FICO STRIP	10/06/13	0.00%	MTS
1611	FANNIE MAE INTEREST STRIP	11/15/16	0.00%	MTS
1612	FNMA-GUAR MTG PASS THRU-30YR	08/01/35	6.50%	MTS
1613	FEDERAL NATIONAL MTG ASSN-MTN	09/01/28	6.08%	MTS
1614	FNMA SF 30 YEAR	01/01/35	5.50%	MTS
1615	GNMA SF 30 YEAR	12/15/31	7.00%	MTS
1616	FREDDIE MAC	04/16/37	6.00%	MTS
1617	W/PRIN STRIP 02-15-12	02/15/12	0.00%	MTS
1618	GOLD PC 30 YEAR - FHLMC	10/01/36	5.50%	MTS
1619	TINT 08-15-10	08/15/10	0.00%	MTS
1620	FN40- FNMA 40YR	09/01/48	5.50%	MTS
1621	FNMA SF 30 YEAR	06/01/37	6.00%	MTS
1622	HIGH LOAN FANNIE MAE 30 YR	02/01/38	7.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1567	34,278,756	0.08	0.08	2,694,797	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1568	3,622,000	0.74	0.74	2,694,543	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1569	3,291,561	0.82	0.82	2,693,638	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1570	2,790,546	0.96	0.96	2,692,526	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1571	2,595,023	1.03	1.04	2,692,307	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1572	2,639,447	1.02	1.02	2,690,458	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1573	2,653,371	1.01	1.01	2,689,247	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1574	2,593,267	1.03	1.04	2,687,243	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1575	4,499,000	1.03	1.05	2,678,526	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1576	2,646,051	1.01	1.01	2,676,343	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1577	2,610,425	1.02	1.02	2,675,557	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1578	2,633,568	1.01	1.01	2,666,912	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1579	13,994,750	0.19	0.19	2,659,419	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1580	2,580,147	1.03	1.03	2,658,936	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1581	2,650,000	1.00	1.00	2,657,561	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1582	3,637,674	0.73	0.73	2,656,324	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1583	2,629,443	1.01	1.01	2,653,248	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1584	3,561,536	0.74	0.74	2,652,584	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1585	2,499,117	1.06	1.06	2,644,639	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1586	2,550,713	1.03	1.04	2,643,148	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1587	2,541,619	1.03	1.04	2,636,901	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1588	31,265,459	0.08	0.08	2,631,971	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1589	2,566,623	1.02	1.02	2,630,662	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1590	2,480,785	1.06	1.06	2,627,083	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1591	3,625,000	0.72	0.72	2,627,063	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1592	91,369,882	0.03	0.03	2,625,090	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1593	12,857,577	0.20	0.20	2,618,803	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1594	2,764,114	0.94	0.95	2,618,339	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1595	1,886,000	1.38	1.39	2,615,433	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1596	31,358,608	0.08	0.08	2,613,283	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1597	2,692,975	0.97	0.97	2,609,324	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1598	2,578,934	1.01	1.01	2,606,008	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1599	3,038,000	0.86	0.86	2,603,190	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1600	27,214,864	0.09	0.10	2,602,119	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1601	2,600,000	1.00	1.00	2,601,796	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1602	2,491,641	1.04	1.04	2,601,593	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1603	3,387,089	0.77	0.77	2,600,816	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1604	2,525,408	1.03	1.03	2,600,256	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1605	2,616,479	0.99	0.99	2,588,145	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1606	2,603,896	0.99	0.99	2,576,108	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1607	17,532,351	0.14	0.15	2,566,253	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1608	2,585,314	0.99	0.99	2,559,742	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1609	2,375,000	1.06	1.08	2,557,621	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1610	3,038,000	0.84	0.84	2,550,286	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1611	3,625,000	0.70	0.70	2,545,935	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1612	2,438,696	1.04	1.04	2,542,313	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1613	2,162,000	1.17	1.17	2,540,207	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1614	2,505,033	1.01	1.01	2,539,813	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1615	2,407,711	1.05	1.05	2,538,413	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1616	2,500,000	0.99	1.01	2,536,036	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1617	2,770,000	0.91	0.91	2,533,417	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1618	2,510,249	1.01	1.01	2,532,974	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1619	2,834,897	0.96	0.96	2,532,682	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1620	2,543,767	0.99	0.99	2,530,725	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1621	2,455,678	1.02	1.02	2,516,948	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1622	2,385,489	1.05	1.05	2,515,730	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1623	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1624	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1625	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1626	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1627	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1628	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1629	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1630	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1631	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1632	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1633	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1634	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1635	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1636	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1637	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1638	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1639	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1640	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1641	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1642	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1643	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1644	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1645	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1646	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1647	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1648	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1649	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1650	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1651	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1652	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1653	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1654	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1655	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1656	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1657	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1658	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1659	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1660	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1661	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1662	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1663	GMEB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1664	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1665	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1666	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1667	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1668	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1669	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1670	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1671	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1672	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1673	GAD3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1674	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1675	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1676	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1677	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1678	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1623	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NYX7		N00257326
1624	SP AMERICAS-TRADING	PRIME-AMERICAS	31359U4H5		31359U4H5
1625	LINEAR TRADING AMERICAS	COUPON TRADING	912803BC6	US912803BC67	912803BC6
1626	MUNICIPALS AMERICA	SHORT TERM	709223TE1	US709223TE18	3BDMHY30
1627	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HR82		31364HR82
1628	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31351B7M1		31351B7M1
1629	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNT2		3136FFNT2
1630	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375QJP5		38375QJP5
1631	LINEAR TRADING AMERICAS	PASSTHRU JV	31403FPV0	US31403FPV03	N00747536
1632	SP AMERICAS-TRADING	PRIME-AMERICAS	31413NGM1		N00950304
1633	LINEAR TRADING AMERICAS	PASSTHRU JV	31403FBT0		N00747150
1634	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M4AH6		F00G02408
1635	LINEAR TRADING AMERICAS	PASSTHRU JV	36210NGG8		G00497099
1636	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NXB6		N00257274
1637	MUNICIPALS AMERICA	SHORT TERM	64983U3V0	US64983U3V09	31996640
1638	LINEAR TRADING AMERICAS	PASSTHRU JV	31404VFR4		N00779676
1639	LINEAR TRADING AMERICAS	AGENCIES	31358C7M2		31358C7M2
1640	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397TEC2		31397TEC2
1641	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LK22		N00983313
1642	LINEAR TRADING AMERICAS	PASSTHRU JV	36290RT60		G00615373
1643	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396FBW2		31396FBW2
1644	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36296EDC7		G00688699
1645	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EQP7		I00004062
1646	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374NPR2		38374NPR2
1647	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128L7UU9		F00A74195
1648	LINEAR TRADING AMERICAS	COUPON TRADING	912828FH8	US912828FH85	912828FH8
1649	LINEAR TRADING AMERICAS	AGENCIES	31331RN68	US31331RN686	31331RN68
1650	LINEAR TRADING AMERICAS	PASSTHRU JV	31411DSN0		N00905125
1651	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TQD6		N00975752
1652	LINEAR TRADING AMERICAS	PASSTHRU JV	31283H4W2		F00G01737
1653	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TCC5		N00933967
1654	LINEAR TRADING AMERICAS	PASSTHRU JV	36211JSH1		I00514520
1655	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374D4W6		38374D4W6
1656	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397TEE8		31397TEE8
1657	LINEAR TRADING AMERICAS	AGENCIES	31358C7N0		31358C7N0
1658	LINEAR TRADING AMERICAS	PASSTHRU JV	36202D7L9		I00003599
1659	LINEAR TRADING AMERICAS	COUPON TRADING	912810EA2	US912810EA26	912810EA2
1660	LINEAR TRADING AMERICAS	COUPON TRADING	912828FV7		912828FV7
1661	MUNICIPALS AMERICA	SHORT TERM	196474K58	US196474K585	33509990
1662	LINEAR TRADING AMERICAS	AGENCIES	313400MC4	US313400MC47	313400MC4
1663	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCT30	US3136FCT306	3136FCT30
1664	LINEAR TRADING AMERICAS	PASSTHRU JV	31404NK54		N00773516
1665	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414EJV7		N00963876
1666	LINEAR TRADING AMERICAS	COUPON TRADING	912828FE5	US912828FE54	912828FE5
1667	LINEAR TRADING AMERICAS	PASSTHRU JV	31283HVL6		F00G01519
1668	LINEAR TRADING AMERICAS	PASSTHRU JV	31410MBU3		N00891151
1669	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M54E7		F00G04121
1670	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LAME7		F00A76657
1671	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LKF5	US31397LKF57	31397LKF5
1672	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQW2		3136FFQW2
1673	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3133XAWC7		3133XAWC7
1674	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HE3		912828HE3
1675	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GNL3		N00888795
1676	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NTA3		N00257145
1677	LINEAR TRADING AMERICAS	PASSTHRU JV	31415M3Z6		N00984716
1678	LINEAR TRADING AMERICAS	AGENCIES	31358C7P5		31358C7P5

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1623	FNMA 20 YEAR	08/01/28	6.00%	MTS
1624	FNGT 98-T2 A2 SER 98-T2 FNMA GRANTOR TRUST-144A	10/01/36	6.50%	MTS
1625	W/PRINC STRIPS 8-15-23	08/15/23	0.00%	MTS
1626	PENNSYLVANIA TURNPIKE COMM TPK SERIES 2008-B5	12/01/38	1.75%	TMS
1627	FNMA TRUST 000293 IO CLASS INTEREST ONLY	12/01/24	6.00%	MTS
1628	FHS 201 PO CMO SERIES PO FEDERAL HOME LOAN MTGE	01/01/29	0.00%	MTS
1629	FNS 383 22 FANNIE MAE	07/25/37	5.50%	MTS
1630	GNR08-42 HI GOVT NATIONAL MORTGAGE (GNMA)	06/20/38	5.50%	MTS
1631	FNMA SF 30 YEAR	11/01/33	5.00%	MTS
1632	10 IO/20YEAR AM POOLS	08/01/37	6.50%	MTS
1633	FNMA SF 30 YEAR	10/01/33	6.00%	MTS
1634	GOLD PC 30 YEAR - FHLMC	12/01/36	5.50%	MTS
1635	GAWA - Report Settlement Date balance	08/15/33	5.00%	MTS
1636	FNMA 20 YEAR	06/01/28	6.50%	MTS
1637	NEW YORK ST DORM AUTH REVS MENTAL HLTH SVCS FACS-F-2C	02/15/21	2.05%	TMS
1638	FNMA SF 30 YEAR	06/01/34	5.00%	MTS
1639	FANNIE MAE INTEREST STRIP	05/15/17	0.00%	MTS
1640	FHR-3450 AI FREDDIE MAC	06/01/38	3.59%	MTS
1641	GAWA - Report Settlement Date balance	07/01/38	5.00%	MTS
1642	GAWA - Report Settlement Date balance	07/15/33	5.00%	MTS
1643	FHR 3069 KF FREDDIE MAC	10/15/34	2.49%	MTS
1644	GNMA PUERTO RICO 30 YEAR	06/15/38	6.50%	MTS
1645	GNMA II-JUMBOS	12/20/37	7.00%	MTS
1646	GNR 2006-38 SW GOVT NATIONAL MORTGAGE (GNMA)	06/20/36	4.03%	MTS
1647	IO/20YEAR AM POOL	02/01/38	6.00%	MTS
1648	U S TREASURY NOTE	05/31/11	4.88%	MTS
1649	FEDERAL FARM CREDIT BANK MTN	12/07/28	5.75%	MTS
1650	FNMA SF 30 YEAR	01/01/37	6.50%	MTS
1651	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1652	GOLD PC 30 YEAR - FHLMC	12/01/34	5.00%	MTS
1653	FNMA 15 YEAR	07/01/23	6.00%	MTS
1654	GNMA II-JUMBOS	07/20/38	5.50%	MTS
1655	GNR08-31 PJ GOVT NATIONAL MORTGAGE (GNMA)	05/20/38	5.50%	MTS
1656	FHR-3450 AO FREDDIE MAC	06/01/38	0.00%	MTS
1657	FANNIE MAE INTEREST STRIP	11/15/17	0.00%	MTS
1658	GNMA II-JUMBOS	08/20/34	6.50%	MTS
1659	UNITED STATES TREASURY BONDS R/MD 9.125 05/15/2018	05/15/18	9.13%	MTS
1660	U S TREASURY NOTE	10/31/08	4.88%	MTS
1661	COLORADO HEALTH FACS AUTH REV SISTERS CHARITY HLTH SYS-B R/MD 1.85 12/01/2038	12/01/38	1.85%	TMS
1662	FEDERAL HOME LOAN MTGE CORP	06/01/16	8.25%	MTS
1663	FNR-372 2 FANNIE MAE	10/25/36	0.00%	MTS
1664	FNMA 15 YEAR	09/01/19	5.50%	MTS
1665	FNMA 30YR (LOW LOANS)	06/01/38	6.50%	MTS
1666	U S TREASURY NOTE	05/15/09	4.88%	MTS
1667	GOLD PC 30 YEAR - FHLMC	02/01/33	6.00%	MTS
1668	FNMA 25 YEAR	05/01/31	6.00%	MTS
1669	GOLD PC 30 YEAR - FHLMC	04/01/38	5.50%	MTS
1670	GOLD PC 30 YEAR - FHLMC	04/01/38	7.00%	MTS
1671	FNR 2008-36 YC FANNIE MAE	05/25/33	5.00%	MTS
1672	FNS 383 73 FANNIE MAE	03/25/37	6.50%	MTS
1673	FEDERAL HOME LOAN BANK SYSTEM	02/25/20	7.00%	MTS
1674	U S TREASURY NOTE	09/30/12	4.25%	MTS
1675	FNMA SF 30 YEAR	11/01/36	5.50%	MTS
1676	FNMA 20 YEAR	03/01/28	6.50%	MTS
1677	FNMA 15 YEAR	07/01/23	5.50%	MTS
1678	FANNIE MAE INTEREST STRIP	05/15/18	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1623	2,444,144	1.03	1.03	2,512,096	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1624	2,500,428	1.00	1.00	2,505,186	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1625	4,850,000	0.52	0.52	2,501,960	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1626	2,500,000	100.00	100.00	2,500,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1627	11,025,648	0.22	0.23	2,497,570	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1628	3,103,590	0.80	0.80	2,497,103	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1629	12,332,957	0.20	0.20	2,496,997	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1630	17,489,707	0.14	0.14	2,490,707	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1631	2,505,204	0.99	0.99	2,489,309	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1632	2,403,424	1.03	1.03	2,487,516	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1633	2,412,541	1.03	1.03	2,484,044	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1634	2,460,601	1.01	1.01	2,482,877	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1635	0	0.00	0.00	2,481,492	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1636	2,388,908	1.04	1.04	2,480,798	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1637	2,475,000	100.00	100.00	2,475,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1638	2,489,038	0.99	0.99	2,472,330	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1639	3,625,000	0.68	0.68	2,469,780	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1640	38,889,964	0.06	0.06	2,465,992	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1641	0	0.00	0.00	2,461,121	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1642	0	0.00	0.00	2,457,032	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1643	2,801,245	0.88	0.88	2,456,365	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1644	2,333,671	1.05	1.05	2,452,516	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1645	2,340,062	1.04	1.05	2,450,638	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1646	35,101,883	0.07	0.07	2,449,363	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1647	2,388,310	1.02	1.02	2,447,339	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1648	2,900,000	1.07	1.08	2,444,609	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1649	2,125,000	1.13	1.15	2,437,156	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1650	2,342,017	1.03	1.04	2,429,817	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1651	2,338,182	1.03	1.04	2,425,837	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1652	2,444,723	0.99	0.99	2,420,629	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1653	2,341,439	1.03	1.03	2,412,207	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1654	2,384,364	1.01	1.01	2,412,004	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1655	13,452,228	0.18	0.18	2,411,539	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1656	2,991,537	0.81	0.81	2,410,497	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1657	3,625,000	0.66	0.66	2,403,814	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1658	2,318,102	1.03	1.04	2,403,646	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1659	1,659,000	1.43	1.46	2,403,462	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1660	4,326,000	1.00	1.02	2,400,177	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1661	2,400,000	100.00	100.00	2,400,015	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1662	1,850,000	1.27	1.30	2,399,478	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1663	11,023,805	0.22	0.22	2,395,948	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1664	2,329,087	1.02	1.02	2,386,706	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1665	2,288,330	1.04	1.04	2,381,268	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1666	2,462,000	1.02	1.04	2,378,893	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1667	2,313,546	1.03	1.03	2,377,958	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1668	2,311,546	1.02	1.03	2,373,555	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1669	2,351,701	1.01	1.01	2,372,991	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1670	2,253,847	1.05	1.05	2,370,562	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1671	2,438,194	0.97	0.97	2,369,632	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1672	12,196,286	0.19	0.19	2,366,138	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1673	2,500,000	0.94	0.94	2,363,166	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1674	3,278,000	1.06	1.08	2,359,063	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1675	2,328,958	1.01	1.01	2,355,620	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1676	2,268,329	1.04	1.04	2,355,581	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1677	2,308,902	1.02	1.02	2,353,524	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1678	3,625,000	0.65	0.65	2,348,106	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1679	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1680	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1681	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1682	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1683	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1684	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1685	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1686	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1687	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1688	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1689	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1690	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1691	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1692	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1693	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1694	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1695	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1696	GM3J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1697	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1698	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1699	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1700	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1701	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1702	07100CVD6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1703	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1704	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1705	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1706	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1707	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1708	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1709	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1710	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1711	GMRN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1712	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1713	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1714	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1715	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1716	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1717	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1718	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1719	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1720	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1721	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1722	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1723	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1724	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1725	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1726	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1727	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1728	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1729	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1730	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1731	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1732	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1733	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1734	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
1679	LINEAR TRADING AMERICAS	AGENCIES	31771JKZ2	US31771JKZ20	31771JKZ2
1680	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L7SE8		F00A74117
1681	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BB9		F00A81834
1682	LINEAR TRADING AMERICAS	PASSTHRU JV	31413YKF7		N00959394
1683	LINEAR TRADING AMERICAS	PASSTHRU JV	31297SHB4		F00A36526
1684	LINEAR TRADING AMERICAS	COUPON TRADING	912803BK8	US912803BK83	912803BK8
1685	LINEAR TRADING AMERICAS	COUPON TRADING	912810EK0	US912810EK08	912810EK0
1686	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LD4Q4		F00A79831
1687	LINEAR TRADING AMERICAS	PASSTHRU JV	312928JB1		F00A82058
1688	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394DU24		31394DU24
1689	MUNICIPALS AMERICA	PROPRIETARY	246395CW5	US246395CW51	38939900
1690	LINEAR TRADING AMERICAS	PASSTHRU JV	31411BEJ8		N00902937
1691	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31406P3J6		N00816301
1692	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38373MD56		38373MD56
1693	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6MC9		F00G04555
1694	MUNICIPALS AMERICA	SECONDARY	646065RN4	US646065RN48	3BDQCT30
1695	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LJY6		31397LJY6
1696	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NXS9		N00257289
1697	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414ET38		N00964170
1698	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3837427Z0	US3837427Z04	3837427Z0
1699	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRU5		3136FFRU5
1700	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L0Q88		F00A68579
1701	LINEAR TRADING AMERICAS	COUPON TRADING	912810EL8	US912810EL80	912810EL8
1702	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	91086QAU2	US91086QAU22	1MX503370
1703	LINEAR TRADING AMERICAS	AGENCIES	31358C7Q3		31358C7Q3
1704	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KNA8		N00889685
1705	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465139NK5		465139NK5
1706	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414EVH4		N00964216
1707	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFND7		3136FFND7
1708	SP AMERICAS-TRADING	PRIME-AMERICAS	31413YEM9		N00959240
1709	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNU9		3136FFNU9
1710	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LA6D7		F00A77168
1711	SP AMERICAS-TRADING	PRIME-AMERICAS	31414L6W3		N00969885
1712	LINEAR TRADING AMERICAS	COUPON TRADING	912828HG8	US912828HG84	912828HG8
1713	LINEAR TRADING AMERICAS	PASSTHRU JV	31410FUZ6		N00888100
1714	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ETN9		I00004157
1715	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQ81		N00990679
1716	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L4XD1		F00A71576
1717	LINEAR TRADING AMERICAS	PASSTHRU JV	36296GNR8		G00690800
1718	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NC20		N00929889
1719	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPX1		3136FFPX1
1720	LINEAR TRADING AMERICAS	AGENCIES	31358C7R1		31358C7R1
1721	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128CVKA1		3128CVKA1
1722	LINEAR TRADING AMERICAS	AGENCIES	3133XFKF2	US3133XFKF25	3133XFKF2
1723	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QHQ2		N00985939
1724	LINEAR TRADING AMERICAS	COUPON TRADING	912810EX2	US912810EX29	912810EX2
1725	LINEAR TRADING AMERICAS	AGENCIES	3133XEXR5		3133XEXR5
1726	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396XAH7		31396XAH7
1727	LINEAR TRADING AMERICAS	PASSTHRU JV	31402GT37		N00728770
1728	LINEAR TRADING AMERICAS	AGENCIES	3134A4ZT4	US3134A4ZT45	3134A4ZT4
1729	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HWC62		3128HWC62
1730	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395FVG6		31395FVG6
1731	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128CU7F7		3128CU7F7
1732	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36295RV62		G00678437
1733	LINEAR TRADING AMERICAS	PASSTHRU JV	31413NUU7		N00950695
1734	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X6F35	US3128X6F355	3128X6F35

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
1679	FINANCING CORP CPN FICO STRIP GENERIC INT PMTZERO CPN R/MD0000 10/06/2012	10/06/12	0.00%	MTS
1680	GOLD PC 30 YEAR - FHLMC	02/01/38	6.50%	MTS
1681	GOLD PC 30 YEAR - FHLMC	09/01/38	5.50%	MTS
1682	FNMA SF 30 YEAR	12/01/37	6.50%	MTS
1683	GOLD PC 30 YEAR - FHLMC	08/01/35	5.00%	MTS
1684	W/PRIN STRIP 02-15-27	02/15/27	0.00%	MTS
1685	U.S. TREASURY BOND	08/15/21	8.13%	MTS
1686	GOLD PC 30 YEAR - FHLMC	07/01/38	7.00%	MTS
1687	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
1688	FNR 2005-45 YF FANNIE MAE	06/01/35	4.00%	MTS
1689	DELAWARE ST HSG AUTH REV FLTG RATE TR RCPTS SER L8- INT VARIES WKLY R/MD 3.73 07/01/2032	07/01/32	3.73%	TMS
1690	FNMA 15 YEAR	12/01/21	5.50%	MTS
1691	FNMA 15 YEAR	03/01/20	5.00%	MTS
1692	GNR 2007-16 XF GOVT NATIONAL MORTGAGE (GNMA)	04/20/37	46.00%	MTS
1693	GOLD PC 30 YEAR - FHLMC	01/01/38	5.00%	MTS
1694	NEW JERSEY ST EDL FACS AUTH RE REV REF BDS R/MD 5.00 07/01/2025	07/01/25	5.00%	TMS
1695	FNR 2008-36 LI FANNIE MAE	05/25/23	6.00%	MTS
1696	10 IO/20YEAR AM POOLS	07/01/38	6.50%	MTS
1697	FNMA 30YR (LOW LOANS)	07/01/38	6.50%	MTS
1698	GNR 2008-54 PE GOVT NATIONAL MORTGAGE (GNMA)	06/20/38	5.00%	MTS
1699	FNS 383 95 FANNIE MAE	09/25/22	5.50%	MTS
1700	GOLD PC 30 YEAR - FHLMC	11/01/37	6.00%	MTS
1701	U.S. TREASURY BOND	11/15/21	8.00%	MTS
1702	UNITED MEXICAN STATES 5.625% 20170115	01/15/17	5.63%	ITS
1703	FANNIE MAE INTEREST STRIP	11/15/18	0.00%	MTS
1704	FNMA SF 30 YEAR	07/01/38	5.50%	MTS
1705	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	11/15/09	0.00%	MTS
1706	FNMA 30YR (LOW LOANS)	07/01/38	6.50%	MTS
1707	FNS 383 8 FANNIE MAE	08/25/37	5.50%	MTS
1708	10 IO/20YEAR AM POOLS	08/01/37	7.50%	MTS
1709	FNS 383 23 FANNIE MAE	07/25/37	5.50%	MTS
1710	MID LOAN FREDDIE MAC 30 YR	05/01/38	7.00%	MTS
1711	FNMA ARMS	08/01/38	5.21%	MTS
1712	U S TREASURY NOTE	10/31/12	3.88%	MTS
1713	FNMA SF 30 YEAR	09/01/36	5.50%	MTS
1714	GNMA II-JUMBOS	06/20/38	6.00%	MTS
1715	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1716	GOLD PC 30 YEAR - FHLMC	01/01/38	6.50%	MTS
1717	GNMA SF 30 YEAR	05/15/38	4.50%	MTS
1718	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1719	FNS 383 50 FANNIE MAE	12/25/37	6.00%	MTS
1720	FANNIE MAE INTEREST STRIP	05/15/19	0.00%	MTS
1721	FHS 213 PO FREDDIE MAC	06/15/31	0.00%	MTS
1722	FEDERAL HOME LOAN BANK SYSTEM	06/11/21	5.63%	MTS
1723	FNMA 20 YEAR	05/01/28	6.00%	MTS
1724	UNITED STATES TREASURY BONDS R/MD 6.75 08/15/2026	08/15/26	6.75%	MTS
1725	FEDERAL HOME LOAN BANK SYSTEM	03/14/36	5.13%	MTS
1726	FNR 2007-81 OC FANNIE MAE	02/25/36	0.00%	MTS
1727	FNMA SF 30 YEAR	08/01/33	5.00%	MTS
1728	FREDDIE MAC	01/19/16	4.75%	MTS
1729	FHR-242 PO FREDDIE MAC	10/25/36	0.00%	MTS
1730	FHR 2856 LB FREDDIE MAC	02/15/32	5.00%	MTS
1731	FHS 207 PO 1 CMO SERIES PO FEDERAL HOME LOAN MTGE STRIP	04/01/30	0.00%	MTS
1732	GNMA PUERTO RICO 30 YEAR	04/15/38	6.50%	MTS
1733	FNMA 25 YEAR	10/01/32	6.00%	MTS
1734	FREDDIE MAC	01/30/23	5.25%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1679	2,660,000	0.88	0.88	2,337,670	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1680	2,249,804	1.03	1.04	2,331,334	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1681	2,309,864	1.01	1.01	2,330,775	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1682	3,786,174	1.03	1.04	2,327,534	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1683	2,346,027	0.99	0.99	2,325,591	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1684	5,350,000	0.43	0.43	2,324,875	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1685	1,657,000	1.39	1.40	2,322,670	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1686	2,205,249	1.05	1.05	2,319,447	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1687	2,238,094	1.03	1.04	2,319,200	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1688	2,487,749	0.93	0.93	2,318,405	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1689	2,315,000	100.00	100.00	2,315,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1690	2,260,391	1.02	1.02	2,306,011	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1691	2,264,784	1.01	1.02	2,300,683	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1692	2,113,353	1.09	1.09	2,297,602	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1693	2,321,274	0.99	0.99	2,296,137	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1694	2,190,000	104.72	104.73	2,293,680	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1695	13,790,909	0.16	0.17	2,291,686	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1696	2,205,238	1.03	1.03	2,282,396	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1697	2,191,716	1.04	1.04	2,280,730	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1698	2,314,712	0.98	0.99	2,280,324	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1699	15,334,125	0.15	0.15	2,278,670	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1700	2,226,368	1.02	1.02	2,278,613	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1701	1,609,000	1.39	1.41	2,274,573	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1702	2,230,000	1.01	1.02	2,273,875	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
1703	3,625,000	0.63	0.63	2,272,051	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1704	2,247,339	1.01	1.01	2,270,932	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1705	2,338,000	0.97	0.97	2,269,967	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1706	2,179,334	1.04	1.04	2,267,845	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1707	10,844,620	0.21	0.21	2,253,427	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1708	2,136,221	1.05	1.05	2,253,268	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1709	11,125,886	0.20	0.20	2,252,608	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1710	2,108,224	1.06	1.06	2,232,551	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1711	2,193,992	1.02	1.02	2,231,656	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1712	2,314,000	1.04	1.06	2,229,068	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1713	2,196,414	1.01	1.01	2,226,910	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1714	2,171,148	1.02	1.03	2,226,252	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1715	2,136,533	1.04	1.04	2,218,903	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1716	2,134,377	1.04	1.04	2,214,836	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1717	2,282,452	0.97	0.97	2,211,553	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1718	2,119,111	1.04	1.04	2,210,379	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1719	11,733,327	0.19	0.19	2,205,277	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1720	3,625,000	0.61	0.61	2,204,299	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1721	2,761,741	0.80	0.80	2,203,121	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1722	2,000,000	1.09	1.10	2,201,011	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1723	2,131,518	1.03	1.03	2,190,778	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1724	1,678,000	1.30	1.30	2,189,229	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1725	2,000,000	1.07	1.09	2,188,748	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1726	2,973,136	0.74	0.74	2,186,654	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1727	2,199,285	0.99	0.99	2,185,331	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1728	2,063,000	1.05	1.05	2,173,633	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1729	2,643,729	0.82	0.82	2,167,626	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1730	2,200,000	0.98	0.98	2,166,053	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1731	2,534,326	0.85	0.85	2,162,414	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1732	2,056,697	1.05	1.05	2,161,437	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1733	2,101,418	1.02	1.03	2,157,790	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1734	2,230,000	0.96	0.97	2,156,554	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1735	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1736	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1737	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1738	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1739	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1740	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1741	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1742	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1743	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1744	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1745	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1746	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1747	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1748	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1749	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1750	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1751	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1752	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1753	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1754	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1755	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1756	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1757	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1758	93161370	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1759	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
1760	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1761	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1762	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1763	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1764	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1765	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1766	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1767	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1768	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1769	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1770	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1771	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1772	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1773	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1774	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1775	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1776	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1777	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1778	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1779	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1780	G1DK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1781	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1782	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1783	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1784	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1785	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1786	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1787	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1788	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1789	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1790	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1735	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36295GXV9		G00670392
1736	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNE5		3136FFNE5
1737	LINEAR TRADING AMERICAS	COUPON TRADING	912833LR9	US912833LR96	912833LR9
1738	SP AMERICAS-TRADING	PRIME-AMERICAS	31392ESQ4		31392ESQ4
1739	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VWF8		N00990846
1740	MUNICIPALS AMERICA	SHORT TERM	649716GY7	US649716GY78	29398950
1741	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MVA2		N00256309
1742	SP AMERICAS-TRADING	PRIME-AMERICAS	31394A7C4		31394A7C4
1743	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403XW43		N00761267
1744	LINEAR TRADING AMERICAS	AGENCIES	31358C7S9		31358C7S9
1745	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374GGE6		38374GGE6
1746	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414FS77		N00965042
1747	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	917436E29	US917436E296	3BDFZM00
1748	LINEAR TRADING AMERICAS	AGENCIES	31771CCA1	US31771CCA18	31771CCA1
1749	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414EHQ0		N00963839
1750	LINEAR TRADING AMERICAS	PASSTHRU JV	36291QZA5		G00635337
1751	MUNICIPALS AMERICA	SHORT TERM	181748AA2	US181748AA29	31345370
1752	MUNICIPALS AMERICA	SHORT TERM	915137U27	US915137U272	3BCXXY40
1753	SP AMERICAS-TRADING	PRIME-AMERICAS	31396WKU9		31396WKU9
1754	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412E5E2		N00923445
1755	LINEAR TRADING AMERICAS	AGENCIES	31771CR31	US31771CR314	31771CR31
1756	LINEAR TRADING AMERICAS	AGENCIES	31358C7T7		31358C7T7
1757	LINEAR TRADING AMERICAS	PASSTHRU JV	36296DYA0		G00688405
1758	MUNICIPALS AMERICA	SECONDARY	682465CX5	US682465CX51	3BDGDW90
1759	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810EL8	US912810EL80	912810EL8
1760	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NG66		N00256821
1761	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396PWG2		31396PWG2
1762	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLUE0		F00J08681
1763	LINEAR TRADING AMERICAS	AGENCIES	3133MAWE5		3133MAWE5
1764	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396W2Q8		31396W2Q8
1765	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394ERQ3		31394ERQ3
1766	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410FYT6		N00888222
1767	LINEAR TRADING AMERICAS	PASSTHRU JV	31414XUH3		N00979484
1768	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HB9		912828HB9
1769	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393EXB0		31393EXB0
1770	LINEAR TRADING AMERICAS	PASSTHRU JV	31409CVQ5		N00867423
1771	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HG76		31364HG76
1772	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCMB9	US3136FCMB94	3136FCMB9
1773	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394FG82		31394FG82
1774	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPF0		3136FFPF0
1775	LINEAR TRADING AMERICAS	AGENCIES	31358C7U4		31358C7U4
1776	LINEAR TRADING AMERICAS	PASSTHRU JV	3128E4YG1		F00D97911
1777	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414UJ58		N00976484
1778	SP AMERICAS-TRADING	PRIME-AMERICAS	31392DD66		31392DD66
1779	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N5B7		N00257442
1780	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31288LTK7		F00P50554
1781	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NDP8		N00929910
1782	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TMW7		N00988773
1783	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YJ34	US31282YJ347	31282YJ34
1784	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DJR3		I00002972
1785	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	930868BM5	US930868BM51	930868BM5
1786	MUNICIPALS AMERICA	SHORT TERM	20774HB29	US20774HB298	28874720
1787	MUNICIPALS AMERICA	SHORT TERM	594712MZ1	US594712MZ14	32143210
1788	MUNICIPALS AMERICA	SHORT TERM	867868DH1	US867868DH19	3BDCTN80
1789	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	383742RJ4		383742RJ4
1790	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410UUJ9		N00897985

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1735	GNMA PUERTO RICO 30 YEAR	01/15/38	6.50%	MTS
1736	FNS 383 9 FANNIE MAE	08/25/37	5.50%	MTS
1737	TINT 5-15-24	05/15/24	0.00%	MTS
1738	FNW 2002-W9 IO FANNIE MAE WHOLE LOAN	03/01/29	0.88%	MTS
1739	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
1740	NEW YORK NY CITY TRANSITIONAL ADJ-TAXABLE-FUTURE	11/15/22	1.78%	TMS
1741	FNMA SF 30 YEAR	07/01/36	6.50%	MTS
1742	FNW04-W12 1-PO FANNIE MAE	07/25/34	0.00%	MTS
1743	FNMA 15 YEAR	02/01/19	4.50%	MTS
1744	FANNIE MAE INTEREST STRIP	11/15/19	0.00%	MTS
1745	GNR 2004-27 S GOVT NATIONAL MORTGAGE (GNMA)	10/20/32	4.73%	MTS
1746	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
1747	UTAH HSG CORP SINGLE FAMILY MTG BDS 2008 SERIES E-2 CLASS II BONDS AMT R/MD 6.05 07/01/2034	07/01/34	6.05%	TMS
1748	FINANCING CORP FICO	11/11/12	0.00%	MTS
1749	FNMA 30YR (LOW LOANS)	06/01/38	6.50%	MTS
1750	GNMA SF 30 YEAR	02/15/35	5.50%	MTS
1751	CLARKE CNTY VA INDL DEV AUTH HOSP FACS WINCHESTER MEDICAL	01/01/30	2.15%	TMS
1752	UNIVERSITY TEX UNIV REVS VAR-FING SYS-SER B	08/01/16	1.75%	TMS
1753	FNW 2007-W6 2A2 FANNIE MAE	06/01/37	1.97%	MTS
1754	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
1755	FINANCING CORP FICO	06/06/10	0.00%	MTS
1756	FANNIE MAE INTEREST STRIP	05/15/20	0.00%	MTS
1757	GNMA SF 30 YEAR	04/15/38	4.50%	MTS
1758	ONEIDA COUNTY INDUSTRIAL DEVLPAGENCY ADJ RATE CIVIC FACILITYREV SER 02 HAMILTON COLLEGE R/MD 5.00 09/15/2026	09/15/26	5.00%	TMS
1759	U.S. TREASURY BOND	11/15/21	8.00%	MTS
1760	FNMA 20 YEAR	07/01/27	6.50%	MTS
1761	FNR 2007-15 AF FANNIE MAE	03/01/37	5.77%	MTS
1762	GOLD PC 15 YEAR - FHLMC	09/01/23	6.00%	MTS
1763	FEDERAL HOME LOAN BANK	02/15/30	7.13%	MTS
1764	FNR 2007-75 AH FANNIE MAE	08/25/37	6.00%	MTS
1765	FNR 2005-57 MP FANNIE MAE	07/01/35	9.36%	MTS
1766	FNMA SF 30 YEAR	02/01/37	6.00%	MTS
1767	FNMA SF 30 YEAR	04/01/38	6.00%	MTS
1768	U S TREASURY NOTE	08/31/09	4.00%	MTS
1769	FNR 2003-88 TG FANNIE MAE	11/25/16	4.50%	MTS
1770	FNMA SF 30 YEAR	05/01/36	5.50%	MTS
1771	FNMA TRUST 000257 PO CLASS 1 PRINCIPAL ONLY	02/01/24	0.00%	MTS
1772	FNS 354 2 FANNIE MAE	11/01/34	5.50%	MTS
1773	FNR 2005-83 QK FANNIE MAE	10/01/35	7.20%	MTS
1774	FNS 383 34 FANNIE MAE	12/25/37	6.00%	MTS
1775	FANNIE MAE INTEREST STRIP	11/15/20	0.00%	MTS
1776	GOLD PC 20 YEAR - FHLMC	07/01/28	5.00%	MTS
1777	HIGH LOAN FANNIE MAE 30 YR	04/01/38	7.00%	MTS
1778	FNW 2002-W7 IO-1 FANNIE MAE WHOLE LOAN	02/01/29	0.92%	MTS
1779	FNMA 20 YEAR	09/01/28	7.00%	MTS
1780	GOLD PC 30YR-FHLMC (PRE-PAY)	06/01/37	6.00%	MTS
1781	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1782	FNMA SF 30 YEAR	08/01/38	7.50%	MTS
1783	FHR-239 IO FREDDIE MAC	07/25/36	0.00%	MTS
1784	WAMGN2	09/20/30	7.50%	MTS
1785	CAROLINA POWER AND LIGHT 2000	10/01/22	2.85%	MTS
1786	CONNECTICUT ST HEALTH & EDL FACS AUTH RV YALE UNIV SER T-2R/MD 1.50 07/01/2029	07/01/29	1.50%	TMS
1787	MICHIGAN ST UNIV REVS VAR-GEN-SER A R/MD 1.88 08/15/2030	08/15/30	1.88%	TMS
1788	SUNSHINE STATE GOVERNMENTAL FIN CMMSSN REV BNDS SER 1986	07/01/16	1.88%	TMS
1789	GNR 2008-15 CO GOVT NATIONAL MORTGAGE (GNMA)	03/01/38	0.00%	MTS
1790	FNMA-GUAR MTG PASS THRU-30YR	07/01/36	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	P	Q	R	S	T	U	V
1735	2,048,518	1.05	1.05	2,152,841	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1736	10,343,409	0.21	0.21	2,148,125	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1737	4,308,585	0.50	0.50	2,140,178	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1738	82,903,807	0.03	0.03	2,139,397	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1739	2,113,228	1.01	1.01	2,135,413	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1740	2,130,000	100.00	100.01	2,130,136	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1741	2,051,127	1.03	1.04	2,128,021	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1742	2,539,941	0.84	0.84	2,127,386	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1743	2,123,296	1.00	1.00	2,126,182	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1744	3,625,000	0.59	0.59	2,124,345	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1745	33,873,330	0.06	0.06	2,123,860	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1746	2,039,347	1.04	1.04	2,116,437	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1747	2,100,000	100.63	100.63	2,113,303	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1748	2,404,000	0.88	0.88	2,106,164	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1749	2,022,517	1.04	1.04	2,104,659	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1750	2,069,134	1.01	1.01	2,103,819	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1751	2,100,000	100.00	100.00	2,100,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1752	2,100,000	100.00	100.00	2,100,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1753	29,648,036	0.07	0.07	2,089,636	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1754	2,035,481	1.02	1.02	2,086,267	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1755	2,159,000	0.96	0.96	2,073,768	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1756	3,625,000	0.57	0.57	2,073,225	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1757	2,136,697	0.97	0.97	2,070,326	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1758	1,990,000	103.89	103.89	2,067,431	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1759	1,460,000	1.39	1.41	2,063,938	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1760	1,984,856	1.04	1.04	2,061,204	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1761	2,096,391	0.98	0.98	2,060,600	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1762	2,000,000	1.03	1.03	2,058,281	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1763	1,528,000	1.34	1.34	2,054,244	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1764	1,978,000	1.04	1.04	2,053,483	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1765	2,104,009	0.97	0.98	2,052,872	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1766	1,999,802	1.02	1.02	2,049,698	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1767	1,990,144	1.02	1.03	2,042,168	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1768	2,110,000	1.02	1.02	2,033,425	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1769	2,000,000	1.01	1.01	2,027,812	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1770	1,995,288	1.01	1.01	2,017,007	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1771	2,491,321	0.81	0.81	2,016,781	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1772	8,849,642	0.23	0.23	2,016,166	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1773	2,263,756	0.88	0.89	2,014,772	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1774	10,166,322	0.20	0.20	2,014,709	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1775	3,625,000	0.55	0.55	2,011,587	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1776	2,018,812	0.99	1.00	2,010,435	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1777	1,904,762	1.05	1.05	2,008,757	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1778	73,900,861	0.03	0.03	2,006,436	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1779	1,907,286	1.05	1.05	2,006,054	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1780	1,968,393	1.02	1.02	2,004,742	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1781	1,925,236	1.04	1.04	2,004,699	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1782	1,891,243	1.06	1.06	2,003,732	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1783	9,111,303	0.22	0.22	2,003,057	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1784	1,856,129	1.08	1.08	2,002,202	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1785	2,000,000	1.00	1.00	2,000,634	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1786	2,000,000	100.00	100.00	2,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1787	2,000,000	100.00	100.00	2,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1788	2,000,000	100.00	100.00	2,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1789	2,517,064	0.79	0.79	1,998,194	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1790	1,914,706	1.04	1.04	1,996,059	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1791	G186	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1792	93161612	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1793	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1794	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1795	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1796	GAD3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1797	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1798	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1799	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1800	G1G1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1801	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1802	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1803	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1804	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1805	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1806	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1807	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1808	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1809	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1810	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1811	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1812	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1813	GM3J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1814	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1815	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1816	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1817	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1818	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1819	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1820	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1821	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1822	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1823	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1824	GAJO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1825	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1826	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1827	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1828	G116	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1829	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1830	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1831	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1832	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1833	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1834	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1835	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1836	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1837	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1838	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1839	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1840	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1841	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1842	GANJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
1843	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1844	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1845	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1846	93117700	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
1791	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	31413V2P1		N00957182
1792	MUNICIPALS AMERICA	PROPRIETARY	65820E7F1	US65820E7F10	28069290
1793	LINEAR TRADING AMERICAS	PASSTHRU JV	3128E4M41		F00D97579
1794	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31283H6C4		F00G01767
1795	LINEAR TRADING AMERICAS	PASSTHRU JV	31410FSD8		N00888016
1796	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3128X4FJ5	US3128X4FJ52	3128X4FJ5
1797	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GE90		N00888560
1798	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396XNT7	US31396XNT71	31396XNT7
1799	LINEAR TRADING AMERICAS	PASSTHRU JV	31415CKU0		N00982807
1800	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3133XQTW2	US3133XQTW22	3133XQTW2
1801	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394MQM5	US31394MQM54	31394MQM5
1802	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LATX8		F00A76866
1803	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396VHN1		31396VHN1
1804	SP AMERICAS-TRADING	PRIME-AMERICAS	31392DTZ5		31392DTZ5
1805	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPJ2		3136FFPJ2
1806	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L6XG9		F00A73379
1807	LINEAR TRADING AMERICAS	AGENCIES	31358C7V2		31358C7V2
1808	LINEAR TRADING AMERICAS	COUPON TRADING	912828EV8	US912828EV88	912828EV8
1809	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394GU35		31394GU35
1810	LINEAR TRADING AMERICAS	PASSTHRU JV	31414AKA9		N00960289
1811	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQX0		3136FFQX0
1812	LINEAR TRADING AMERICAS	AGENCIES	31339YNZ1		31339YNZ1
1813	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36296CB58		G00686860
1814	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NC87		N00929895
1815	LINEAR TRADING AMERICAS	PASSTHRU JV	36209G5L7		G00471651
1816	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374NST5		38374NST5
1817	LINEAR TRADING AMERICAS	PASSTHRU JV	31408DMT8		N00848270
1818	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828FW5	US912828FW52	912828FW5
1819	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WQC5		N00899651
1820	LINEAR TRADING AMERICAS	PASSTHRU JV	36206ENU5		G00409103
1821	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	917436D95	US917436D959	3BDFZL70
1822	LINEAR TRADING AMERICAS	PASSTHRU JV	31297HUK3		F00A29586
1823	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DWU9		N00745959
1824	SP AMERICAS-TRADING	PRIME-AMERICAS	36211UJM5		I00523268
1825	LINEAR TRADING AMERICAS	AGENCIES	31358C7W0	US31358C7W07	31358C7W0
1826	LINEAR TRADING AMERICAS	PASSTHRU JV	31371KWH0	US31371KWH03	N00254548
1827	LINEAR TRADING AMERICAS	PASSTHRU JV	31415U2B2		N00990070
1828	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	313384Q44	US313384Q441	313384Q44
1829	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413NGL3		N00950303
1830	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQ99		N00990680
1831	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M54E7		F00G04121
1832	LINEAR TRADING AMERICAS	PASSTHRU JV	31414XWX6		N00979562
1833	MUNICIPALS AMERICA	PROPRIETARY	49130PJX3	US49130PJX33	31870920
1834	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ES59		I00004140
1835	LINEAR TRADING AMERICAS	AGENCIES	880591CS9	US880591CS97	880591CS9
1836	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394EQY7		31394EQY7
1837	SP AMERICAS-TRADING	PRIME-AMERICAS	31414RYN9		N00974217
1838	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3837428A4		3837428A4
1839	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EVF3		I00004214
1840	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395HD64	US31395HD642	31395HD64
1841	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6JW9		F00G04477
1842	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	9128277L0	US9128277L09	9128277L0
1843	LINEAR TRADING AMERICAS	PASSTHRU JV	31405H2X5	US31405H2X58	N00790190
1844	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EQM4		I00004060
1845	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQP7		3136FFQP7
1846	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	235035BY7	US235035BY75	3BCSWD90

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1791	FNDUSTARM FANNIE MAE	03/01/18	5.30%	MTS
1792	NORTH CAROLINA HSG FIN AGY REV TRS-SER 03-L44J-REG D R/MD 3.98 01/01/2032	01/01/32	3.98%	TMS
1793	GOLD PC 20 YEAR - FHLMC	01/01/28	5.50%	MTS
1794	GOLD PC 30 YEAR - FHLMC	12/01/32	6.50%	MTS
1795	FNMA SF 30 YEAR	05/01/36	5.50%	MTS
1796	FREDDIE MAC	08/17/20	4.03%	MTS
1797	FNMA SF 30 YEAR	11/01/35	6.00%	MTS
1798	FNR 2007-96 AF FANNIE MAE	10/01/37	6.04%	MTS
1799	10 IO/20YEAR AM POOLS	02/01/38	6.50%	MTS
1800	FEDERAL HOME LOAN BANK SYSTEM	04/28/23	3.04%	MTS
1801	FHR 2722 GE FREDDIE MAC	12/15/33	5.50%	MTS
1802	GOLD PC 30YR-FHLMC (LOW LOANS)	05/01/38	7.00%	MTS
1803	FNR 2007-30 QF FANNIE MAE	04/01/37	5.61%	MTS
1804	FNW 2002-W4 IO-1 FANNIE MAE WHOLE LOAN	02/25/42	0.67%	MTS
1805	FNS 383 37 FANNIE MAE	01/25/38	6.00%	MTS
1806	GOLD PC 30 YEAR - FHLMC	02/01/38	6.50%	MTS
1807	FANNIE MAE INTEREST STRIP	05/15/21	0.00%	MTS
1808	U S TREASURY NOTE	02/15/09	4.50%	MTS
1809	FHR 2657 WT FREDDIE MAC	08/15/18	4.50%	MTS
1810	FN40- FNMA 40YR	11/01/47	7.00%	MTS
1811	FNS 383 74 FANNIE MAE	01/25/37	6.50%	MTS
1812	FEDERAL HOME LOAN BANK SYSTEM	07/30/13	5.25%	MTS
1813	LOW LOAN GNMA SF 30 YEAR	06/15/38	6.00%	MTS
1814	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1815	GNMA SF 30 YEAR	06/15/37	5.00%	MTS
1816	GNR 2006-52 TA GOVT NATIONAL MORTGAGE (GNMA)	09/20/36	5.32%	MTS
1817	FNMA SF 30 YEAR	01/01/36	6.50%	MTS
1818	U S TREASURY NOTE	10/31/11	4.63%	MTS
1819	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
1820	GNMA-15YR MATURITY	07/15/23	4.50%	MTS
1821	UTAH HSG CORP SINGLE FAMILY MTG BDS 2008 SERIES E-2	07/01/34	6.00%	TMS
1822	GOLD PC 30 YEAR - FHLMC	01/01/35	5.00%	MTS
1823	FNMA SF 30 YEAR	11/01/36	5.50%	MTS
1824	GNMA II-JUMBOS	08/20/38	6.00%	MTS
1825	FANNIE MAE INTEREST STRIP	11/15/21	0.00%	MTS
1826	FNMA SF 30 YEAR	12/01/32	5.50%	MTS
1827	FNMA SF 30 YEAR	08/01/38	6.00%	MTS
1828	FEDERAL HOME LOAN BANK D/N	11/21/08	0.00%	MTS
1829	10 IO/20YEAR AM POOLS	08/01/37	6.00%	MTS
1830	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1831	GOLD PC 30 YEAR - FHLMC	04/01/38	5.50%	MTS
1832	FNMA 20 YEAR	04/01/28	4.50%	MTS
1833	KENTUCKY HSG CORP HSG REV TRS-SER 03-L49J-REG D R/MD 3.95 07/01/2028	07/01/28	3.95%	TMS
1834	G2 MJM MULTI-ISSUE JUMBO	05/20/38	6.50%	MTS
1835	TENNESSEE VALLEY AUTHORITY	04/01/36	5.88%	MTS
1836	FNR 2005-57 ZE FANNIE MAE	07/25/35	6.00%	MTS
1837	10 IO/20YEAR AM POOLS	03/01/38	7.00%	MTS
1838	GNR08-54 PI GOVT NATIONAL MORTGAGE (GNMA)	07/20/38	6.00%	MTS
1839	G2 MJM MULTI-ISSUE JUMBO	08/20/38	5.00%	MTS
1840	FHR 2875 CE FREDDIE MAC	01/15/34	5.50%	MTS
1841	GOLD PC 30 YEAR - FHLMC	08/01/38	6.00%	MTS
1842	U S TREASURY NOTE	02/15/12	4.88%	MTS
1843	FNMA SF 30 YEAR	08/01/34	6.00%	MTS
1844	GNMA II-JUMBOS	12/20/37	6.00%	MTS
1845	FNS 383 66 FANNIE MAE	08/25/37	6.50%	MTS
1846	DALLAS-FORT WORTH TEX INTL ARPREF REV BDS 2007 R/MD 5.50 11/01/2030	11/01/30	5.50%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1791	1,987,891	1.00	1.00	1,991,989	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1792	1,990,000	100.00	100.01	1,990,141	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1793	1,960,459	1.01	1.01	1,988,239	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1794	1,898,455	1.04	1.05	1,985,050	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1795	1,958,386	1.01	1.01	1,980,806	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1796	2,000,000	0.98	0.99	1,978,923	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1797	1,927,420	1.02	1.03	1,977,919	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1798	2,015,722	0.98	0.98	1,976,534	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1799	1,906,793	1.03	1.03	1,973,510	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1800	2,000,000	0.98	0.99	1,970,270	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1801	2,200,000	0.89	0.89	1,966,573	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1802	1,850,440	1.06	1.06	1,962,456	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1803	2,006,023	0.98	0.98	1,961,869	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1804	101,764,194	0.02	0.02	1,960,527	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1805	9,770,598	0.20	0.20	1,958,765	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1806	1,889,021	1.03	1.04	1,957,477	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1807	3,625,000	0.54	0.54	1,954,459	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1808	1,926,000	1.01	1.01	1,954,366	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1809	2,000,000	0.97	0.98	1,951,781	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1810	1,863,141	1.04	1.05	1,950,016	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1811	10,057,943	0.19	0.19	1,947,147	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1812	1,805,000	1.07	1.08	1,940,854	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1813	1,882,939	1.03	1.03	1,940,437	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1814	1,860,692	1.04	1.04	1,934,870	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1815	1,931,616	1.00	1.00	1,928,581	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1816	1,845,649	1.04	1.04	1,920,572	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1817	1,841,917	1.04	1.04	1,915,013	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1818	2,500,000	1.06	1.08	1,914,912	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1819	1,844,463	1.03	1.04	1,913,610	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1820	1,914,953	1.00	1.00	1,913,142	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1821	1,885,000	101.30	101.30	1,909,595	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1822	1,926,235	0.99	0.99	1,909,456	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1823	1,888,818	1.01	1.01	1,909,378	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1824	1,861,919	1.02	1.03	1,909,175	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1825	3,625,000	0.52	0.52	1,898,936	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1826	1,871,698	1.01	1.01	1,894,162	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1827	1,847,964	1.02	1.02	1,894,072	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1828	1,900,000	1.00	1.00	1,892,327	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1829	1,853,031	1.02	1.02	1,888,842	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1830	1,811,714	1.04	1.04	1,881,561	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1831	1,864,407	1.01	1.01	1,881,285	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1832	1,928,713	0.97	0.97	1,875,131	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1833	1,875,000	100.00	100.00	1,875,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1834	1,813,253	1.03	1.03	1,874,996	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1835	1,575,000	1.16	1.19	1,874,516	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1836	1,879,354	1.00	1.00	1,874,320	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1837	1,793,450	1.04	1.04	1,872,592	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1838	10,743,257	0.17	0.17	1,872,018	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1839	1,882,353	0.99	0.99	1,863,439	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1840	2,050,274	0.90	0.91	1,858,362	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1841	1,815,310	1.02	1.02	1,857,908	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1842	2,065,000	1.07	1.08	1,857,529	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1843	1,808,515	1.02	1.03	1,855,899	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1844	1,809,524	1.02	1.03	1,855,450	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1845	9,054,398	0.20	0.20	1,854,608	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1846	3,700,000	50.00	50.02	1,850,757	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1847	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1848	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1849	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1850	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1851	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1852	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1853	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1854	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1855	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1856	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1857	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1858	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1859	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1860	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1861	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1862	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1863	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1864	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1865	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1866	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1867	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1868	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1869	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1870	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1871	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1872	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1873	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1874	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1875	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1876	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1877	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1878	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1879	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1880	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1881	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1882	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1883	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
1884	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1885	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1886	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1887	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1888	93118177	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1889	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1890	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1891	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1892	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1893	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1894	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1895	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1896	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1897	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1898	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1899	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1900	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1901	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1902	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1847	LIQUID MKTS PROP AMERICA	RATES PROP AMER	9128276J6	US9128276J61	9128276J6
1848	LINEAR TRADING AMERICAS	COUPON TRADING	912828JJ0	US912828JJ06	912828JJ0
1849	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394UFJ6		31394UFJ6
1850	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36296GNC1		G00690787
1851	LINEAR TRADING AMERICAS	AGENCIES	31358C7X8		31358C7X8
1852	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LA5K2		F00A77150
1853	LINEAR TRADING AMERICAS	PASSTHRU JV	31410TNH4		N00896892
1854	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQG7		3136FFQG7
1855	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396LXE5	US31396LXE54	31396LXE5
1856	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ER43		I00004107
1857	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374NZ83		38374NZ83
1858	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQN2		3136FFQN2
1859	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L6TG4		F00A73251
1860	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415RTR5		N00987160
1861	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SYP2		N00975118
1862	LINEAR TRADING AMERICAS	PASSTHRU JV	31412M2A5		N00929669
1863	LINEAR TRADING AMERICAS	AGENCIES	3133MEAB7		3133MEAB7
1864	LINEAR TRADING AMERICAS	PASSTHRU JV	31413L5H8		N00949148
1865	LINEAR TRADING AMERICAS	PASSTHRU JV	36296GRA1		G00690881
1866	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396XXA7		31396XXA7
1867	LINEAR TRADING AMERICAS	PASSTHRU JV	31413DUU9		N00942595
1868	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397TEP3		31397TEP3
1869	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQK8		3136FFQK8
1870	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412DKS6		N00922005
1871	LINEAR TRADING AMERICAS	AGENCIES	31358C7Y6		31358C7Y6
1872	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411WV95		N00916940
1873	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LV31		N00928634
1874	LINEAR TRADING AMERICAS	PASSTHRU JV	3128R0PW0		F00P21237
1875	LINEAR TRADING AMERICAS	AGENCIES	31331TZ87	US31331TZ876	31331TZ87
1876	LINEAR TRADING AMERICAS	COUPON TRADING	912803BG7		912803BG7
1877	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415QND4		N00986088
1878	LINEAR TRADING AMERICAS	PASSTHRU JV	31412S6Y6		N00933887
1879	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TUF8		N00934482
1880	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MCD8		N00928968
1881	LINEAR TRADING AMERICAS	PASSTHRU JV	36295FCZ5		G00668888
1882	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MVY1		N00929531
1883	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	254839UE1	US254839UE18	254839UE1
1884	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31408GAF4		N00850606
1885	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409AQ28	US31409AQ283	N00865473
1886	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393E5B1		31393E5B1
1887	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EP9	US912810EP94	912810EP9
1888	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	74527LAP7	US74527LAP76	39806200
1889	LINEAR TRADING AMERICAS	PASSTHRU JV	31414AVQ2		N00960623
1890	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375JTV7		38375JTV7
1891	MUNICIPALS AMERICA	SHORT TERM	57585KSW9	US57585KSW98	36410000
1892	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSU4		3136FFSU4
1893	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DDN8	US36202DDN84	I00002809
1894	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394NB72	US31394NB720	31394NB72
1895	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412ACN2		N00919077
1896	LINEAR TRADING AMERICAS	AGENCIES	31771JMH0	US31771JMH04	31771JMH0
1897	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPY9		3136FFPY9
1898	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31351BMJ1		31351BMJ1
1899	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HLC6	US60416HLC69	3BCFSC30
1900	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GN74		N00888814
1901	LINEAR TRADING AMERICAS	PASSTHRU JV	31415AWR8		N00981356
1902	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SGB3		N00974594

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
1847	UNITED STATES TREASURY NOTE R/MD 5.75 08/15/2010	08/15/10	5.75%	MTS
1848	U S TREASURY NOTE	08/31/10	2.38%	MTS
1849	FNR 2005-95 CK FANNIE MAE	11/01/35	8.88%	MTS
1850	LOW LOAN GNMA SF 30 YEAR	05/15/38	6.50%	MTS
1851	FANNIE MAE INTEREST STRIP	05/15/22	0.00%	MTS
1852	GOLD PC 30YR-FHLMC (LOW LOANS)	05/01/38	7.00%	MTS
1853	FNMA 15 YEAR	07/01/22	5.50%	MTS
1854	FNS 383 59 FANNIE MAE	08/25/37	6.50%	MTS
1855	FNR 2006-110 UH FANNIE MAE	11/25/36	5.75%	MTS
1856	GNMA II 15YR-JUMBO	04/20/23	5.00%	MTS
1857	GNR 2006-62 SI GOVT NATIONAL MORTGAGE (GNMA)	10/20/36	4.91%	MTS
1858	FNS 383 65 FANNIE MAE	08/25/37	6.50%	MTS
1859	GOLD PC 30 YEAR - FHLMC	02/01/38	8.50%	MTS
1860	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
1861	FNMA SF 30 YEAR	05/01/38	5.50%	MTS
1862	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
1863	FEDERAL HOME LOAN BANK	02/12/16	6.00%	MTS
1864	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
1865	GNMA SF 30 YEAR	06/15/38	4.50%	MTS
1866	FNR 2007-96 AO FANNIE MAE	10/01/37	0.00%	MTS
1867	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
1868	FHR-3450 DI FREDDIE MAC	06/01/38	3.55%	MTS
1869	FNS 383 62 FANNIE MAE	10/25/37	6.50%	MTS
1870	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
1871	FANNIE MAE INTEREST STRIP	11/15/22	0.00%	MTS
1872	FNMA SF 30 YEAR	05/01/37	6.00%	MTS
1873	FNMA 20 YEAR	09/01/27	7.50%	MTS
1874	GOLD PC 30YR-FHLMC (PRE-PAY)	06/01/36	6.50%	MTS
1875	FEDERAL FARM CREDIT BANK	06/24/14	5.30%	MTS
1876	W/PRINC STRIPS 02-15-26	02/15/26	0.00%	MTS
1877	FNMA ARMS	08/01/38	5.12%	MTS
1878	FNMA 15 YEAR	04/01/23	4.00%	MTS
1879	FNMA 15 YEAR	10/01/23	6.00%	MTS
1880	FNMA 10 YEAR	01/01/18	5.50%	MTS
1881	GNMA SF 30 YEAR	05/15/37	7.50%	MTS
1882	FNMA 20 YEAR	06/01/28	5.00%	MTS
1883	GEORGETOWN UNIVERSITY SERIES A	04/01/21	3.30%	MTS
1884	FNMA SF 30 YEAR	01/01/36	6.00%	MTS
1885	FNMA SF 30 YEAR	02/01/36	6.50%	MTS
1886	FNR 2003-87 PO FANNIE MAE	07/25/33	0.00%	MTS
1887	UNITED STATES TREASURY BONDS R/MD 7.125 02/15/2023	02/15/23	7.13%	MTS
1888	PUERTO RICO HSG FIN CORP FLOATER-TRS-SER F8J-REG D R/MD 3.20 06/01/2021	06/01/21	3.20%	TMS
1889	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
1890	GNR 2007-19 SD GOVT NATIONAL MORTGAGE (GNMA)	04/20/37	3.73%	MTS
1891	MASSACHUSETTS ST HEALTH & EDL FACS AUTH VAR-MASS INST TECHNOLOGY-J-1 R/MD 1.50 07/01/2031	07/01/31	1.50%	TMS
1892	FNS 386 17 FANNIE MAE	12/25/37	6.50%	MTS
1893	GNMA II-JUMBOS	09/20/29	7.00%	MTS
1894	FHR 2724 LG FREDDIE MAC	12/15/33	5.50%	MTS
1895	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
1896	FINANCING CORP FICO	10/06/16	0.00%	MTS
1897	FNS 383 51 FANNIE MAE	06/25/37	6.00%	MTS
1898	FHS 191 PO CMO SERIES PO FEDERAL HOME LOAN MTGE	01/01/28	0.00%	MTS
1899	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2027	05/01/27	5.50%	TMS
1900	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
1901	FNMA 15 YEAR	04/01/23	4.00%	MTS
1902	FNMA SF 30 YEAR	03/01/38	7.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1847	3,000,000	1.07	1.07	1,849,218	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1848	6,101,000	1.00	1.00	1,847,792	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1849	1,812,273	1.01	1.02	1,847,691	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1850	1,777,385	1.04	1.04	1,847,141	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1851	3,625,000	0.51	0.51	1,845,488	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1852	1,739,248	1.06	1.06	1,844,533	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1853	1,807,263	1.02	1.02	1,842,191	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1854	9,371,442	0.19	0.20	1,839,956	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1855	2,000,000	0.92	0.92	1,836,425	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1856	1,811,964	1.01	1.01	1,830,705	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1857	20,509,421	0.09	0.09	1,826,568	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1858	8,884,209	0.20	0.21	1,825,352	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1859	1,726,198	1.05	1.06	1,823,608	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1860	1,754,452	1.04	1.04	1,820,772	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1861	1,800,000	1.01	1.01	1,818,896	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1862	1,798,310	1.01	1.01	1,818,098	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1863	1,600,000	1.13	1.13	1,808,808	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1864	1,741,956	1.03	1.04	1,807,260	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1865	1,863,307	0.97	0.97	1,805,428	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1866	2,554,085	0.71	0.71	1,804,275	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1867	1,757,030	1.02	1.03	1,803,580	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1868	24,502,508	0.07	0.07	1,801,898	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1869	8,915,987	0.20	0.20	1,800,581	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1870	1,754,387	1.02	1.02	1,798,160	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1871	3,625,000	0.50	0.50	1,797,261	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1872	1,750,000	1.02	1.02	1,793,664	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1873	1,684,201	1.06	1.06	1,781,744	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1874	1,725,610	1.03	1.03	1,781,361	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1875	1,635,000	1.08	1.09	1,779,972	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1876	3,900,000	0.46	0.46	1,779,964	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1877	1,772,483	1.00	1.00	1,778,391	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1878	1,830,950	0.96	0.96	1,767,343	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1879	1,707,439	1.03	1.03	1,759,329	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1880	1,717,981	1.02	1.02	1,751,855	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1881	1,645,314	1.06	1.06	1,750,888	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1882	1,757,538	0.99	1.00	1,750,794	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1883	1,750,000	1.00	1.00	1,750,791	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1884	1,704,999	1.02	1.02	1,747,540	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1885	1,684,365	1.03	1.04	1,747,509	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1886	3,938,115	0.44	0.44	1,744,284	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1887	1,335,000	1.31	1.31	1,740,028	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1888	1,740,000	100.00	100.00	1,740,007	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1889	1,677,099	1.03	1.04	1,739,972	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1890	28,100,045	0.06	0.06	1,734,533	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1891	1,730,000	100.00	100.00	1,730,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1892	10,075,834	0.17	0.17	1,728,174	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1893	1,643,683	1.04	1.05	1,723,552	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1894	1,846,000	0.93	0.93	1,722,668	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1895	1,679,953	1.02	1.02	1,721,869	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1896	2,399,000	0.72	0.72	1,715,655	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1897	9,122,708	0.19	0.19	1,714,600	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1898	2,128,159	0.81	0.81	1,714,342	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1899	1,820,000	94.11	94.13	1,713,181	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1900	1,650,743	1.03	1.04	1,712,628	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1901	1,774,217	0.96	0.96	1,712,581	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1902	1,613,937	1.06	1.06	1,709,933	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1903	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1904	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1905	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1906	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1907	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1908	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1909	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1910	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1911	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1912	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1913	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1914	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1915	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1916	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
1917	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1918	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1919	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1920	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1921	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1922	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1923	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1924	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1925	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1926	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1927	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1928	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1929	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1930	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1931	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1932	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1933	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1934	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1935	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1936	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1937	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1938	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1939	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1940	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1941	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1942	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1943	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1944	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1945	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1946	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1947	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1948	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1949	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1950	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1951	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1952	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1953	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1954	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1955	93161370	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1956	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1957	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1958	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
1903	LINEAR TRADING AMERICAS	AGENCIES	31359YAW7		31359YAW7
1904	LINEAR TRADING AMERICAS	PASSTHRU JV	31302PME1		F00K30357
1905	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395BBK8		31395BBK8
1906	LINEAR TRADING AMERICAS	PASSTHRU JV	36295FC51		G00668892
1907	LINEAR TRADING AMERICAS	PASSTHRU JV	31409XTQ2		N00881759
1908	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375QJM2		38375QJM2
1909	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393ASY4		31393ASY4
1910	LINEAR TRADING AMERICAS	COUPON TRADING	912833DE7	US912833DE75	912833DE7
1911	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SCZ3		N00987588
1912	SP AMERICAS-TRADING	PRIME-AMERICAS	31393BT88		31393BT88
1913	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395TY99	US31395TY999	31395TY99
1914	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LBKY3		F00A77511
1915	LINEAR TRADING AMERICAS	PASSTHRU JV	31411JCQ7		N00909179
1916	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810ET1	US912810ET17	912810ET1
1917	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ETG4		I00004151
1918	LINEAR TRADING AMERICAS	AGENCIES	31359YAX5		31359YAX5
1919	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPW3		3136FFPW3
1920	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36296EDD5		G00688700
1921	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPG8		3136FFPG8
1922	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397HA81		31397HA81
1923	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395WNK9	US31395WNK98	31395WNK9
1924	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MSRJ1		F00H00489
1925	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MVEL3		F00H02839
1926	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NUJ2		N00257185
1927	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394FM44		31394FM44
1928	LINEAR TRADING AMERICAS	PASSTHRU JV	31411CGL9		N00903903
1929	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415MUJ2		N00984485
1930	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HF69	US31364HF692	31364HF69
1931	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412TSQ7		N00934427
1932	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410TFA8		N00896661
1933	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HLB8	US60416HLB86	3BCFSC40
1934	LINEAR TRADING AMERICAS	PASSTHRU JV	31410YVH4		N00901616
1935	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394VY95		31394VY95
1936	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NCY0		N00929887
1937	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128LATS9		F00A76861
1938	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395UXJ5	US31395UXJ59	31395UXJ5
1939	LINEAR TRADING AMERICAS	AGENCIES	31359YAY3		31359YAY3
1940	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LGJ3		N00928201
1941	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412MKV9		N00929208
1942	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CUJ9		N00725185
1943	LINEAR TRADING AMERICAS	PASSTHRU JV	31404GYU9		N00768523
1944	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VAM7		N00990212
1945	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413T2R2		N00955384
1946	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EVR7		I00004224
1947	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413K4K4		N00948226
1948	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31392JDY2		31392JDY2
1949	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396PHT1		31396PHT1
1950	LINEAR TRADING AMERICAS	PASSTHRU JV	36200KDY0		G00603219
1951	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31400FQE0		N00686353
1952	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3134A3EM4	US3134A3EM48	3134A3EM4
1953	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396VHH4		31396VHH4
1954	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NSV8		N00257132
1955	MUNICIPALS AMERICA	SECONDARY	593881HN8	US593881HN87	3BDRZL70
1956	LINEAR TRADING AMERICAS	PASSTHRU JV	31413TCK6		N00954674
1957	LINEAR TRADING AMERICAS	COUPON TRADING	912828GW4		912828GW4
1958	LINEAR TRADING AMERICAS	AGENCIES	31771CTF2	US31771CTF22	31771CTF2

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
1903	FANNIE MAE INTEREST STRIP	11/15/23	0.00%	MTS
1904	GD40- GOLD 40YR	05/01/48	5.50%	MTS
1905	FNR 2006-9 CO FANNIE MAE	03/25/36	0.00%	MTS
1906	GNMA SF 30 YEAR	06/15/37	7.50%	MTS
1907	FNMA 25 YEAR	05/01/31	6.00%	MTS
1908	GNR08-42 PI GOVT NATIONAL MORTGAGE (GNMA)	06/20/38	5.50%	MTS
1909	FNR 2003-27 SG FANNIE MAE	04/25/17	5.18%	MTS
1910	TINT 08-15-13	08/15/13	0.00%	MTS
1911	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
1912	FNMA 2003-W6 1-IO-2 FANNIE MAE	10/30/32	1.00%	MTS
1913	FHR 2973 GD FREDDIE MAC	02/15/35	5.50%	MTS
1914	MID LOAN FREDDIE MAC 30 YR	05/01/38	7.00%	MTS
1915	FNMA 15 YEAR	05/01/23	4.00%	MTS
1916	UNITED STATES TREASURY BONDS R/MD 7.625 02/15/2025	02/15/25	7.63%	MTS
1917	GNMA II 15YR-JUMBO	06/20/23	5.00%	MTS
1918	FANNIE MAE INTEREST STRIP	05/15/24	0.00%	MTS
1919	FNS 383 49 FANNIE MAE	06/25/37	6.00%	MTS
1920	GNMA PUERTO RICO 30 YEAR	06/15/38	7.00%	MTS
1921	FNS 383 35 FANNIE MAE	12/25/37	6.00%	MTS
1922	FHR-3311 TO FREDDIE MAC	06/01/37	0.00%	MTS
1923	FHR 3002 YE FREDDIE MAC	07/15/25	5.00%	MTS
1924	10 IO/20 YEAR AM POOLS	02/01/37	4.50%	MTS
1925	10 IO/20 YEAR AM POOLS	09/01/38	7.00%	MTS
1926	FNMA 20 YEAR	04/01/28	6.50%	MTS
1927	FNR 2005-84 YF FANNIE MAE	09/25/35	2.72%	MTS
1928	FNMA 15 YEAR	11/01/21	5.50%	MTS
1929	FNMA SF 30 YEAR	06/01/38	6.00%	MTS
1930	FANNIE MAE STRIPS CMO/SERIES 252 252-IO-STRP I/OR/MD 7.50 11/01/2023	11/25/23	7.50%	MTS
1931	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
1932	FNMA SF 30 YEAR	03/01/36	6.50%	MTS
1933	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2026	05/01/26	5.50%	TMS
1934	FNMA 15 YEAR	11/01/21	5.50%	MTS
1935	FNR 2006-8 LR FANNIE MAE	03/01/36	0.00%	MTS
1936	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1937	GOLD PC 30YR-FHLMC (LOW LOANS)	05/01/38	6.50%	MTS
1938	FHR 2991 LH FREDDIE MAC	06/15/35	5.00%	MTS
1939	FANNIE MAE INTEREST STRIP	11/15/24	0.00%	MTS
1940	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
1941	HIGH LOAN FANNIE MAE 30 YR	03/01/38	7.00%	MTS
1942	FNMA 15 YEAR	02/01/19	5.00%	MTS
1943	FNMA SF 30 YEAR	04/01/34	5.50%	MTS
1944	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1945	10 IO/20YEAR AM POOLS	11/01/37	6.00%	MTS
1946	GNMA II-JUMBOS	08/20/38	7.00%	MTS
1947	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
1948	FNR 03-14 XI FEDERAL NATL MTGE ASSN	03/25/33	5.25%	MTS
1949	FNR 2007-1 NJ FANNIE MAE	02/01/37	0.00%	MTS
1950	GNMA SF 30 YEAR	06/15/35	5.50%	MTS
1951	FNMA 15 YEAR	03/01/18	5.00%	MTS
1952	FEDERAL HOME LOAN MTG CORP	03/15/09	5.75%	MTS
1953	FNR 2007-30 GO FANNIE MAE	04/01/37	0.00%	MTS
1954	FNMA 20 YEAR	03/01/28	5.00%	MTS
1955	MIAMISBURG OHIO CITY SCH DIST SCH FACS CONSTR & IMPT G/O R/MD 5.00 12/01/2026	12/01/26	5.00%	TMS
1956	FNMA SF 30 YEAR	09/01/37	8.00%	MTS
1957	U S TREASURY NOTE	06/30/12	4.88%	MTS
1958	FINANCING CORP FICO	02/03/16	0.00%	MTS

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	P	Q	R	S	T	U	V
1903	3,625,000	0.47	0.47	1,707,857	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1904	1,718,999	0.99	0.99	1,707,702	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1905	2,573,455	0.66	0.66	1,706,338	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1906	1,599,916	1.06	1.06	1,702,577	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1907	1,651,898	1.02	1.03	1,696,211	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1908	9,894,288	0.17	0.17	1,691,458	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1909	21,417,882	0.08	0.08	1,689,736	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1910	1,955,434	0.86	0.86	1,687,313	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1911	1,623,444	1.04	1.04	1,684,812	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1912	53,899,093	0.03	0.03	1,681,464	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1913	1,866,000	0.90	0.90	1,680,111	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1914	1,585,949	1.06	1.06	1,679,476	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1915	1,733,779	0.96	0.96	1,673,549	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1916	1,192,000	1.40	1.40	1,671,748	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1917	1,653,191	1.01	1.01	1,670,290	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1918	3,625,000	0.46	0.46	1,667,930	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1919	8,837,408	0.19	0.19	1,665,328	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1920	1,563,798	1.06	1.06	1,665,304	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1921	8,402,484	0.20	0.20	1,663,836	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1922	2,057,595	0.81	0.81	1,658,424	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1923	1,782,654	0.93	0.93	1,657,689	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1924	1,754,297	0.94	0.94	1,651,698	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1925	1,577,857	1.04	1.05	1,650,197	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1926	1,588,412	1.04	1.04	1,649,511	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1927	1,660,489	0.99	0.99	1,649,281	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1928	1,612,847	1.02	1.02	1,645,398	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1929	1,605,194	1.02	1.02	1,645,244	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1930	6,991,870	0.23	0.23	1,638,811	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1931	1,598,899	1.02	1.02	1,638,792	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1932	1,578,216	1.03	1.04	1,637,381	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1933	1,725,000	94.81	94.83	1,635,782	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1934	1,602,252	1.02	1.02	1,634,589	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1935	2,142,405	0.76	0.76	1,634,003	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1936	1,570,744	1.04	1.04	1,633,363	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1937	1,563,509	1.04	1.04	1,631,895	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1938	1,800,000	0.90	0.91	1,631,069	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1939	3,625,000	0.45	0.45	1,629,582	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1940	1,587,026	1.02	1.03	1,628,065	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1941	1,543,584	1.05	1.05	1,627,859	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1942	1,600,055	1.01	1.01	1,621,466	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1943	1,598,224	1.01	1.01	1,620,414	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1944	1,561,471	1.03	1.04	1,620,009	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1945	1,586,263	1.02	1.02	1,616,918	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1946	1,543,662	1.04	1.05	1,616,606	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1947	1,576,392	1.02	1.02	1,615,723	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1948	10,320,874	0.15	0.16	1,614,980	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1949	34,387,487	0.05	0.05	1,608,685	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1950	1,583,086	1.01	1.01	1,607,930	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1951	1,577,801	1.01	1.02	1,602,810	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1952	1,533,000	1.02	1.05	1,602,447	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1953	2,204,278	0.73	0.73	1,600,528	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1954	1,604,602	0.99	1.00	1,598,445	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1955	1,525,000	104.63	104.64	1,595,685	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1956	1,508,464	1.05	1.06	1,593,294	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1957	2,278,000	1.08	1.09	1,589,673	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1958	2,121,000	0.75	0.75	1,588,193	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1959	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1960	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1961	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1962	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1963	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1964	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1965	93161370	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1966	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1967	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1968	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1969	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1970	GAD3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1971	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1972	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
1973	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1974	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1975	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1976	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1977	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1978	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1979	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1980	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1981	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1982	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1983	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1984	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1985	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1986	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1987	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1988	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1989	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1990	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1991	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1992	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1993	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1994	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1995	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1996	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1997	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1998	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
1999	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2000	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2001	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2002	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2003	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2004	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2005	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2006	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2007	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2008	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2009	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2010	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2011	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2012	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2013	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2014	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

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	G	H	I	J	K
1959	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BU7		F00A81851
1960	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NQF5		N00257054
1961	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NDS2		N00929913
1962	LINEAR TRADING AMERICAS	AGENCIES	31359YAZ0		31359YAZ0
1963	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395PXV9		31395PXV9
1964	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396CXN5		31396CXN5
1965	MUNICIPALS AMERICA	SECONDARY	13077CHZ0	US13077CHZ05	31752400
1966	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LNC0		N00928387
1967	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PLX4		N00985142
1968	LINEAR TRADING AMERICAS	PASSTHRU JV	31371K6B2		N00254766
1969	LINEAR TRADING AMERICAS	PASSTHRU JV	31403CXJ5		N00745081
1970	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3128X4DJ7		3128X4DJ7
1971	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36296A3T9		G00685810
1972	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HLA0	US60416HLA04	3BCFSC50
1973	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375XHK3		38375XHK3
1974	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411URD5		N00914984
1975	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TJN1		N00988669
1976	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L14V9		F00A69836
1977	LINEAR TRADING AMERICAS	COUPON TRADING	912810EY0	US912810EY02	912810EY0
1978	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N4J1		N00257425
1979	SP AMERICAS-TRADING	PRIME-AMERICAS	31413YDU2		N00959215
1980	LINEAR TRADING AMERICAS	AGENCIES	31359MFG3	US31359MFG33	31359MFG3
1981	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQU6		3136FFQU6
1982	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403DSK6		N00745822
1983	LINEAR TRADING AMERICAS	COUPON TRADING	912828JC5	US912828JC52	912828JC5
1984	LINEAR TRADING AMERICAS	AGENCIES	31359YBA4		31359YBA4
1985	SP AMERICAS-TRADING	PRIME-AMERICAS	31394ACK0		31394ACK0
1986	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413ECY9		N00942987
1987	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BH6		F00A81840
1988	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSF7		3136FFSF7
1989	LINEAR TRADING AMERICAS	PASSTHRU JV	31368HLV3		N00190340
1990	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397HA99		31397HA99
1991	LINEAR TRADING AMERICAS	PASSTHRU JV	36200KVA2		G00603709
1992	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MTEK0		F00H01038
1993	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128CVXJ8		3128CVXJ8
1994	SP AMERICAS-TRADING	PRIME-AMERICAS	31393YU94		31393YU94
1995	LINEAR TRADING AMERICAS	COUPON TRADING	912833CX6		912833CX6
1996	LINEAR TRADING AMERICAS	COUPON TRADING	9128275G3	US9128275G32	9128275G3
1997	SP AMERICAS-TRADING	PRIME-AMERICAS	31413YEK3		N00959238
1998	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LTB6		N00928546
1999	SP AMERICAS-TRADING	PRIME-AMERICAS	31394AB70		31394AB70
2000	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	649842BB6	US649842BB69	649842BB6
2001	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396XUY8		31396XUY8
2002	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNV7		3136FFNV7
2003	LINEAR TRADING AMERICAS	PASSTHRU JV	31405JDK7		N00790406
2004	MUNICIPALS AMERICA	SHORT TERM	649659GE3	US649659GE30	38944750
2005	LINEAR TRADING AMERICAS	AGENCIES	31359YBB2		31359YBB2
2006	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HKZ6	US60416HKZ63	3BCFSC60
2007	LINEAR TRADING AMERICAS	AGENCIES	31359MXX6	US31359MXX63	31359MXX6
2008	LINEAR TRADING AMERICAS	PASSTHRU JV	31408GMS3		N00850969
2009	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396J2A2		31396J2A2
2010	LINEAR TRADING AMERICAS	PASSTHRU JV	312928MF8		F00A82158
2011	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36295GXW7		G00670393
2012	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371N2Z7		N00257392
2013	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQJ1		3136FFQJ1
2014	LINEAR TRADING AMERICAS	COUPON TRADING	912810DJ4	US912810DJ44	912810DJ4

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
1959	GOLD PC 30 YEAR - FHLMC	09/01/38	6.00%	MTS
1960	10 IO/20YEAR AM POOLS	01/01/38	5.50%	MTS
1961	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
1962	FANNIE MAE INTEREST STRIP	05/15/25	0.00%	MTS
1963	FHR 2950 SW FREDDIE MAC	10/15/31	3.68%	MTS
1964	FHR 3049 NA FREDDIE MAC	02/15/35	5.00%	MTS
1965	CALIFORNIA ST UNIV REV SYSTEM WIDE REV BDS SERIES R/MD 5.00 11/01/2028	11/01/28	5.00%	TMS
1966	FNMA SF 30 YEAR	05/01/37	5.50%	MTS
1967	10 IO/20YEAR AM POOLS	09/01/38	6.50%	MTS
1968	FNMA SF 30 YEAR	06/01/33	5.00%	MTS
1969	FNMA SF 30 YEAR	06/01/34	5.00%	MTS
1970	FREDDIE MAC	07/20/20	7.00%	MTS
1971	LOW LOAN GNMA SF 30 YEAR	05/15/38	6.50%	MTS
1972	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2025	05/01/25	5.50%	TMS
1973	GNR08-57 AI GOVT NATIONAL MORTGAGE (GNMA)	08/01/38	4.46%	MTS
1974	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
1975	FN40- FNMA 40YR	08/01/48	6.00%	MTS
1976	GOLD PC 30 YEAR - FHLMC	11/01/37	7.50%	MTS
1977	UNITED STATES TREASURY BONDS R/MD 6.50 11/15/2026	11/15/26	6.50%	MTS
1978	FNMA 20 YEAR	08/01/28	5.00%	MTS
1979	10 IO/20YEAR AM POOLS	09/01/37	7.00%	MTS
1980	FEDERAL NATIONAL MORTGAGE ASSO	01/15/10	7.25%	MTS
1981	FNS 383 71 FANNIE MAE	12/25/36	6.50%	MTS
1982	FNMA SF 30 YEAR	09/01/36	6.00%	MTS
1983	U S TREASURY NOTE	06/30/10	2.88%	MTS
1984	FANNIE MAE INTEREST STRIP	11/15/25	0.00%	MTS
1985	FNW 2004-W9 1-PO FANNIE MAE	02/25/34	0.00%	MTS
1986	FNMA SF 30 YEAR	09/01/37	6.00%	MTS
1987	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
1988	FNS 386 4 FANNIE MAE	12/25/37	5.50%	MTS
1989	FNMA SF 30 YEAR	09/01/33	5.00%	MTS
1990	FHR 3311 VF FREDDIE MAC	06/01/37	5.56%	MTS
1991	GAWA - Report Settlement Date balance	05/15/33	6.00%	MTS
1992	10 IO/20 YEAR AM POOLS	06/01/37	4.50%	MTS
1993	FHS 220 PO FREDDIE MAC STRIP	02/15/32	0.00%	MTS
1994	FNGT 2004-T3 PO FANNIE MAE	02/25/34	0.00%	MTS
1995	TINT 02-15-10	02/15/10	0.00%	MTS
1996	UNITED STATES TREASURY NOTES R/MD 5.50 05/15/2009	05/15/09	5.50%	MTS
1997	10 IO/20YEAR AM POOLS	09/01/37	8.00%	MTS
1998	FNMA 10 YEAR	08/01/17	5.50%	MTS
1999	FNW 2004-W11 1-PO FANNIE MAE	05/25/34	0.00%	MTS
2000	BROOKLYN UNION GAS A1	04/01/20	3.15%	MTS
2001	FNR 2007-88 IM FANNIE MAE	09/01/32	0.90%	MTS
2002	FNS 383 24 FANNIE MAE	07/25/37	5.50%	MTS
2003	FNMA SF 30 YEAR	09/01/34	6.00%	MTS
2004	NEW YORK CITY G/O-SUBSER A-9 R/MD 1.78 08/01/2018	08/01/18	1.78%	TMS
2005	FANNIE MAE INTEREST STRIP	05/15/26	0.00%	MTS
2006	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2024	05/01/24	5.50%	TMS
2007	FEDERAL NATIONAL MORTGAGE ASSO	03/02/15	5.00%	MTS
2008	FNMA SF 30 YEAR	12/01/35	6.50%	MTS
2009	FHR 3126 BS FREDDIE MAC	02/15/36	4.73%	MTS
2010	GOLD PC 30 YEAR - FHLMC	10/01/38	5.50%	MTS
2011	GNMA PUERTO RICO 30 YEAR	01/15/38	7.00%	MTS
2012	FNMA SF 30 YEAR	08/01/38	7.50%	MTS
2013	FNS 383 61 FANNIE MAE	08/25/37	6.50%	MTS
2014	U.S. TREASURY BOND CALLABLE 05-15-09	05/15/14	13.25%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
1959	1,549,940	1.02	1.02	1,586,311	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1960	1,579,673	1.00	1.00	1,580,460	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1961	1,519,319	1.04	1.04	1,580,131	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1962	3,625,000	0.44	0.44	1,579,513	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1963	29,090,822	0.05	0.05	1,579,284	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1964	1,575,778	1.00	1.00	1,578,319	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1965	1,550,000	101.79	101.81	1,578,155	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1966	1,560,885	1.01	1.01	1,577,272	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1967	1,523,116	1.03	1.03	1,576,408	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1968	1,582,723	0.99	0.99	1,572,681	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1969	1,577,638	0.99	0.99	1,567,048	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1970	1,595,000	0.97	0.98	1,565,224	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1971	1,505,365	1.04	1.04	1,564,445	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1972	1,635,000	95.49	95.51	1,561,537	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
1973	19,646,769	0.08	0.08	1,557,947	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1974	1,519,179	1.02	1.02	1,557,083	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1975	1,531,577	1.01	1.02	1,556,389	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1976	1,468,808	1.06	1.06	1,554,336	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1977	1,247,000	1.27	1.29	1,550,363	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1978	1,555,829	0.99	1.00	1,549,860	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1979	1,483,430	1.04	1.04	1,548,892	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1980	1,442,000	1.06	1.07	1,545,314	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1981	8,003,414	0.19	0.19	1,541,900	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1982	1,499,899	1.02	1.02	1,537,322	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1983	8,960,000	1.01	1.02	1,536,798	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1984	3,625,000	0.42	0.42	1,534,206	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1985	1,865,830	0.82	0.82	1,530,603	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1986	1,493,287	1.02	1.02	1,530,545	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1987	1,471,159	1.03	1.04	1,524,472	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1988	7,710,013	0.20	0.20	1,521,586	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1989	1,529,494	0.99	0.99	1,519,790	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1990	1,550,741	0.98	0.98	1,518,164	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1991	0	0.00	0.00	1,516,554	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1992	1,609,791	0.94	0.94	1,515,643	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1993	1,836,135	0.82	0.82	1,513,278	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1994	1,732,625	0.87	0.87	1,511,751	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1995	1,555,491	0.97	0.97	1,511,452	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1996	1,450,000	1.02	1.04	1,510,121	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1997	1,442,994	1.04	1.04	1,505,203	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1998	1,475,661	1.02	1.02	1,504,757	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
1999	1,805,217	0.83	0.83	1,503,211	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2000	1,500,000	1.00	1.00	1,502,494	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2001	18,963,844	0.08	0.08	1,502,294	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2002	7,790,006	0.19	0.19	1,501,384	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2003	1,462,751	1.02	1.03	1,501,076	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2004	1,500,000	100.00	100.00	1,500,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2005	3,625,000	0.41	0.41	1,492,390	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2006	1,550,000	96.14	96.16	1,490,542	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2007	1,400,000	1.06	1.06	1,489,257	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2008	1,431,895	1.04	1.04	1,488,720	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2009	15,029,668	0.10	0.10	1,487,537	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2010	1,468,904	1.01	1.01	1,482,202	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2011	1,390,487	1.06	1.06	1,480,743	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2012	1,396,412	1.06	1.06	1,479,469	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2013	7,467,862	0.20	0.20	1,478,836	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2014	1,321,000	1.07	1.12	1,475,482	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2015	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
2016	93161370	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2017	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2018	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2019	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2020	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2021	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2022	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2023	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2024	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2025	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2026	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2027	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2028	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2029	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2030	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
2031	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2032	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2033	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2034	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2035	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2036	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2037	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2038	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2039	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2040	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2041	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2042	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2043	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2044	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2045	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2046	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2047	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2048	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2049	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2050	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2051	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2052	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2053	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2054	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2055	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2056	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2057	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2058	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2059	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2060	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2061	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2062	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2063	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2064	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2065	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2066	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2067	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2068	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2069	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2070	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2015	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810DZ8	US912810DZ85	912810DZ8
2016	MUNICIPALS AMERICA	SECONDARY	95639RBW8	US95639RBW88	33312800
2017	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375JSR7		38375JSR7
2018	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3134A3M78	US3134A3M787	3134A3M78
2019	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397TEQ1		31397TEQ1
2020	LINEAR TRADING AMERICAS	AGENCIES	3134A35H5	US3134A35H52	3134A35H5
2021	LINEAR TRADING AMERICAS	PASSTHRU JV	31414Q5F0		N00973446
2022	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7KH5		F00C91196
2023	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31398ARA2		31398ARA2
2024	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410WQE1		N00899653
2025	LINEAR TRADING AMERICAS	PASSTHRU JV	36296GRA1		G00690881
2026	LINEAR TRADING AMERICAS	AGENCIES	880591ED0	US880591ED01	880591ED0
2027	LINEAR TRADING AMERICAS	AGENCIES	31359YBC0		31359YBC0
2028	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395TGE8	US31395TGE82	31395TGE8
2029	SP AMERICAS-TRADING	PRIME-AMERICAS	31392MH54		31392MH54
2030	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828BR0	US912828BR04	912828BR0
2031	LINEAR TRADING AMERICAS	COUPON TRADING	912833KG4	US912833KG41	912833KG4
2032	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NDQ6		N00929911
2033	SP AMERICAS-TRADING	PRIME-AMERICAS	31393ELJ6		31393ELJ6
2034	LINEAR TRADING AMERICAS	PASSTHRU JV	31410US29		N00897937
2035	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SHM8		N00974636
2036	LINEAR TRADING AMERICAS	PASSTHRU JV	31413QU63		N00952505
2037	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31408GZG5		N00851343
2038	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393THF6		31393THF6
2039	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DBD0		N00745336
2040	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQZ5		3136FFQZ5
2041	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L8QY4		F00A74971
2042	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KK56		G00782116
2043	LINEAR TRADING AMERICAS	PASSTHRU JV	3128E4YH9		F00D97912
2044	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JDE3		N00909201
2045	LINEAR TRADING AMERICAS	PASSTHRU JV	3128E4YK2		F00D97914
2046	LINEAR TRADING AMERICAS	PASSTHRU JV	3128KXU25		F00A66901
2047	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VVN2		N00990821
2048	LINEAR TRADING AMERICAS	PASSTHRU JV	31415CKV8		N00982808
2049	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HKY9	US60416HKY98	3BCFSC70
2050	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRX9		3136FFRX9
2051	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413MH42		N00949451
2052	LINEAR TRADING AMERICAS	AGENCIES	31359YBD8		31359YBD8
2053	MUNICIPALS AMERICA	SECONDARY	283734CK5	US283734CK58	38351610
2054	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRE1		3136FFRE1
2055	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36295RVM7		G00678420
2056	LINEAR TRADING AMERICAS	AGENCIES	880591CK6		880591CK6
2057	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414RTS4		N00974061
2058	MUNICIPALS AMERICA	SHORT TERM	914713VU3	US914713VU33	34973750
2059	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411DEW5		N00904749
2060	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31408EJY9		N00849079
2061	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RBS2		N00986649
2062	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411C7A3		N00904589
2063	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397JYF5		31397JYF5
2064	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BGN3		N00981805
2065	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411CX97		N00904404
2066	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PJNF0		F00J06690
2067	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396AJ62		31396AJ62
2068	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EDN6		I00003709
2069	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397Y3T6		31397Y3T6
2070	LINEAR TRADING AMERICAS	AGENCIES	31359YBE6		31359YBE6

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2015	UNITED STATES TREASURY BONDS R/MD 8.875 08/15/2017	08/15/17	8.88%	MTS
2016	WEST VA HIGHER ED POL COMMN REV HIGHER ED FACS-SER B R/MD 5.00 04/01/2034	04/01/34	5.00%	TMS
2017	GNR 2007-17 IA GOVT NATIONAL MORTGAGE (GNMA)	05/15/22	7.00%	MTS
2018	FEDERAL HOME LOAN MTG CORP	09/15/09	6.63%	MTS
2019	FHR-3450 DO FREDDIE MAC	06/01/38	0.00%	MTS
2020	FEDERAL HOME LOAN MTG CORP	09/15/10	6.88%	MTS
2021	FNMA SF 30 YEAR	01/01/38	7.50%	MTS
2022	GOLD PC 20 YEAR - FHLMC	05/01/28	4.50%	MTS
2023	FEDERAL NATIONAL MORTGAGE ASSO	11/14/28	5.27%	MTS
2024	FNMA SF 30YR-(PUERTO RICO)	07/01/37	6.50%	MTS
2025	GNMA SF 30 YEAR	06/15/38	4.50%	MTS
2026	TENNESSEE VALLEY AUTHORITY	06/15/38	5.50%	MTS
2027	FANNIE MAE INTEREST STRIP	11/15/26	0.00%	MTS
2028	FHR 2964 BH FREDDIE MAC	03/15/35	5.50%	MTS
2029	FSPC 2002-T42 IO-1 FSPC	02/25/42	0.61%	MTS
2030	U S TREASURY NOTE	11/15/13	4.25%	MTS
2031	TINT 02-15-16	02/15/16	0.00%	MTS
2032	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
2033	FNW 2003-W12 1-IO-2 FANNIE MAE	06/25/33	1.98%	MTS
2034	FNMA 15 YEAR	08/01/21	6.00%	MTS
2035	FNMA 15 YEAR	03/01/23	4.00%	MTS
2036	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
2037	FNMA SF 30 YEAR	02/01/36	6.50%	MTS
2038	FNR 2003-81 EA FANNIE MAE	09/25/33	0.00%	MTS
2039	FNMA SF 30 YEAR	03/01/36	5.00%	MTS
2040	FNS 383 76 FANNIE MAE	02/25/37	6.50%	MTS
2041	GOLD PC 30 YEAR - FHLMC	03/01/38	7.50%	MTS
2042	GNMA SF 30 YEAR	10/15/36	6.00%	MTS
2043	GOLD PC 20 YEAR - FHLMC	07/01/28	5.50%	MTS
2044	FNMA SF 30YR-(PUERTO RICO)	05/01/38	7.50%	MTS
2045	GOLD PC 20 YEAR - FHLMC	06/01/28	5.50%	MTS
2046	GOLD PC 30 YEAR - FHLMC	10/01/37	8.00%	MTS
2047	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
2048	10 IO/20YEAR AM POOLS	04/01/38	7.50%	MTS
2049	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2023	05/01/23	5.50%	TMS
2050	FNS 383 98 FANNIE MAE	09/25/22	6.00%	MTS
2051	FNMA 15 YEAR	06/01/23	6.00%	MTS
2052	FANNIE MAE INTEREST STRIP	05/15/27	0.00%	MTS
2053	EL PASO TEX G/O RFDG R/MD 5.25 08/15/2016	08/15/16	5.25%	TMS
2054	FNS 383 81 FANNIE MAE	08/25/37	7.00%	MTS
2055	GNMA PUERTO RICO 30 YEAR	03/15/38	7.00%	MTS
2056	TENNESSEE VALLEY AUTHORITY	04/01/36	5.98%	MTS
2057	FNMA SF 30 YEAR	02/01/38	7.50%	MTS
2058	UNIVERSITY N C CHAPEL HILL REVRFDG-SER B R/MD 1.88 12/01/2025	12/01/25	1.88%	TMS
2059	FNMA SF 30 YEAR	11/01/36	6.00%	MTS
2060	FNMA-GUAR MTG PASS THRU-30YR	01/01/36	6.50%	MTS
2061	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
2062	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
2063	FHR 3339 AI FREDDIE MAC	08/01/37	1.23%	MTS
2064	FN40- FNMA 40YR	05/01/48	6.50%	MTS
2065	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
2066	GOLD PC 15 YEAR - FHLMC	12/01/22	6.50%	MTS
2067	FHR 3034 EH FREDDIE MAC	12/15/34	5.50%	MTS
2068	GNMA II-JUMBOS	05/20/35	4.50%	MTS
2069	FHR-3479 BI FREDDIE MAC	09/01/38	4.20%	MTS
2070	FANNIE MAE INTEREST STRIP	11/15/27	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2015	1,060,000	1.38	1.39	1,474,778	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2016	1,500,000	98.30	98.30	1,474,476	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2017	7,300,355	0.20	0.20	1,470,723	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2018	1,370,000	1.04	1.07	1,467,835	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2019	1,884,808	0.78	0.78	1,465,170	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2020	1,316,000	1.08	1.11	1,464,333	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2021	1,381,824	1.06	1.06	1,464,013	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2022	1,503,957	0.97	0.97	1,462,175	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2023	1,500,000	0.96	0.97	1,461,196	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2024	1,394,382	1.04	1.05	1,460,600	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2025	1,506,414	0.97	0.97	1,459,621	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2026	1,300,000	1.11	1.12	1,456,938	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2027	3,625,000	0.40	0.40	1,453,713	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2028	1,700,000	0.85	0.85	1,452,886	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2029	82,502,304	0.02	0.02	1,451,958	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2030	1,561,000	1.06	1.08	1,450,082	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2031	1,891,053	0.77	0.77	1,447,533	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2032	1,391,610	1.04	1.04	1,447,310	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2033	25,750,703	0.06	0.06	1,443,705	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2034	1,398,949	1.03	1.03	1,441,231	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2035	1,990,920	0.96	0.97	1,438,904	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2036	1,385,978	1.04	1.04	1,438,797	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2037	1,385,738	1.03	1.04	1,437,687	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2038	2,722,363	0.53	0.53	1,436,828	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2039	1,449,021	0.99	0.99	1,436,388	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2040	7,356,671	0.19	0.20	1,435,948	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2041	1,351,781	1.06	1.06	1,430,494	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2042	1,390,939	1.02	1.02	1,429,821	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2043	1,409,316	1.01	1.01	1,429,286	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2044	1,335,338	1.07	1.07	1,428,951	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2045	1,408,759	1.01	1.01	1,428,721	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2046	1,348,734	1.05	1.06	1,423,949	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2047	1,372,156	1.03	1.04	1,423,596	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2048	1,349,600	1.05	1.05	1,423,547	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2049	1,470,000	96.78	96.80	1,422,897	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2050	9,603,583	0.15	0.15	1,421,882	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2051	1,378,323	1.03	1.03	1,419,982	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2052	3,625,000	0.39	0.39	1,415,022	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2053	1,290,000	109.60	109.61	1,413,958	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2054	7,681,838	0.18	0.18	1,409,403	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2055	1,320,589	1.06	1.06	1,406,308	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2056	1,160,000	1.18	1.21	1,403,718	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2057	1,324,432	1.06	1.06	1,403,208	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2058	1,400,000	100.00	100.00	1,400,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2059	1,364,126	1.02	1.02	1,398,162	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2060	1,338,684	1.04	1.04	1,395,563	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2061	1,340,578	1.03	1.04	1,390,834	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2062	1,356,716	1.02	1.02	1,390,566	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2063	17,826,285	0.07	0.08	1,390,146	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2064	1,345,005	1.03	1.03	1,389,122	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2065	1,351,354	1.02	1.02	1,385,071	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2066	1,334,283	1.03	1.03	1,379,978	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2067	1,345,917	1.02	1.03	1,379,952	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2068	1,433,698	0.96	0.96	1,379,531	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2069	21,250,000	0.06	0.06	1,378,282	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2070	3,625,000	0.38	0.38	1,377,580	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2071	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2072	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2073	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2074	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2075	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2076	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2077	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2078	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2079	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2080	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2081	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2082	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2083	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2084	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2085	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2086	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2087	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2088	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2089	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2090	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2091	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2092	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2093	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2094	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2095	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2096	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2097	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2098	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2099	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2100	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2101	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2102	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2103	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2104	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2105	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2106	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2107	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2108	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2109	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2110	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2111	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2112	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2113	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2114	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2115	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2116	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2117	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2118	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2119	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2120	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2121	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2122	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2123	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2124	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2125	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2126	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2071	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FEMW9		3136FEMW9
2072	LINEAR TRADING AMERICAS	PASSTHRU JV	31407SG30		N00839118
2073	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQL6		3136FFQL6
2074	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRF8		3136FFRF8
2075	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409GPX8		N00870838
2076	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQQ5		3136FFQQ5
2077	LINEAR TRADING AMERICAS	PASSTHRU JV	31302PHB3		F00K30226
2078	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395PWF5		31395PWF5
2079	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411S6E1		N00914469
2080	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HKX1	US60416HKX16	3BCFSC80
2081	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YKD3		31396YKD3
2082	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MJJW1		F00G08276
2083	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396FSJ3		31396FSJ3
2084	MUNICIPALS AMERICA	SHORT TERM	452252EK1	US452252EK18	3BCWGY60
2085	MUNICIPALS AMERICA	PROPRIETARY	346785AP3	US346785AP33	39532520
2086	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36294SLB1		G00658322
2087	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPZ6		3136FFPZ6
2088	LINEAR TRADING AMERICAS	PASSTHRU JV	3128CUJM9		F00G30268
2089	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397H7A0		31397H7A0
2090	LINEAR TRADING AMERICAS	AGENCIES	31359YBF3		31359YBF3
2091	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PX37		N00985498
2092	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NVU6		N00257227
2093	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L12W9		F00A69789
2094	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375JST3		38375JST3
2095	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	432308KH6	US432308KH60	37127410
2096	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLRP9		F00J08594
2097	LINEAR TRADING AMERICAS	PASSTHRU JV	31283HWY7	US31283HWY79	F00G01563
2098	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31404SNB7		N00777186
2099	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414TAH4		N00975308
2100	MUNICIPALS AMERICA	PROPRIETARY	880459WK4	US880459WK43	39475130
2101	LINEAR TRADING AMERICAS	AGENCIES	3137EAAB5	US3137EAAB58	3137EAAB5
2102	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JBZ8		N00909156
2103	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GJS3		N00888673
2104	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396X2J2		31396X2J2
2105	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397EW76		31397EW76
2106	LINEAR TRADING AMERICAS	PASSTHRU JV	31389DWA1		N00622641
2107	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FV7		912828FV7
2108	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396HHW2		31396HHW2
2109	LINEAR TRADING AMERICAS	AGENCIES	31398AMV1	US31398AMV16	31398AMV1
2110	LINEAR TRADING AMERICAS	AGENCIES	31359YBG1		31359YBG1
2111	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MTH50		F00H01152
2112	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPH6		3136FFPH6
2113	LINEAR TRADING AMERICAS	PASSTHRU JV	31414U6K9		N00977074
2114	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414UAY4		N00976223
2115	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	160900HX7	US160900HX72	160900HX7
2116	LINEAR TRADING AMERICAS	AGENCIES	31331VNE2		31331VNE2
2117	LINEAR TRADING AMERICAS	COUPON TRADING	912810ED6	US912810ED64	912810ED6
2118	LINEAR TRADING AMERICAS	AGENCIES	31771J4N7		31771J4N7
2119	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415S6P2		N00988378
2120	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410X2Q8		N00900883
2121	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NC95		N00929896
2122	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HKW3	US60416HKW33	3BCFSC90
2123	LINEAR TRADING AMERICAS	COUPON TRADING	912828GU8		912828GU8
2124	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410VNK2		N00898694
2125	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MTKX5		F00H01210
2126	LINEAR TRADING AMERICAS	PASSTHRU JV	31405QLC0		N00796023

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2071	FNS 378 19 FANNIE MAE	06/01/35	5.00%	MTS
2072	FNMA SF 30 YEAR	11/01/35	6.50%	MTS
2073	FNS 383 63 FANNIE MAE	09/25/37	6.50%	MTS
2074	FNS 383 82 FANNIE MAE	08/25/37	7.00%	MTS
2075	FNMA SF 30 YEAR	10/01/36	6.00%	MTS
2076	FNS 383 67 FANNIE MAE	09/25/37	6.50%	MTS
2077	GD40- GOLD 40YR	10/01/47	5.00%	MTS
2078	FHR 2950 JO FREDDIE MAC	03/15/20	0.00%	MTS
2079	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
2080	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2022	05/01/22	5.50%	TMS
2081	FNR 2008-10 IA FANNIE MAE	03/01/38	0.50%	MTS
2082	GOLD PC 30 YEAR - FHLMC	06/01/38	6.00%	MTS
2083	FHR 3085 US FREDDIE MAC	12/15/35	24.50%	MTS
2084	ILLINOIS ST TOLL HWY AUTH TOLL VAR REV BDS 2008	01/01/31	2.15%	TMS
2085	FORT BEND CNTY TEX HSG FIN CORP SINGLE FLTG RATE-TR RCPTSSER L14 R/MD 3.98 04/01/2035	04/01/35	3.98%	TMS
2086	LOW LOAN GNMA SF 30 YEAR	03/15/37	6.50%	MTS
2087	FNS 383 52 FANNIE MAE	04/25/38	6.00%	MTS
2088	GOLD PC 20 YEAR - FHLMC	07/01/21	7.00%	MTS
2089	FHR 3311 IN FREDDIE MAC	06/15/37	7.00%	MTS
2090	FANNIE MAE INTEREST STRIP	05/15/28	0.00%	MTS
2091	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
2092	FNMA 20 YEAR	05/01/28	6.50%	MTS
2093	GOLD PC 30 YEAR - FHLMC	12/01/37	6.50%	MTS
2094	GNR 2007-17 BI GOVT NATIONAL MORTGAGE (GNMA)	05/20/22	7.50%	MTS
2095	HILLSBOROUGH CNTY FLA AVIATIONAUTH REV REF SPL PURP DELTA AIRLINES R/MD 6.80 01/01/2024	01/01/24	6.80%	TMS
2096	GOLD PC 15 YEAR - FHLMC	09/01/23	6.50%	MTS
2097	GOLD PC 30 YEAR - FHLMC	06/01/33	5.50%	MTS
2098	FNMA 15 YEAR	04/01/19	4.50%	MTS
2099	FNMA 30YR (LOW LOANS)	05/01/38	7.00%	MTS
2100	TENNESSEE HSG DEV AGY TRUST RCPTS-L13 R/MD 3.98 01/01/2033	01/01/33	3.98%	TMS
2101	FREDDIE MAC	04/18/11	5.13%	MTS
2102	FNMA SF 30YR-(PUERTO RICO)	02/01/38	7.50%	MTS
2103	FNMA SF 30 YEAR	04/01/35	6.00%	MTS
2104	FNR 2007-109 GO FANNIE MAE	12/25/37	0.00%	MTS
2105	FHR 3280 OP FREDDIE MAC	02/15/37	0.00%	MTS
2106	FNMA SF 30 YEAR	03/01/31	6.50%	MTS
2107	U S TREASURY NOTE	10/31/08	4.88%	MTS
2108	FHR 3114 MR FREDDIE MAC	03/01/36	0.00%	MTS
2109	FEDERAL NATIONAL MORTGAGE ASSO	04/09/10	2.50%	MTS
2110	FANNIE MAE INTEREST STRIP	11/15/28	0.00%	MTS
2111	10 IO/20 YEAR AM POOLS	08/01/37	4.50%	MTS
2112	FNS 383 36 FANNIE MAE	12/25/37	6.00%	MTS
2113	FNMA 20 YEAR	07/01/27	6.00%	MTS
2114	FNMA SF 30 YEAR NEWPFN30	07/01/38	7.00%	MTS
2115	UNIVERSITY MED CHARLESTON A SAVRS	05/15/24	6.18%	MTS
2116	FEDERAL FARM CREDIT BANK	01/11/16	4.88%	MTS
2117	UNITED STATES TREASURY BONDS R/MD 8.125 08/15/2019	08/15/19	8.13%	MTS
2118	FICO SERIES D STRIPPED OFF 8.60% 2019	03/26/18	0.00%	MTS
2119	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
2120	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
2121	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
2122	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2021	05/01/21	5.50%	TMS
2123	U S TREASURY NOTE	05/31/12	4.75%	MTS
2124	FNMA SF 30 YEAR	02/01/37	6.00%	MTS
2125	10 IO/20 YEAR AM POOLS	07/01/37	4.50%	MTS
2126	FNMA SF 30 YEAR	09/01/34	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2071	7,124,339	0.19	0.19	1,375,647	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2072	1,325,747	1.03	1.03	1,375,208	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2073	6,965,395	0.19	0.20	1,374,720	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2074	7,684,080	0.18	0.18	1,373,849	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2075	1,336,684	1.02	1.02	1,370,035	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2076	6,791,580	0.20	0.20	1,368,483	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2077	1,418,558	0.96	0.96	1,367,732	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2078	1,766,668	0.77	0.77	1,364,416	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2079	1,328,264	1.02	1.02	1,361,405	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2080	1,395,000	97.38	97.40	1,358,703	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2081	140,769,614	0.01	0.01	1,356,857	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2082	1,322,958	1.02	1.02	1,354,003	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2083	1,014,679	1.31	1.33	1,350,996	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2084	1,350,000	100.00	100.00	1,350,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2085	1,350,000	100.00	100.00	1,350,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2086	1,298,954	1.04	1.04	1,349,933	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2087	6,976,558	0.19	0.19	1,349,039	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2088	1,281,810	1.05	1.05	1,348,188	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2089	6,882,139	0.19	0.20	1,345,351	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2090	3,625,000	0.37	0.37	1,343,224	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2091	1,294,549	1.03	1.04	1,343,080	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2092	1,293,146	1.04	1.04	1,342,888	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2093	1,293,575	1.04	1.04	1,342,339	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2094	6,081,260	0.22	0.22	1,341,044	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2095	5,360,000	25.00	25.00	1,340,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2096	1,294,637	1.03	1.03	1,338,974	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2097	1,324,938	1.01	1.01	1,338,431	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2098	1,333,812	1.00	1.00	1,335,625	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2099	1,257,868	1.06	1.06	1,335,388	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2100	1,335,000	100.00	100.00	1,335,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2101	1,243,000	1.05	1.07	1,331,545	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2102	1,240,586	1.07	1.07	1,327,557	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2103	1,293,358	1.02	1.03	1,326,386	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2104	1,774,917	0.75	0.75	1,324,587	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2105	1,642,375	0.81	0.81	1,324,264	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2106	1,265,382	1.04	1.05	1,322,720	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2107	2,376,000	1.00	1.02	1,318,267	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2108	1,722,092	0.76	0.76	1,316,001	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2109	1,307,000	1.00	1.01	1,315,990	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2110	3,625,000	0.36	0.36	1,314,804	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2111	1,392,857	0.94	0.94	1,311,397	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2112	6,609,778	0.20	0.20	1,309,899	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2113	1,272,633	1.03	1.03	1,308,412	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2114	1,241,028	1.05	1.05	1,306,652	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2115	1,300,000	1.00	1.00	1,305,705	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2116	1,240,000	1.04	1.05	1,302,475	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2117	950,000	1.36	1.37	1,301,830	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2118	1,965,000	0.66	0.66	1,299,361	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2119	1,251,611	1.04	1.04	1,298,923	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2120	1,266,979	1.02	1.02	1,298,590	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2121	1,247,754	1.04	1.04	1,295,305	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2122	1,315,000	98.30	98.32	1,292,893	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2123	1,215,000	1.07	1.09	1,291,841	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2124	1,259,899	1.02	1.02	1,291,334	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2125	1,366,929	0.94	0.94	1,286,985	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2126	1,253,922	1.02	1.03	1,286,775	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2127	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2128	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2129	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2130	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2131	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2132	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2133	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2134	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2135	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2136	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2137	GAM0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
2138	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2139	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2140	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2141	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2142	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2143	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2144	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2145	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
2146	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2147	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2148	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2149	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2150	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2151	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2152	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2153	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2154	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2155	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2156	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2157	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2158	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2159	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2160	GAJO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2161	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2162	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2163	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2164	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2165	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2166	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2167	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2168	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2169	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2170	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2171	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2172	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2173	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2174	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2175	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2176	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2177	G1JR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2178	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2179	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2180	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2181	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2182	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2127	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TKA7		N00988689
2128	LINEAR TRADING AMERICAS	COUPON TRADING	912833KL3	US912833KL36	912833KL3
2129	LINEAR TRADING AMERICAS	AGENCIES	31359YBH9		31359YBH9
2130	LINEAR TRADING AMERICAS	PASSTHRU JV	31406U3V8		N00820812
2131	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394VGH7		31394VGH7
2132	LINEAR TRADING AMERICAS	PASSTHRU JV	3128KXXE6		F00A66977
2133	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396PBT7		31396PBT7
2134	LINEAR TRADING AMERICAS	COUPON TRADING	912833DF4	US912833DF41	912833DF4
2135	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBV61		F00G13137
2136	LINEAR TRADING AMERICAS	PASSTHRU JV	36225B2G2		G00781675
2137	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828JJ0	US912828JJ06	912828JJ0
2138	LINEAR TRADING AMERICAS	PASSTHRU JV	31391GWA0		N00666741
2139	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393D5Y3		31393D5Y3
2140	MUNICIPALS AMERICA	SECONDARY	927790CC7	US927790CC77	30978820
2141	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396Y6F4		31396Y6F4
2142	LINEAR TRADING AMERICAS	PASSTHRU JV	31413YEH0		N00959236
2143	SP AMERICAS-TRADING	PRIME-AMERICAS	3128MTVU9		F00H01527
2144	LINEAR TRADING AMERICAS	PASSTHRU JV	31414KJ84		N00968387
2145	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	9128274V1	US9128274V18	9128274V1
2146	LINEAR TRADING AMERICAS	AGENCIES	3134A4EW0	US3134A4EW03	3134A4EW0
2147	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407VMQ5		N00841967
2148	LINEAR TRADING AMERICAS	PASSTHRU JV	31415UZR1		N00990052
2149	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PG4N0		F00J05329
2150	LINEAR TRADING AMERICAS	AGENCIES	31359YDZ7		31359YDZ7
2151	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQY8		3136FFQY8
2152	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EVN6		I00004221
2153	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SUT7		N00988094
2154	LINEAR TRADING AMERICAS	PASSTHRU JV	31405RJG2		N00796863
2155	LINEAR TRADING AMERICAS	PASSTHRU JV	36200MVP5	US36200MVP57	G00604622
2156	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412TST1		N00934430
2157	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L6YP8		F00A73418
2158	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HKV5	US60416HKV59	3BCFSD00
2159	LINEAR TRADING AMERICAS	PASSTHRU JV	31414RUM5		N00974088
2160	SP AMERICAS-TRADING	PRIME-AMERICAS	36211UJK9		I00523266
2161	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NXZ3		N00257296
2162	LINEAR TRADING AMERICAS	PASSTHRU JV	31414S6Z1		N00975288
2163	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7K93		F00C91220
2164	LINEAR TRADING AMERICAS	PASSTHRU JV	36211JSH1		I00514520
2165	MUNICIPALS AMERICA	SECONDARY	646065RL8	US646065RL81	3BDFYP50
2166	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LCD9		N00254868
2167	LINEAR TRADING AMERICAS	PASSTHRU JV	31302PCA0		F00K30065
2168	LINEAR TRADING AMERICAS	PASSTHRU JV	31403CYT2	US31403CYT25	N00745122
2169	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PHGN5		F00J05605
2170	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SD82		N00987627
2171	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NHW8		N00256845
2172	LINEAR TRADING AMERICAS	AGENCIES	31359YEA1		31359YEA1
2173	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MVEM1		F00H02840
2174	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLPK2		F00J08526
2175	LINEAR TRADING AMERICAS	PASSTHRU JV	31413YEJ6		N00959237
2176	LINEAR TRADING AMERICAS	AGENCIES	880591EA6	US880591EA61	880591EA6
2177	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3133XQ5W8		3133XQ5W8
2178	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ETF6		I00004150
2179	LINEAR TRADING AMERICAS	PASSTHRU JV	3128KWPR8		F00A65832
2180	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397FQQ8		31397FQQ8
2181	LINEAR TRADING AMERICAS	PASSTHRU JV	31302PM92		F00K30384
2182	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRC5		3136FFRC5

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2127	FNMA SF 30 YEAR	09/01/38	7.00%	MTS
2128	TINT 02-15-17	02/15/17	0.00%	MTS
2129	FANNIE MAE INTEREST STRIP	05/15/29	0.00%	MTS
2130	FNMA SF 30 YEAR	04/01/35	6.50%	MTS
2131	FNMA 2005-113 FL FANNIE MAE	01/25/31	0.00%	MTS
2132	GOLD PC 30 YEAR - FHLMC	10/01/37	7.50%	MTS
2133	FNR06-123 DT FANNIE MAE	01/25/37	7.30%	MTS
2134	TINT 02-15-14	02/15/14	0.00%	MTS
2135	GOLD PC 15 YEAR - FHLMC	05/01/23	4.50%	MTS
2136	GNMA SF 30 YEAR	01/15/33	6.50%	MTS
2137	U S TREASURY NOTE	08/31/10	2.38%	MTS
2138	FNMA 15 YEAR	11/01/17	5.00%	MTS
2139	FNR 2003-76 FB FANNIE MAE	08/25/33	2.92%	MTS
2140	VIRGINIA COMWLTH TRANSN BRD G/O FED HWY REIMBURSEMENT ANTICIPATION NOTES R/MD 5.00 10/01/2013	10/01/13	5.00%	TMS
2141	FNR 2008-34 AI FANNIE MAE	11/25/28	6.00%	MTS
2142	FNMA SF 30 YEAR	09/01/37	8.00%	MTS
2143	10 IO/20 YEAR AM POOLS	08/01/36	6.00%	MTS
2144	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
2145	UNITED STATES TREASURY NOTES R/MD 4.75 11/15/2008	11/15/08	4.75%	MTS
2146	FEDERAL HOME LOAN MTG CORP	03/21/11	5.88%	MTS
2147	FNMA SF 30 YEAR	05/01/35	6.50%	MTS
2148	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
2149	GOLD PC 15 YEAR - FHLMC	08/01/22	6.50%	MTS
2150	FANNIE MAE INTEREST STRIP	11/15/29	0.00%	MTS
2151	FNS 383 75 FANNIE MAE	12/25/36	6.50%	MTS
2152	GNMA II-JUMBOS	08/20/38	5.50%	MTS
2153	FNMA ARMS	07/01/38	4.72%	MTS
2154	GAWA - Report Settlement Date balance	11/01/19	5.00%	MTS
2155	GNMA SF 30 YEAR	09/15/33	5.00%	MTS
2156	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
2157	GOLD PC 30 YEAR - FHLMC	02/01/38	6.50%	MTS
2158	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2020	05/01/20	5.50%	TMS
2159	FNMA SF 30 YEAR	02/01/38	7.50%	MTS
2160	GNMA II-JUMBOS	08/20/38	5.50%	MTS
2161	FN40- FNMA 40YR	07/01/48	6.00%	MTS
2162	FNMA 15 YEAR	05/01/23	4.50%	MTS
2163	GOLD PC 20 YEAR - FHLMC	09/01/28	5.00%	MTS
2164	GNMA II-JUMBOS	07/20/38	5.50%	MTS
2165	NEW JERSEY ST EDL FACS AUTH RE REV REF BDS R/MD 5.00 07/01/2023	07/01/23	5.00%	TMS
2166	FNMA SF 30 YEAR	09/01/33	5.00%	MTS
2167	GD40- GOLD 40YR	06/01/47	5.00%	MTS
2168	GAWA - Report Settlement Date balance	09/01/20	5.50%	MTS
2169	GOLD PC 15 YEAR - FHLMC	09/01/22	6.50%	MTS
2170	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
2171	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
2172	FANNIE MAE INTEREST STRIP	05/15/30	0.00%	MTS
2173	10 IO/20 YEAR AM POOLS	09/01/38	7.00%	MTS
2174	GOLD PC 15 YEAR - FHLMC	08/01/23	6.00%	MTS
2175	FNMA SF 30 YEAR	09/01/37	8.50%	MTS
2176	TENNESSEE VALLEY AUTHORITY	07/18/17	5.50%	MTS
2177	FEDERAL HOME LOAN BANK SYSTEM	09/04/09	2.44%	MTS
2178	GNMA II 15YR-JUMBO	06/20/23	4.50%	MTS
2179	GOLD PC 30 YEAR - FHLMC	09/01/37	6.00%	MTS
2180	FHR 3290 OB FREDDIE MAC	03/15/37	0.00%	MTS
2181	GD40- GOLD 40YR	06/01/48	5.50%	MTS
2182	FNS 383 79 FANNIE MAE	08/25/37	7.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2127	1,221,708	1.05	1.05	1,286,310	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2128	1,789,186	0.72	0.72	1,285,427	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2129	3,625,000	0.35	0.35	1,282,799	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2130	1,234,382	1.03	1.03	1,280,434	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2131	1,345,068	0.95	0.95	1,279,079	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2132	1,204,574	1.06	1.06	1,274,716	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2133	1,349,278	0.94	0.94	1,274,351	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2134	1,509,934	0.84	0.84	1,274,312	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2135	1,289,480	0.99	0.99	1,274,272	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2136	1,217,251	1.04	1.05	1,273,630	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2137	4,199,000	1.00	1.00	1,271,739	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2138	1,250,233	1.01	1.01	1,267,138	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2139	1,296,094	0.97	0.98	1,265,214	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2140	1,145,000	110.45	110.45	1,264,618	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2141	12,466,050	0.10	0.10	1,264,607	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2142	1,197,061	1.05	1.06	1,264,379	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2143	1,240,062	1.02	1.02	1,262,186	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2144	1,215,952	1.03	1.04	1,261,536	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2145	3,600,000	1.01	1.02	1,259,069	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2146	1,171,000	1.05	1.07	1,257,484	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2147	1,211,592	1.03	1.04	1,257,013	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2148	2,000,000	1.03	1.04	1,256,758	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2149	1,211,920	1.03	1.03	1,253,424	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2150	3,625,000	0.35	0.35	1,252,248	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2151	6,425,039	0.19	0.19	1,251,837	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2152	1,237,244	1.01	1.01	1,251,586	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2153	1,283,148	0.97	0.98	1,251,174	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2154	0	0.00	0.00	1,248,540	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2155	1,250,412	1.00	1.00	1,248,447	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2156	1,217,372	1.02	1.02	1,247,746	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2157	1,203,883	1.03	1.04	1,247,510	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2158	1,255,000	99.32	99.34	1,246,667	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2159	1,171,212	1.06	1.06	1,240,874	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2160	1,225,864	1.01	1.01	1,240,074	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2161	1,220,200	1.01	1.02	1,239,968	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2162	1,252,226	0.99	0.99	1,239,019	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2163	1,244,163	0.99	1.00	1,239,001	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2164	1,222,476	1.01	1.01	1,236,647	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2165	1,175,000	105.13	105.14	1,235,405	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2166	1,242,785	0.99	0.99	1,234,900	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2167	1,280,607	0.96	0.96	1,234,724	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2168	0	0.00	0.00	1,233,284	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2169	1,191,898	1.03	1.03	1,232,717	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2170	1,182,660	1.03	1.04	1,226,996	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2171	1,180,783	1.03	1.04	1,225,049	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2172	3,625,000	0.34	0.34	1,221,600	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2173	1,159,710	1.04	1.05	1,212,879	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2174	1,177,306	1.03	1.03	1,211,417	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2175	1,142,795	1.05	1.06	1,207,284	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2176	1,088,000	1.10	1.11	1,205,777	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2177	1,200,000	1.00	1.00	1,204,806	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2178	1,209,496	0.99	1.00	1,204,573	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2179	1,173,956	1.02	1.02	1,201,505	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2180	1,499,658	0.80	0.80	1,199,415	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2181	1,204,013	0.99	0.99	1,196,101	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2182	6,413,115	0.18	0.19	1,194,996	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2183	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2184	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2185	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2186	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2187	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2188	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2189	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2190	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2191	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2192	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2193	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2194	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2195	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2196	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2197	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2198	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2199	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2200	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2201	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2202	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2203	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2204	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2205	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2206	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2207	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2208	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2209	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2210	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2211	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2212	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2213	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2214	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2215	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2216	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2217	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2218	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2219	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2220	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2221	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2222	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2223	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2224	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2225	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2226	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2227	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2228	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2229	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2230	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2231	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2232	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2233	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2234	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2235	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2236	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2237	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2238	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2183	LINEAR TRADING AMERICAS	COUPON TRADING	912833LT5	US912833LT52	912833LT5
2184	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HKU7	US60416HKU76	3BCFSD10
2185	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRG6		3136FFRG6
2186	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HWQ6	US31364HWQ63	31364HWQ6
2187	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSY6		3136FFSY6
2188	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31287QFM8		F00C64672
2189	LINEAR TRADING AMERICAS	PASSTHRU JV	36294RAM1		G00657112
2190	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRH4		3136FFRH4
2191	LINEAR TRADING AMERICAS	AGENCIES	3133XCUS0	US3133XCUS05	3133XCUS0
2192	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LPU7	US31371LPU79	N00255235
2193	LINEAR TRADING AMERICAS	PASSTHRU JV	31385W5J4		N00555349
2194	LINEAR TRADING AMERICAS	PASSTHRU JV	31415P5R5		N00985656
2195	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NCZ7		N00929888
2196	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRL5		3136FFRL5
2197	LINEAR TRADING AMERICAS	AGENCIES	3128X33E1	US3128X33E17	3128X33E1
2198	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNX3		3136FFNX3
2199	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLSD5		F00J08616
2200	LINEAR TRADING AMERICAS	PASSTHRU JV	3128E4TW2		F00D97765
2201	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397BQB0		31397BQB0
2202	LINEAR TRADING AMERICAS	AGENCIES	3137EABN8	US3137EABN87	3137EABN8
2203	MUNICIPALS AMERICA	PROPRIETARY	684907JW9	US684907JW99	27222910
2204	LINEAR TRADING AMERICAS	PASSTHRU JV	31410FSG1		N00888019
2205	LINEAR TRADING AMERICAS	PASSTHRU JV	31411Y3J0		N00918901
2206	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NU52		N00257204
2207	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36295KFY4		G00672583
2208	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KDU5		N00889415
2209	LINEAR TRADING AMERICAS	AGENCIES	31364FQN4	US31364FQN41	31364FQN4
2210	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NVV4		N00257228
2211	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415BH69		N00981853
2212	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRV3		3136FFRV3
2213	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31376KSC1		N00357915
2214	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LSC4		31397LSC4
2215	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414YDX5		N00979918
2216	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HKT0	US60416HKT04	3BCFSD20
2217	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36295RV70		G00678438
2218	SP AMERICAS-TRADING	PRIME-AMERICAS	31393X7E1		31393X7E1
2219	LINEAR TRADING AMERICAS	PASSTHRU JV	31371K7E5	US31371K7E54	N00254793
2220	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397CXS3	US31397CXS33	31397CXS3
2221	LINEAR TRADING AMERICAS	PASSTHRU JV	36225BNR5		G00781300
2222	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SBY7		N00987555
2223	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411VSA8		N00915913
2224	LINEAR TRADING AMERICAS	PASSTHRU JV	31302PLQ5		F00K30335
2225	LINEAR TRADING AMERICAS	PASSTHRU JV	36211JR82		I00514511
2226	MUNICIPALS AMERICA	SECONDARY	915137XK4	US915137XK46	33493560
2227	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQJ7		N00990657
2228	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMFN8		F00G18172
2229	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRT8		3136FFRT8
2230	MUNICIPALS AMERICA	SECONDARY	6041288H4	US6041288H42	3BDSXN70
2231	LINEAR TRADING AMERICAS	PASSTHRU JV	312928BT0		F00A81850
2232	LINEAR TRADING AMERICAS	COUPON TRADING	912833JZ4	US912833JZ41	912833JZ4
2233	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128PLBQ4		F00J08147
2234	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SJE3		N00987761
2235	LINEAR TRADING AMERICAS	PASSTHRU JV	36296FJX2		G00689778
2236	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393PAR5	US31393PAR55	31393PAR5
2237	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412EM86		N00922983
2238	MUNICIPALS AMERICA	SECONDARY	6461355J8	US6461355J89	37370710

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2183	TINT 11-15-24	11/15/24	0.00%	MTS
2184	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2019	05/01/19	5.50%	TMS
2185	FNS 383 83 FANNIE MAE	08/25/37	7.00%	MTS
2186	FANNIE MAE STRIPS CMO/SER 231-IO-STRP I/0 R/MD 7.50 07/01/2023	07/25/23	7.50%	MTS
2187	FNS 386 21 FANNIE MAE	12/25/37	7.00%	MTS
2188	GOLD PC 30YR - FHLMC WAM	03/01/32	6.50%	MTS
2189	GNMA SF 30 YEAR	11/15/36	7.50%	MTS
2190	FNS 383 84 FANNIE MAE	09/25/37	7.00%	MTS
2191	FEDERAL HOME LOAN BANK SYSTEM	09/11/15	4.75%	MTS
2192	FNMA 10 YEAR	05/01/14	4.00%	MTS
2193	FNMA 15 YEAR	03/01/18	5.50%	MTS
2194	FNMA SF 30 YEAR	06/01/38	6.00%	MTS
2195	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
2196	FNS 383 87 FANNIE MAE	08/25/37	7.50%	MTS
2197	FREDDIE MAC	01/26/15	5.05%	MTS
2198	FNS 383 26 FANNIE MAE	07/25/37	5.50%	MTS
2199	GOLD PC 15 YEAR - FHLMC	09/01/23	5.50%	MTS
2200	GOLD PC 20 YEAR - FHLMC	05/01/28	5.50%	MTS
2201	FHR 3230 UO FREDDIE MAC	10/15/36	0.00%	MTS
2202	FREDDIE MAC	06/29/11	3.88%	MTS
2203	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER TRS-SER L46J-REG D	09/01/32	3.95%	TMS
2204	FNMA 15 YEAR	10/01/21	5.50%	MTS
2205	FNMA 15 YEAR	04/01/22	5.50%	MTS
2206	FNMA 20 YEAR	05/01/28	5.50%	MTS
2207	LOW LOAN GNMA SF 30 YEAR	01/15/38	6.50%	MTS
2208	FNMA SF 30 YEAR	05/01/37	6.00%	MTS
2209	FEDERAL NATIONAL MTG ASSN-MTN	01/28/28	6.15%	MTS
2210	10 IO/20YEAR AM POOLS	04/01/38	4.50%	MTS
2211	10 IO/20YEAR AM POOLS	06/01/38	7.00%	MTS
2212	FNS 383 96 FANNIE MAE	08/25/22	5.50%	MTS
2213	FNMA 15 YEAR	06/01/20	5.00%	MTS
2214	FNR08-46 LI FANNIE MAE	06/25/38	6.00%	MTS
2215	FNMA 30YR (LOW LOANS)	05/01/38	7.00%	MTS
2216	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2018	05/01/18	5.50%	TMS
2217	GNMA PUERTO RICO 30 YEAR	04/15/38	7.00%	MTS
2218	FNGT 2004-T2 1PO FANNIE MAE	11/25/43	0.00%	MTS
2219	FNMA SF 30 YEAR	07/01/33	5.00%	MTS
2220	FHR 3258 WE FREDDIE MAC	11/15/36	5.50%	MTS
2221	GNMA SF 30 YEAR	06/15/31	7.00%	MTS
2222	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
2223	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
2224	GD40- GOLD 40YR	02/01/48	5.50%	MTS
2225	GNMA II-JUMBOS	07/20/38	5.00%	MTS
2226	UNIVERSITY TEX UNIV REVS FING-SYS-SER D R/MD 5.00 08/15/2034	08/15/34	5.00%	TMS
2227	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
2228	GOLD PC 15 YEAR - FHLMC	03/01/22	5.50%	MTS
2229	FNS 383 94 FANNIE MAE	08/25/22	5.50%	MTS
2230	MINNESOTA ST GO BDS GO R/MD 5.00 11/01/2023	11/01/23	5.00%	TMS
2231	GOLD PC 30 YEAR - FHLMC	09/01/38	6.00%	MTS
2232	TINT 11-15-12	11/15/12	0.00%	MTS
2233	FHLMC GOLD -SEASONED 15 YR	05/01/21	5.00%	MTS
2234	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
2235	GNMA-15YR MATURITY	08/15/23	5.50%	MTS
2236	FHR 2604 UT FREDDIE MAC	04/15/33	5.00%	MTS
2237	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
2238	NEW JERSEY ST TRANSN TR FD AUTH TRANSN SYS-SER B R/MD 5.25 12/15/2015	12/15/15	5.25%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2183	2,453,585	0.49	0.49	1,193,649	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2184	1,185,000	100.47	100.49	1,190,813	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2185	6,428,603	0.18	0.19	1,190,770	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2186	5,080,161	0.23	0.23	1,190,729	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2187	6,898,947	0.17	0.17	1,187,591	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2188	1,134,529	1.04	1.05	1,186,988	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2189	1,114,239	1.06	1.06	1,185,736	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2190	6,331,699	0.18	0.19	1,185,300	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2191	1,135,000	1.04	1.04	1,183,466	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2192	1,208,655	0.98	0.98	1,183,340	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2193	1,149,933	1.02	1.03	1,180,782	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2194	1,152,038	1.02	1.02	1,180,782	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2195	1,133,669	1.04	1.04	1,176,872	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2196	6,933,137	0.17	0.17	1,171,747	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2197	1,100,000	1.06	1.06	1,171,458	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2198	5,732,381	0.20	0.20	1,168,930	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2199	1,152,193	1.02	1.02	1,168,141	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2200	1,150,435	1.01	1.01	1,166,737	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2201	1,498,872	0.78	0.78	1,166,140	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2202	1,132,000	1.02	1.03	1,165,841	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2203	1,165,000	100.00	100.00	1,165,017	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2204	1,141,629	1.02	1.02	1,164,495	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2205	1,140,364	1.02	1.02	1,162,849	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2206	1,141,932	1.01	1.01	1,158,827	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2207	1,114,442	1.04	1.04	1,158,180	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2208	1,125,994	1.02	1.03	1,155,826	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2209	974,000	1.18	1.19	1,155,389	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2210	1,232,181	0.94	0.94	1,154,727	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2211	1,104,911	1.04	1.04	1,153,669	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2212	8,361,861	0.14	0.14	1,148,855	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2213	1,128,727	1.01	1.02	1,146,618	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2214	4,921,494	0.23	0.23	1,146,601	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2215	1,079,108	1.06	1.06	1,145,612	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2216	1,125,000	101.64	101.66	1,143,680	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2217	1,073,215	1.06	1.06	1,142,878	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2218	1,430,380	0.80	0.80	1,142,363	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2219	1,144,946	0.99	0.99	1,137,682	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2220	1,278,000	0.88	0.89	1,133,115	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2221	1,072,795	1.05	1.05	1,132,492	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2222	1,090,146	1.04	1.04	1,131,355	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2223	1,102,323	1.02	1.02	1,129,827	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2224	1,134,831	0.99	0.99	1,127,373	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2225	1,135,263	0.99	0.99	1,126,029	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2226	1,025,000	109.85	109.85	1,125,996	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2227	1,114,008	1.01	1.01	1,125,703	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2228	1,101,738	1.02	1.02	1,121,869	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2229	7,705,764	0.14	0.15	1,119,677	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2230	1,060,000	105.55	105.56	1,118,740	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2231	1,092,531	1.02	1.02	1,118,168	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2232	10,759,338	0.89	0.89	1,117,534	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2233	1,103,066	1.01	1.01	1,116,371	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2234	1,075,507	1.04	1.04	1,116,162	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2235	1,084,455	1.03	1.03	1,115,877	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2236	1,229,266	0.91	0.91	1,115,436	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2237	1,086,971	1.02	1.02	1,114,092	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2238	1,000,000	111.38	111.39	1,113,944	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2239	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2240	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2241	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2242	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2243	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2244	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2245	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2246	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2247	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2248	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2249	GMGN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2250	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2251	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2252	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2253	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2254	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2255	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2256	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2257	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2258	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2259	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2260	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2261	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2262	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2263	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2264	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
2265	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2266	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2267	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2268	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2269	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2270	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
2271	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2272	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2273	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2274	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2275	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2276	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2277	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2278	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2279	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2280	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2281	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2282	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2283	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2284	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2285	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2286	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2287	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2288	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
2289	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2290	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2291	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2292	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2293	G1GJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2294	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
2239	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LB24		31397LB24
2240	LINEAR TRADING AMERICAS	COUPON TRADING	912810ES3	US912810ES34	912810ES3
2241	MUNICIPALS AMERICA	SECONDARY	696543HC4	US696543HC40	3BDGDF60
2242	LINEAR TRADING AMERICAS	AGENCIES	31331L6T0	US31331L6T01	31331L6T0
2243	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFST7		3136FFST7
2244	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFMX4		3136FFMX4
2245	LINEAR TRADING AMERICAS	COUPON TRADING	912810FM5	US912810FM54	912810FM5
2246	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397T4U3		31397T4U3
2247	LINEAR TRADING AMERICAS	PASSTHRU JV	36212D4W6		G00531037
2248	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MJCK4	US3128MJCK40	F00G08073
2249	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	003450BN2	US003450BN27	003450BN2
2250	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	89602NBL7	US89602NBL73	39914870
2251	MUNICIPALS AMERICA	SHORT TERM	658289VE0	US658289VE06	30847590
2252	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VQK4		N00990658
2253	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFTA7		3136FFTA7
2254	SP AMERICAS-TRADING	PRIME-AMERICAS	31393LFK4	US31393LFK44	31393LFK4
2255	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405E6W0	US31405E6W03	N00787585
2256	LINEAR TRADING AMERICAS	PASSTHRU JV	3128CUHQ2		F00G30239
2257	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NKV6		N00256908
2258	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WB23		N00899257
2259	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HKS2	US60416HKS21	3BCFSD30
2260	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375JQ81		38375JQ81
2261	SP AMERICAS-TRADING	HOUSE-RISK	31359RUQ3		31359RUQ3
2262	LINEAR TRADING AMERICAS	PASSTHRU JV	36212D2Q1		G00530983
2263	LINEAR TRADING AMERICAS	PASSTHRU JV	31288LS85		F00P50543
2264	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JJ0	US912828JJ06	912828JJ0
2265	LINEAR TRADING AMERICAS	PASSTHRU JV	3128E4JE3		F00D97461
2266	LINEAR TRADING AMERICAS	PASSTHRU JV	36296KMD1		G00693456
2267	LINEAR TRADING AMERICAS	AGENCIES	76116EBZ2	US76116EBZ25	76116EBZ2
2268	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TSX2		N00934434
2269	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394BMK7		31394BMK7
2270	CDO AMERICAS	CDO LIQUID ARB US	912828GQ7		912828GQ7
2271	LINEAR TRADING AMERICAS	PASSTHRU JV	31302PNL4		F00K30395
2272	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397ABE2		31397ABE2
2273	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L6LN7		F00A73033
2274	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371M5N3	US31371M5N36	N00256553
2275	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRB7		3136FFRB7
2276	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415QM60		N00986081
2277	LINEAR TRADING AMERICAS	PASSTHRU JV	36296N3M6		G00696604
2278	LINEAR TRADING AMERICAS	AGENCIES	31771JKP4	US31771JKP48	31771JKP4
2279	LINEAR TRADING AMERICAS	PASSTHRU JV	31414CR26		N00962305
2280	LINEAR TRADING AMERICAS	AGENCIES	31359MW41	US31359MW416	31359MW41
2281	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397KCH2		31397KCH2
2282	SP AMERICAS-TRADING	HOUSE-RISK	31358NQF2	US31358NQF23	31358NQF2
2283	LINEAR TRADING AMERICAS	AGENCIES	31331SUM3	US31331SUM33	31331SUM3
2284	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414GYA1		N00966105
2285	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412AF58		N00919188
2286	LINEAR TRADING AMERICAS	PASSTHRU JV	31408FTH2		N00850252
2287	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N4S1		N00257433
2288	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JD3	US912828JD36	912828JD3
2289	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQE2		3136FFQE2
2290	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCT30	US3136FCT306	3136FCT30
2291	MUNICIPALS AMERICA	SHORT TERM	59259NWB5	US59259NWB53	3BDRNY20
2292	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRA9		3136FFRA9
2293	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NZT5		N00257354
2294	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409XBL2		N00881243

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2239	FNR08-53 DO FANNIE MAE	07/25/38	0.00%	MTS
2240	UNITED STATES TREASURY BONDS R/MD 7.50 11/15/2024	11/15/24	7.50%	MTS
2241	PALM BEACH CNTY FLA PUB IMPT R PUB IMPT REV R/MD 5.00 12/01/2026	12/01/26	5.00%	TMS
2242	FEDERAL FARM CREDIT BANK	08/14/17	5.62%	MTS
2243	FNS 386 16 FANNIE MAE	11/25/37	6.50%	MTS
2244	FNS 383 2 FANNIE MAE	10/25/37	5.00%	MTS
2245	U.S. TREASURY BOND	05/15/30	6.25%	MTS
2246	FHR-3424 OK FREDDIE MAC	05/15/38	0.00%	MTS
2247	GNMA SF 30 YEAR	07/15/32	6.50%	MTS
2248	GOLD PC 30YR - FHLMC WAM	08/01/35	5.50%	MTS
2249	ABILENE TEX HEALTH FACILITY DEV CORP TAXABLE D-SAVRS	09/22/25	4.35%	MTS
2250	TRIBOROUGH BRDG & TNL ATH M1J-REG D	11/15/10	9.60%	TMS
2251	NORTH CAROLINA ST UNIV N C RALEIGH REV-CENTENNIAL CAMPUS -SER A VAR RATE R/MD 2.15 12/15/2019	12/15/19	2.15%	TMS
2252	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
2253	FNS 386 23 FANNIE MAE	12/25/37	7.00%	MTS
2254	FSPC T-54 2A FHLMC STRUCTURED PASS THROUGH	02/25/43	6.50%	MTS
2255	FNMA-GUAR MTG PASS THRU-30YR	07/01/34	6.50%	MTS
2256	GOLD PC 20 YEAR - FHLMC	08/01/21	7.00%	MTS
2257	FNMA SF 30 YEAR	09/01/37	7.50%	MTS
2258	FNMA 15 YEAR	04/01/22	5.50%	MTS
2259	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2017	05/01/17	5.50%	TMS
2260	GNR07-31 BO GOVT NATIONAL MORTGAGE (GNMA)	06/01/37	0.00%	MTS
2261	FNR 97-091 91-SK CMO SER 97-91FEDERAL NATIONAL MTGE ASSOC	10/25/23	7.50%	MTS
2262	GNMA SF 30 YEAR	06/15/31	6.50%	MTS
2263	GOLD PC 30YR-FHLMC (PRE-PAY)	04/01/37	6.50%	MTS
2264	U S TREASURY NOTE	08/31/10	2.38%	MTS
2265	GOLD PC 20 YEAR - FHLMC	11/01/27	6.00%	MTS
2266	GNMA SF 30 YEAR	06/15/38	5.00%	MTS
2267	RESOLUTION FDG CORP FED CPN STRIPS SER-A-INT PMT ON 8.125% 2019 ZERO CPN R/MD0000 10/15/2013	10/15/13	0.00%	MTS
2268	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
2269	FNR 2004-89 SM FANNIE MAE	12/25/24	11.08%	MTS
2270	U S TREASURY NOTE	04/30/12	4.50%	MTS
2271	GD40- GOLD 40YR	08/01/48	5.50%	MTS
2272	FHR 3202 HK FREDDIE MAC	09/01/31	8.10%	MTS
2273	GOLD PC 25 YEAR - FHLMC	01/01/33	5.00%	MTS
2274	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
2275	FNS 383 78 FANNIE MAE	05/25/37	6.50%	MTS
2276	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
2277	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
2278	FINANCING CORP FEDL CPN FICO STRIPS SER C-ZERO CPN INT PMT ON 9.80% 2017 R/MD0000 05/30/2011	05/30/11	0.00%	MTS
2279	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
2280	FEDERAL NATIONAL MORTGAGE ASSO	09/15/16	5.25%	MTS
2281	FHR 3355 EO FREDDIE MAC	09/01/37	0.00%	MTS
2282	FN R G92-31 31-HH 8.0% COUPON COMPOUNDS MONTHLY -CAB BONDS	06/25/22	0.00%	MTS
2283	FEDERAL FARM CREDIT BANK	04/15/15	4.90%	MTS
2284	HIGH LOAN FANNIE MAE 30 YR	11/01/37	7.00%	MTS
2285	FNMA SF 30 YEAR	06/01/37	6.00%	MTS
2286	FNMA SF 30 YEAR	12/01/35	6.00%	MTS
2287	FNMA 15 YEAR	09/01/23	5.00%	MTS
2288	U S TREASURY NOTE	06/30/13	3.38%	MTS
2289	FNS 383 57 FANNIE MAE	06/25/37	6.00%	MTS
2290	FNR-372 2 FANNIE MAE	10/25/36	0.00%	MTS
2291	METROPOLITAN TRANSPORTATION AUTH DEDICATED TAX FUND VAR RATE REFUNDING BONDS SER 08B-1R/MD 1.75 11/01/2034	11/01/34	1.75%	TMS
2292	FNS 383 77 FANNIE MAE	05/25/37	6.50%	MTS
2293	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
2294	FNMA SF 30YR-(PUERTO RICO)	11/01/30	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2239	1,736,131	0.64	0.64	1,113,384	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2240	810,000	1.38	1.40	1,113,087	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2241	1,090,000	102.08	102.10	1,112,877	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2242	1,000,000	1.11	1.11	1,112,449	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2243	6,922,499	0.16	0.16	1,111,574	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2244	5,113,617	0.22	0.22	1,109,586	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2245	879,000	1.26	1.28	1,108,706	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2246	1,511,808	0.73	0.73	1,107,082	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2247	1,055,985	1.04	1.05	1,104,895	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2248	1,092,578	1.01	1.01	1,104,346	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2249	1,100,000	1.00	1.00	1,101,595	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2250	1,100,000	100.00	100.00	1,100,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2251	1,100,000	100.00	100.00	1,100,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2252	1,086,623	1.01	1.01	1,098,031	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2253	6,772,675	0.16	0.16	1,097,701	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2254	1,062,266	1.03	1.03	1,096,730	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2255	1,051,435	1.04	1.04	1,096,109	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2256	1,041,303	1.05	1.05	1,095,226	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2257	1,032,742	1.06	1.06	1,094,168	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2258	1,072,698	1.02	1.02	1,094,013	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2259	1,065,000	102.69	102.71	1,093,824	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2260	1,413,624	0.77	0.77	1,090,883	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2261	4,328,574	0.25	0.25	1,090,783	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2262	1,042,448	1.04	1.05	1,090,731	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2263	1,056,524	1.03	1.03	1,090,659	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2264	3,600,000	1.00	1.00	1,090,321	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2265	1,061,232	1.02	1.03	1,090,074	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2266	1,090,707	1.00	1.00	1,090,054	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2267	1,281,000	0.85	0.85	1,087,934	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2268	1,047,608	1.03	1.04	1,086,881	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2269	1,140,566	0.95	0.95	1,086,042	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2270	5,000,000	1.06	1.08	1,084,137	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2271	1,086,609	0.99	0.99	1,079,468	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2272	971,642	1.09	1.11	1,079,254	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2273	1,088,652	0.99	0.99	1,077,884	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2274	1,048,682	1.02	1.02	1,074,847	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2275	5,521,104	0.19	0.19	1,073,784	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2276	1,034,392	1.04	1.04	1,073,494	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2277	1,055,942	1.01	1.02	1,072,513	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2278	1,150,000	0.93	0.93	1,072,216	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2279	1,033,100	1.03	1.04	1,071,830	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2280	1,477,000	1.08	1.10	1,071,517	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2281	1,486,333	0.72	0.72	1,069,718	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2282	1,065,636	1.00	1.00	1,065,636	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2283	1,000,000	1.04	1.06	1,062,839	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2284	1,007,668	1.05	1.05	1,062,684	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2285	1,034,921	1.02	1.02	1,060,743	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2286	1,030,542	1.02	1.03	1,056,657	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2287	1,047,303	1.01	1.01	1,054,721	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2288	2,005,000	1.02	1.03	1,054,382	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2289	5,569,017	0.19	0.19	1,054,168	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2290	4,845,968	0.22	0.22	1,053,237	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2291	1,050,000	100.00	100.00	1,050,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2292	5,395,011	0.19	0.19	1,049,884	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2293	1,024,099	1.02	1.02	1,049,651	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2294	1,000,919	1.04	1.05	1,048,451	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	A	B	C	D	E	F
2295	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2296	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2297	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2298	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2299	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2300	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2301	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2302	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2303	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2304	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2305	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2306	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2307	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2308	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2309	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2310	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2311	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2312	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2313	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2314	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2315	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2316	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2317	93161370	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2318	93161370	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2319	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2320	93113062	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2321	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2322	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2323	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2324	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2325	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2326	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2327	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2328	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2329	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2330	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2331	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2332	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2333	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2334	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2335	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2336	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2337	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2338	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2339	GAD3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2340	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2341	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2342	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2343	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2344	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2345	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2346	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2347	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2348	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2349	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2350	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
2295	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403WJU2		N00759975
2296	LINEAR TRADING AMERICAS	COUPON TRADING	912828FN5	US912828FN53	912828FN5
2297	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSW0		3136FFSW0
2298	SP AMERICAS-TRADING	PRIME-AMERICAS	31413YE49		N00959255
2299	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SUU4		N00988095
2300	LINEAR TRADING AMERICAS	COUPON TRADING	912833KW9	US912833KW90	912833KW9
2301	LINEAR TRADING AMERICAS	PASSTHRU JV	31407HH74		N00831054
2302	LINEAR TRADING AMERICAS	PASSTHRU JV	36296MLW6		G00695241
2303	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HKR4	US60416HKR48	3BCFSD50
2304	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36295JKW5		G00671809
2305	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MZW1		N00929657
2306	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415MRE7		N00984385
2307	LINEAR TRADING AMERICAS	AGENCIES	3133X9PS3	US3133X9PS39	3133X9PS3
2308	LINEAR TRADING AMERICAS	PASSTHRU JV	36290V5S9		I00619257
2309	LINEAR TRADING AMERICAS	PASSTHRU JV	31408FXX2		N00850394
2310	LINEAR TRADING AMERICAS	PASSTHRU JV	31409TU71		N00878206
2311	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KLL6		N00889631
2312	LINEAR TRADING AMERICAS	PASSTHRU JV	31413CFD6		N00941264
2313	LINEAR TRADING AMERICAS	PASSTHRU JV	31411CE72		N00903858
2314	LINEAR TRADING AMERICAS	PASSTHRU JV	31414YCZ1		N00979888
2315	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415S7M8		N00988400
2316	LINEAR TRADING AMERICAS	PASSTHRU JV	31413VTW7		N00956965
2317	MUNICIPALS AMERICA	SECONDARY	64970KV20	US64970KV200	33471840
2318	MUNICIPALS AMERICA	SECONDARY	676295CR7	US676295CR73	3BCLPX00
2319	LINEAR TRADING AMERICAS	PASSTHRU JV	31410PGF4		N00893098
2320	MUNICIPALS AMERICA	SECONDARY	64966HAC4	US64966HAC43	3BDTHJ60
2321	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31297LCH1		F00A30972
2322	LINEAR TRADING AMERICAS	COUPON TRADING	912833KM1	US912833KM19	912833KM1
2323	LINEAR TRADING AMERICAS	PASSTHRU JV	31414UAP3		N00976214
2324	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415L4N4		N00983829
2325	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3133MTRK6	US3133MTRK69	3133MTRK6
2326	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414TST9		N00975830
2327	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410KH64		N00889553
2328	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413B3D1		N00940996
2329	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413HMD7		N00945956
2330	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413N7K5		N00950998
2331	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414EFX7		N00963782
2332	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414P5A3		N00972541
2333	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414TCN9		N00975377
2334	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410ELC0		N00886923
2335	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L0XT4		F00A68790
2336	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQS1		3136FFQS1
2337	LINEAR TRADING AMERICAS	PASSTHRU JV	31413LLL1	US31413LLL17	N00948631
2338	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393QWJ7	US31393QWJ74	31393QWJ7
2339	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3133XAU39		3133XAU39
2340	SP AMERICAS-TRADING	PRIME-AMERICAS	31396XVL5		31396XVL5
2341	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSZ3		3136FFSZ3
2342	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ETM1		I00004156
2343	LINEAR TRADING AMERICAS	PASSTHRU JV	36296N2W5		G00696589
2344	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PK7B4		F00J08090
2345	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403XPV1		N00761036
2346	SP AMERICAS-TRADING	PRIME-AMERICAS	31413YDS7		N00959213
2347	LINEAR TRADING AMERICAS	PASSTHRU JV	31414MFG6		N00970067
2348	LINEAR TRADING AMERICAS	PASSTHRU JV	31414QAA5		N00972601
2349	LINEAR TRADING AMERICAS	PASSTHRU JV	31414S6D0		N00975268
2350	SP AMERICAS-TRADING	PRIME-AMERICAS	31396XVS0		31396XVS0

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2295	FNMA 15 YEAR	01/01/19	4.50%	MTS
2296	U S TREASURY NOTE	07/31/11	4.88%	MTS
2297	FNS 386 19 FANNIE MAE	02/25/38	6.50%	MTS
2298	10 IO/20YEAR AM POOLS	08/01/37	5.50%	MTS
2299	G1F1 - Report Settlement Date balance	07/01/38	4.63%	MTS
2300	TINT 08-15-19	08/15/19	0.00%	MTS
2301	FNMA 15 YEAR	10/01/20	5.00%	MTS
2302	GNMA SF 30 YEAR	08/15/38	7.00%	MTS
2303	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2016	05/01/16	5.50%	TMS
2304	LOW LOAN GNMA SF 30 YEAR	06/15/37	6.50%	MTS
2305	FNMA 20 YEAR	06/01/28	5.50%	MTS
2306	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
2307	FEDERAL HOME LOAN BANK SYSTEM	11/15/11	4.25%	MTS
2308	GNMA II-CUSTOM	11/20/34	6.50%	MTS
2309	FNMA SF 30 YEAR	01/01/36	6.50%	MTS
2310	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
2311	FNMA SF 30 YEAR	05/01/38	6.50%	MTS
2312	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
2313	FNMA SF 30 YEAR	10/01/36	6.50%	MTS
2314	FNMA SF 30 YEAR	05/01/38	6.50%	MTS
2315	FNMA SF 30 YEAR NEWPFN30	09/01/38	6.50%	MTS
2316	FNMA SF 30 YEAR	12/01/37	6.50%	MTS
2317	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS SER B R/MD 5.00 06/15/2036	06/15/36	5.00%	TMS
2318	OGDEN CITY UTAH SCH DIST GO SCH BLDG BDS 2006 GO R/MD 4.125 06/15/2010	06/15/10	4.13%	TMS
2319	FNMA SF 30 YEAR	10/01/36	6.50%	MTS
2320	THE CITY OF NEW YORK GENERAL OBLIGATION BND FISCAL 09 SER BTAX-EXEMPT BND SUBSER B-1 R/MD 4.00 09/01/2010	09/01/10	4.00%	TMS
2321	GOLD PC 30YR - FHLMC WAM	01/01/35	6.50%	MTS
2322	TINT 5-15-17	05/15/17	0.00%	MTS
2323	FNMA 15 YEAR	06/01/23	4.50%	MTS
2324	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
2325	FEDERAL HOME LOAN BANK SYSTEM	11/13/09	4.00%	MTS
2326	FNMA SF 30 YEAR	03/01/38	6.00%	MTS
2327	FNMA SF 30 YEAR	06/01/38	6.00%	MTS
2328	FNMA SF 30 YEAR	06/01/37	6.00%	MTS
2329	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
2330	FNMA SF 30 YEAR	11/01/37	6.00%	MTS
2331	FNMA SF 30 YEAR	06/01/38	6.00%	MTS
2332	FNMA SF 30 YEAR	02/01/38	6.00%	MTS
2333	FNMA SF 30 YEAR	06/01/38	6.00%	MTS
2334	FNMA SF 30 YEAR	09/01/36	6.00%	MTS
2335	GOLD PC 30 YEAR - FHLMC	08/01/37	6.00%	MTS
2336	FNS 383 69 FANNIE MAE	10/25/37	6.50%	MTS
2337	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
2338	FHR 2610 AD FREDDIE MAC	05/15/33	5.25%	MTS
2339	FEDERAL HOME LOAN BANK SYSTEM	03/16/20	4.93%	MTS
2340	FNW 2007-W8 IO-1 FANNIE MAE	09/25/37	6.00%	MTS
2341	FNS 386 22 FANNIE MAE	01/25/38	7.00%	MTS
2342	GNMA II-JUMBOS	06/20/38	5.50%	MTS
2343	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
2344	GOLD PC 15 YEAR - FHLMC	06/01/23	5.50%	MTS
2345	FNMA 15 YEAR	01/01/19	4.50%	MTS
2346	10 IO/20YEAR AM POOLS	06/01/37	6.50%	MTS
2347	FNMA SF 30 YEAR	03/01/38	7.50%	MTS
2348	FNMA SF 30 YEAR	04/01/38	5.50%	MTS
2349	FNMA SF 30 YEAR	05/01/38	5.50%	MTS
2350	FNW 2007-W8 IO-2 FANNIE MAE	09/25/37	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2295	1,046,592	1.00	1.00	1,048,015	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2296	974,000	1.07	1.08	1,047,159	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2297	6,568,556	0.16	0.16	1,046,534	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2298	1,045,210	1.00	1.00	1,045,731	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2299	0	0.00	0.00	1,045,136	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2300	1,654,503	0.63	0.63	1,044,761	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2301	1,037,133	1.01	1.01	1,044,679	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2302	990,803	1.05	1.05	1,044,588	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2303	1,010,000	103.39	103.41	1,044,412	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2304	1,004,604	1.04	1.04	1,044,032	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2305	1,024,748	1.01	1.01	1,039,910	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2306	1,002,321	1.03	1.04	1,039,897	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2307	1,000,000	1.03	1.04	1,039,170	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2308	1,001,385	1.03	1.04	1,038,338	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2309	1,000,465	1.03	1.03	1,037,790	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2310	1,000,000	1.03	1.04	1,037,488	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2311	1,000,000	1.03	1.04	1,037,488	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2312	1,000,000	1.03	1.04	1,037,488	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2313	999,901	1.03	1.04	1,037,386	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2314	999,901	1.03	1.04	1,037,386	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2315	999,215	1.04	1.04	1,036,987	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2316	997,723	1.03	1.04	1,035,126	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2317	1,020,000	101.38	101.40	1,034,243	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2318	1,000,000	103.38	103.39	1,033,887	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2319	995,957	1.03	1.04	1,033,294	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2320	1,000,000	103.27	103.27	1,032,680	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2321	983,537	1.04	1.05	1,029,014	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2322	1,447,206	0.71	0.71	1,028,788	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2323	1,039,055	0.99	0.99	1,028,096	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2324	990,296	1.04	1.04	1,027,731	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2325	1,000,000	1.01	1.03	1,027,516	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2326	1,000,003	1.02	1.02	1,024,953	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2327	1,000,001	1.02	1.02	1,024,951	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2328	1,000,001	1.02	1.02	1,024,951	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2329	999,999	1.02	1.02	1,024,950	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2330	1,000,000	1.02	1.02	1,024,950	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2331	1,000,000	1.02	1.02	1,024,950	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2332	999,999	1.02	1.02	1,024,950	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2333	999,999	1.02	1.02	1,024,950	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2334	999,900	1.02	1.02	1,024,848	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2335	998,034	1.02	1.02	1,021,454	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2336	5,050,106	0.20	0.20	1,020,550	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2337	995,408	1.02	1.02	1,020,244	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2338	1,068,130	0.95	0.95	1,018,235	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2339	1,000,000	0.99	1.02	1,017,799	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2340	6,891,842	0.15	0.15	1,016,744	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2341	6,099,115	0.16	0.17	1,016,611	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2342	1,008,635	1.01	1.01	1,015,954	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2343	1,000,008	1.01	1.02	1,015,701	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2344	996,591	1.02	1.02	1,014,800	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2345	1,011,635	1.00	1.00	1,013,010	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2346	977,928	1.03	1.03	1,012,144	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2347	954,214	1.06	1.06	1,010,970	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2348	1,000,001	1.01	1.01	1,010,499	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2349	1,000,000	1.01	1.01	1,010,498	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2350	5,101,145	0.20	0.20	1,009,527	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2351	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2352	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2353	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2354	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2355	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2356	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2357	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2358	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2359	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2360	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2361	G116	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2362	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2363	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2364	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2365	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2366	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2367	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2368	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2369	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2370	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2371	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2372	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2373	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2374	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2375	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2376	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2377	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2378	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2379	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2380	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2381	93161370	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2382	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2383	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2384	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2385	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2386	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2387	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2388	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2389	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2390	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2391	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2392	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2393	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2394	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2395	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2396	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2397	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2398	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2399	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2400	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2401	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2402	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2403	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2404	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2405	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2406	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2351	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TSY0		N00934435
2352	LINEAR TRADING AMERICAS	PASSTHRU JV	31414DVN3		N00963321
2353	LINEAR TRADING AMERICAS	PASSTHRU JV	36295WJ73		G00682586
2354	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	373109BJ5	US373109BJ58	373109BJ5
2355	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MS81		N00256243
2356	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NS55		N00257140
2357	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLSL7		F00J08623
2358	LINEAR TRADING AMERICAS	PASSTHRU JV	31413YHL8		N00959335
2359	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184EE3	US525184EE38	3BBDHZ80
2360	LINEAR TRADING AMERICAS	PASSTHRU JV	36294VRC6		G00661183
2361	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	313384M30	US313384M309	313384M30
2362	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSG5		3136FFSG5
2363	SP AMERICAS-TRADING	PRIME-AMERICAS	31392CS96		31392CS96
2364	MUNICIPALS AMERICA	SECONDARY	154686BK4	US154686BK43	33147200
2365	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MUAF2		F00H01806
2366	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNW5		3136FFNW5
2367	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HKQ6	US60416HKQ64	3BCFSD60
2368	LINEAR TRADING AMERICAS	PASSTHRU JV	31414PBJ7		N00971741
2369	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MAZ0		N00949224
2370	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396L3S7		31396L3S7
2371	LINEAR TRADING AMERICAS	AGENCIES	31771CBY0		31771CBY0
2372	LINEAR TRADING AMERICAS	PASSTHRU JV	31414KN97		N00968516
2373	MUNICIPALS AMERICA	SHORT TERM	91755NUV5	US91755NUV53	33654470
2374	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EKM0		I00003900
2375	LINEAR TRADING AMERICAS	AGENCIES	313490BG8	US313490BG88	313490BG8
2376	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413MLB1		N00949522
2377	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TJ68		N00988685
2378	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NJQ9		N00256871
2379	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394MTE0	US31394MTE02	31394MTE0
2380	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411RMH8		N00913060
2381	MUNICIPALS AMERICA	SECONDARY	017014GY1	US017014GY10	3BCWVJ50
2382	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PJXE2		F00J06977
2383	SP AMERICAS-TRADING	PRIME-AMERICAS	3128N1MF2		F00H11258
2384	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DSK6		N00745822
2385	LINEAR TRADING AMERICAS	COUPON TRADING	912810EG9	US912810EG95	912810EG9
2386	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411KJ46	US31411KJ465	N00910283
2387	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413RGX8		N00953014
2388	LINEAR TRADING AMERICAS	PASSTHRU JV	31403XWH4		N00761248
2389	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413RTB2		N00953346
2390	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828HB9		912828HB9
2391	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L05J7		F00A68949
2392	MUNICIPALS AMERICA	SECONDARY	927793PK9	US927793PK95	35943960
2393	LINEAR TRADING AMERICAS	PASSTHRU JV	31407NQM8	US31407NQM82	N00835760
2394	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31408AGD6		N00845396
2395	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRR2		3136FFRR2
2396	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395RQD3	US31395RQD34	31395RQD3
2397	LINEAR TRADING AMERICAS	PASSTHRU JV	31302PG99		F00K30224
2398	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PGC92		F00J04596
2399	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MS3D0		F00H00796
2400	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	930868BQ6	US930868BQ65	930868BQ6
2401	LINEAR TRADING AMERICAS	PASSTHRU JV	31410R5R6		N00895556
2402	LINEAR TRADING AMERICAS	AGENCIES	31364FSY8	US31364FSY87	31364FSY8
2403	SP AMERICAS-TRADING	PRIME-AMERICAS	3128MVTS2		F00H03261
2404	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	639672XJ8	US639672XJ87	639672XJ8
2405	LINEAR TRADING AMERICAS	PASSTHRU JV	31371GTS9		N00251761
2406	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M4C43		F00G02491

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2351	FNMA SF 30 YEAR	10/01/38	7.00%	MTS
2352	FNMA SF 30 YEAR	05/01/38	5.50%	MTS
2353	GNMA SF 30 YEAR	04/15/38	5.00%	MTS
2354	GEORGETOWN UNIVERSITY SER A SAVRS	04/01/29	4.33%	MTS
2355	FNMA SF 30 YEAR	05/01/36	6.50%	MTS
2356	FNMA SF 30 YEAR	03/01/38	7.50%	MTS
2357	GOLD PC 15 YEAR - FHLMC	09/01/23	5.00%	MTS
2358	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
2359	LEHMAN MUN TR RCPTS VAR STS GWINNETT CNTY GA HSG FLOATERS TRS SER 06-K72-REG D FANNIE MAR/MD 3.50 03/01/2037	03/01/37	3.50%	TMS
2360	GNMA SF 30 YEAR	11/15/37	6.00%	MTS
2361	FEDERAL HOME LOAN BANK D/N	10/27/08	0.00%	MTS
2362	FNS 386 5 FANNIE MAE	12/25/37	5.50%	MTS
2363	FNW 2002 W3 IO-1 FANNIE MAE	09/01/28	0.34%	MTS
2364	CENTRAL OHIO SOLID WASTE AUTH G/O SOLID WASTE FAC-SER B R/MD 5.00 12/01/2022	12/01/22	5.00%	TMS
2365	10 IO/20 YEAR AM POOLS	10/01/37	4.50%	MTS
2366	FNS 383 25 FANNIE MAE	01/25/38	5.50%	MTS
2367	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2015	05/01/15	5.50%	TMS
2368	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
2369	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
2370	FNR 2006-114 HD FANNIE MAE	10/25/35	5.50%	MTS
2371	FICO SERIES 1	11/11/11	0.00%	MTS
2372	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
2373	UTAH ST HSG FIN AGY VAR-SINGLER/MD 2.05 07/01/2031	07/01/31	2.05%	TMS
2374	GNMA II-JUMBOS	09/20/36	6.50%	MTS
2375	FEDERAL JUDICIARY OFFICE BDG31	08/15/09	0.00%	MTS
2376	FNMA SF 30 YEAR	10/01/37	6.00%	MTS
2377	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
2378	FNMA 15 YEAR	08/01/22	6.50%	MTS
2379	FHR 2723 GK FREDDIE MAC	12/15/33	5.50%	MTS
2380	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
2381	ALLEGAN MICH PUB SCH DIST RFDGUNLIMITED TAX G/O BK-QLFD R/MD 5.00 05/01/2010	05/01/10	5.00%	TMS
2382	GOLD PC 15 YEAR - FHLMC	02/01/23	4.00%	MTS
2383	10 IO/20 YEAR AM POOLS	08/01/37	5.50%	MTS
2384	FNMA SF 30 YEAR	09/01/36	6.00%	MTS
2385	UNITED STATES TREASURY BONDS R/MD 8.75 08/15/2020	08/15/20	8.75%	MTS
2386	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
2387	FNMA SF 30 YEAR	10/01/37	6.00%	MTS
2388	FNMA 15 YEAR	01/01/19	4.00%	MTS
2389	FNMA SF 30 YEAR	10/01/37	6.00%	MTS
2390	U S TREASURY NOTE	08/31/09	4.00%	MTS
2391	GOLD PC 30 YEAR - FHLMC	11/01/37	6.00%	MTS
2392	VIRGINIA COMWLTH TRANSN BRD TRTRANS PROG REF BDS 200 6 A R/MD 5.00 05/15/2024	05/15/24	5.00%	TMS
2393	FNMA SF 30 YEAR	09/01/35	4.50%	MTS
2394	FNMA-GUAR MTG PASS THRU-30YR	01/01/36	6.50%	MTS
2395	FNS 383 92 FANNIE MAE	10/25/22	5.00%	MTS
2396	FHR 2968 GE FREDDIE MAC	04/15/35	5.50%	MTS
2397	GD40- GOLD 40YR	10/01/47	6.00%	MTS
2398	GOLD PC 15 YEAR - FHLMC	04/01/22	4.00%	MTS
2399	10 IO/20 YEAR AM POOLS	05/01/37	4.50%	MTS
2400	CAROLINA POWER AND LIGHT 2000	10/01/22	2.91%	MTS
2401	FNMA SF 30 YEAR	05/01/36	5.50%	MTS
2402	FEDERAL NATIONAL MTG ASSN-MTN	02/22/28	5.65%	MTS
2403	10 IO/20 YEAR AM POOLS	07/01/37	5.50%	MTS
2404	NEBRASKA FINANCE AUTHORITY 1994-B SAVRS	03/01/26	2.99%	MTS
2405	FNMA 15 YEAR	06/01/13	6.50%	MTS
2406	GOLD PC 30 YEAR - FHLMC	10/01/36	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2351	956,090	1.05	1.05	1,006,647	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2352	993,736	1.01	1.01	1,004,168	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2353	1,004,794	1.00	1.00	1,003,215	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2354	1,000,000	1.00	1.00	1,003,124	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2355	965,921	1.03	1.04	1,002,132	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2356	945,819	1.06	1.06	1,002,075	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2357	1,000,000	1.00	1.00	1,001,784	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2358	1,050,617	1.03	1.04	1,001,553	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2359	1,000,000	100.00	100.00	1,000,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2360	973,601	1.02	1.03	999,680	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2361	1,000,000	1.00	1.00	997,317	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2362	4,929,137	0.20	0.20	996,303	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2363	102,052,318	0.01	0.01	995,543	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2364	950,000	104.71	104.73	994,773	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2365	1,056,262	0.94	0.94	994,487	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2366	5,317,468	0.18	0.19	993,163	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2367	955,000	103.87	103.89	992,131	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2368	954,916	1.03	1.04	990,714	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2369	954,008	1.03	1.04	989,773	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2370	1,000,000	0.99	0.99	988,485	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2371	1,075,000	0.92	0.92	985,599	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2372	949,891	1.03	1.04	985,501	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2373	985,000	100.00	100.00	985,040	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2374	949,817	1.03	1.04	984,868	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2375	1,000,000	0.98	0.98	981,206	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2376	955,483	1.02	1.02	979,323	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2377	940,000	1.03	1.04	975,239	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2378	935,254	1.04	1.04	973,151	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2379	1,150,000	0.84	0.85	972,772	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2380	948,843	1.02	1.02	972,517	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2381	930,000	104.35	104.38	970,768	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2382	1,005,237	0.96	0.96	970,315	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2383	967,069	1.00	1.00	969,780	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2384	943,890	1.02	1.02	967,441	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2385	669,000	1.44	1.45	966,954	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2386	942,791	1.02	1.02	966,314	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2387	942,099	1.02	1.02	965,605	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2388	1,000,356	0.96	0.97	965,493	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2389	941,426	1.02	1.02	964,915	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2390	1,000,000	1.02	1.02	963,708	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2391	941,211	1.02	1.02	963,298	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2392	915,000	105.26	105.27	963,243	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2393	1,000,000	0.96	0.96	962,141	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2394	922,288	1.04	1.04	961,474	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2395	6,690,824	0.14	0.14	960,328	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2396	1,000,000	0.96	0.96	960,094	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2397	945,730	1.01	1.01	956,101	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2398	989,938	0.96	0.96	955,548	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2399	1,012,861	0.94	0.94	953,624	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2400	950,000	1.00	1.00	951,917	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2401	941,492	1.01	1.01	951,884	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2402	850,000	1.12	1.12	951,270	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2403	947,749	1.00	1.00	950,406	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2404	950,000	1.00	1.00	950,316	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2405	911,893	1.04	1.04	948,844	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2406	925,174	1.02	1.03	948,790	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2407	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2408	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2409	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2410	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2411	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2412	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2413	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2414	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2415	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2416	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2417	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2418	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2419	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2420	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2421	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2422	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2423	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2424	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2425	93117700	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2426	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2427	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2428	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2429	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2430	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2431	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2432	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2433	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2434	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2435	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2436	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2437	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2438	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2439	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2440	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2441	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2442	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2443	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2444	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2445	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2446	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2447	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2448	GAD8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2449	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2450	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2451	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2452	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2453	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2454	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2455	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2456	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2457	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2458	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2459	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2460	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2461	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2462	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2407	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HKP8	US60416HKP81	3BCFSD70
2408	LINEAR TRADING AMERICAS	PASSTHRU JV	31376J2G3		N00357275
2409	LINEAR TRADING AMERICAS	PASSTHRU JV	36296B4N9		G00686729
2410	LINEAR TRADING AMERICAS	PASSTHRU JV	3128KR3N2		F00A61705
2411	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413TJW3		N00954877
2412	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PPEK5		F00J10138
2413	LINEAR TRADING AMERICAS	PASSTHRU JV	31407SEB4		N00839030
2414	LINEAR TRADING AMERICAS	PASSTHRU JV	36225B3D8		G00781696
2415	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NQ40		N00257075
2416	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MSE97		F00H00160
2417	LINEAR TRADING AMERICAS	PASSTHRU JV	31410FFN0		N00887673
2418	LINEAR TRADING AMERICAS	PASSTHRU JV	3128UNCV2		F00H09084
2419	LINEAR TRADING AMERICAS	AGENCIES	3133XRN22	US3133XRN224	3133XRN22
2420	LINEAR TRADING AMERICAS	AGENCIES	31771JVV9	US31771JVV96	31771JVV9
2421	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371L5W5		N00255661
2422	LINEAR TRADING AMERICAS	PASSTHRU JV	31414QP50		N00973044
2423	LINEAR TRADING AMERICAS	PASSTHRU JV	31390Q5J0		N00653449
2424	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31376KCL8		N00357475
2425	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	235035BN1	US235035BN11	32427550
2426	LINEAR TRADING AMERICAS	PASSTHRU JV	3128KTM31		F00A63078
2427	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MVQX4		F00H03170
2428	LINEAR TRADING AMERICAS	PASSTHRU JV	3129264Z8		F00A80840
2429	MUNICIPALS AMERICA	SHORT TERM	45129T6M4	US45129T6M45	37215080
2430	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396AQK3	US31396AQK33	31396AQK3
2431	LINEAR TRADING AMERICAS	PASSTHRU JV	31405AKQ5		N00783403
2432	LINEAR TRADING AMERICAS	AGENCIES	31331V4E3		31331V4E3
2433	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TJD3		N00988660
2434	LINEAR TRADING AMERICAS	AGENCIES	3133X8EL2	US3133X8EL22	3133X8EL2
2435	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DJE0		N00745561
2436	LINEAR TRADING AMERICAS	PASSTHRU JV	31413NYS8		N00950821
2437	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M4XA6		F00G03073
2438	SP AMERICAS-TRADING	PRIME-AMERICAS	31393U4L4		31393U4L4
2439	MUNICIPALS AMERICA	SHORT TERM	196479FP9	US196479FP95	25007130
2440	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YA25	US31282YA254	31282YA25
2441	LINEAR TRADING AMERICAS	PASSTHRU JV	36200B5G8	US36200B5G83	G00596747
2442	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCZB5		3136FCZB5
2443	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413GBQ2		N00944747
2444	LINEAR TRADING AMERICAS	PASSTHRU JV	36295KU27		G00673001
2445	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407DT70		N00827774
2446	LINEAR TRADING AMERICAS	PASSTHRU JV	3128KMCX1		F00A58186
2447	LINEAR TRADING AMERICAS	PASSTHRU JV	31409EHS3		N00868841
2448	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403UVN8		N00758521
2449	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	37610VAB1		37610VAB1
2450	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412YPX4		N00938838
2451	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRW1		3136FFRW1
2452	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412W5Z5		N00937464
2453	LINEAR TRADING AMERICAS	PASSTHRU JV	31411ADZ5		N00902020
2454	LINEAR TRADING AMERICAS	PASSTHRU JV	36211RXB0		G00520974
2455	LINEAR TRADING AMERICAS	PASSTHRU JV	31414GTG4		N00965951
2456	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNL9		3136FFNL9
2457	LINEAR TRADING AMERICAS	COUPON TRADING	912820LR6		912820LR6
2458	LINEAR TRADING AMERICAS	PASSTHRU JV	31410PJ61		N00893185
2459	LINEAR TRADING AMERICAS	PASSTHRU JV	36296NZA7		G00696537
2460	LINEAR TRADING AMERICAS	PASSTHRU JV	31414BXG0		N00961579
2461	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	31359X2M0		31359X2M0
2462	LINEAR TRADING AMERICAS	PASSTHRU JV	36295PUZ3		G00676600

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2407	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2014	05/01/14	5.50%	TMS
2408	FNMA SF 30 YEAR	05/01/32	6.50%	MTS
2409	GNMA SF 30 YEAR	05/15/38	6.00%	MTS
2410	GOLD PC 30 YEAR - FHLMC	06/01/37	5.50%	MTS
2411	FNMA SF 30 YEAR	11/01/37	6.00%	MTS
2412	GOLD PC 15 YEAR - FHLMC	08/01/22	6.50%	MTS
2413	FNMA 15 YEAR	11/01/20	5.00%	MTS
2414	GNMA SF 30 YEAR	04/15/33	6.50%	MTS
2415	FNMA 20 YEAR	02/01/28	5.50%	MTS
2416	10 IO/20 YEAR AM POOLS	04/01/36	6.50%	MTS
2417	FNMA SF 30 YEAR	08/01/36	5.50%	MTS
2418	10 IO/20 YEAR AM POOLS	09/01/37	5.50%	MTS
2419	FEDERAL HOME LOAN BANKS	07/16/10	3.50%	MTS
2420	FINANCING CORP-FED CPN FICO STRIPS SER E INT PMT ON 9.65% 2018 BD R/MD0000 11/02/2012	11/02/12	0.00%	MTS
2421	FNMA-GUAR MTG PASS THRU-30YR	03/01/35	6.50%	MTS
2422	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
2423	FNMA SF 30 YEAR	07/01/32	6.50%	MTS
2424	FNMA 15 YEAR	01/01/19	4.50%	MTS
2425	DALLAS-FORT WORTH TEX	05/01/29	9.00%	TMS
2426	GOLD PC 30 YEAR - FHLMC	07/01/37	6.00%	MTS
2427	10 IO/20 YEAR AM POOLS	07/01/37	5.50%	MTS
2428	GOLD PC 30 YEAR - FHLMC	08/01/38	6.50%	MTS
2429	IDAHO HSG & FIN ASSN SER E CL I L/C BAYERISCHE R/MD 2.05 01/01/2033	01/01/33	2.05%	TMS
2430	FHR 3037 CJ FREDDIE MAC	09/15/35	5.50%	MTS
2431	FNMA SF 30 YEAR	11/01/34	6.50%	MTS
2432	FEDERAL FARM CREDIT BANK	09/15/14	5.18%	MTS
2433	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
2434	FEDERAL HOME LOAN BANK SYSTEM	08/18/09	3.75%	MTS
2435	FNMA 15 YEAR	08/01/20	5.00%	MTS
2436	FNMA SF 30 YEAR	04/01/34	6.50%	MTS
2437	GOLD PC 30 YEAR - FHLMC	07/01/37	5.50%	MTS
2438	FNW 2004-W1 1IO1 FANNIE MAE	11/25/33	0.53%	MTS
2439	COLORADO HSG & FIN AUTH MULTIFAMILY PROJ SER C-2	10/01/32	2.05%	TMS
2440	FEDL HOME LOAN MTG CORP#S10025SMBS TR 000150 CL 2-INT ONLY R/MD 7.50 07/01/2023	07/15/23	7.50%	MTS
2441	GNMA SF 30 YEAR	12/15/32	6.00%	MTS
2442	FNS 365 2 FANNIE MAE	02/01/36	5.00%	MTS
2443	FNMA SF 30 YEAR	07/01/37	6.00%	MTS
2444	GNMA SF 30 YEAR	08/15/38	5.00%	MTS
2445	FNMA-GUAR MTG PASS THRU-30YR	07/01/35	6.50%	MTS
2446	GOLD PC 30 YEAR - FHLMC	03/01/37	5.50%	MTS
2447	FNMA SF 30 YEAR	04/01/36	5.50%	MTS
2448	FNMA SF 30YR-(PUERTO RICO)	02/01/34	6.50%	MTS
2449	GNS-1 IO GINNIE MAE STRIP	08/25/04	5.50%	MTS
2450	FNMA SF 30 YEAR	05/01/37	6.00%	MTS
2451	FNS 383 97 FANNIE MAE	09/25/22	5.50%	MTS
2452	FNMA SF 30 YEAR	06/01/37	6.00%	MTS
2453	FNMA SF 30 YEAR	01/01/37	5.50%	MTS
2454	GNMA SF 30 YEAR	04/15/35	4.50%	MTS
2455	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
2456	FNS 383 15 FANNIE MAE	09/25/37	5.50%	MTS
2457	W/PRIN STRIP 05-15-10	05/15/10	0.00%	MTS
2458	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
2459	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
2460	FNMA SF 30 YEAR	02/01/38	5.50%	MTS
2461	FNR 00-14 14-IO CMO SER 14 FEDERAL NATL MTGE ASSN	05/04/31	0.61%	MTS
2462	GNMA SF 30 YEAR	11/15/37	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2407	910,000	104.16	104.18	948,017	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2408	905,309	1.04	1.05	947,834	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2409	1,544,466	1.02	1.03	947,793	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2410	938,790	1.01	1.01	947,289	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2411	923,519	1.02	1.02	946,561	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2412	915,211	1.03	1.03	946,553	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2413	939,633	1.01	1.01	946,339	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2414	902,820	1.04	1.05	944,636	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2415	930,451	1.01	1.01	944,217	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2416	912,876	1.03	1.03	943,961	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2417	933,794	1.01	1.01	943,959	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2418	938,760	1.00	1.00	941,391	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2419	925,000	1.01	1.02	941,145	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2420	1,073,000	0.88	0.88	940,812	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2421	902,132	1.04	1.04	940,462	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2422	905,222	1.03	1.04	939,157	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2423	896,702	1.04	1.05	937,334	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2424	947,135	0.99	0.99	937,027	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2425	1,200,000	78.04	78.07	936,837	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2426	911,985	1.02	1.03	936,400	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2427	933,066	1.00	1.00	935,682	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2428	902,530	1.03	1.04	935,237	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2429	935,000	100.00	100.00	935,038	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2430	1,000,000	0.93	0.93	934,471	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2431	893,948	1.04	1.04	933,988	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2432	850,000	1.07	1.10	931,788	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2433	921,778	1.01	1.01	931,455	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2434	920,000	1.01	1.01	931,272	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2435	917,018	1.01	1.01	929,204	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2436	887,618	1.04	1.04	927,374	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2437	918,440	1.01	1.01	926,755	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2438	84,428,392	0.01	0.01	926,707	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2439	925,000	100.00	100.01	925,086	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2440	4,250,909	0.21	0.22	924,628	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2441	894,725	1.03	1.03	924,249	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2442	4,927,259	0.19	0.19	922,331	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2443	897,817	1.02	1.02	920,218	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2444	921,627	1.00	1.00	920,178	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2445	882,204	1.04	1.04	919,688	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2446	911,229	1.01	1.01	919,478	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2447	909,268	1.01	1.01	919,165	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2448	876,235	1.04	1.05	917,846	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2449	4,106,125	0.22	0.22	916,210	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2450	893,548	1.02	1.02	915,842	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2451	6,436,608	0.14	0.14	914,676	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2452	892,074	1.02	1.02	914,332	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2453	904,062	1.01	1.01	914,041	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2454	937,173	0.97	0.97	913,341	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2455	878,456	1.03	1.04	911,388	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2456	4,712,307	0.19	0.19	909,820	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2457	941,000	0.97	0.97	909,336	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2458	875,916	1.03	1.04	908,752	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2459	894,267	1.01	1.02	908,302	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2460	898,624	1.01	1.01	908,058	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2461	25,754,684	0.04	0.04	907,524	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2462	882,539	1.02	1.03	906,179	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2463	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2464	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2465	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2466	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2467	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2468	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2469	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2470	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2471	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2472	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2473	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2474	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2475	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2476	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2477	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2478	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2479	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2480	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2481	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2482	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2483	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2484	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2485	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2486	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2487	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2488	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2489	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2490	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2491	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2492	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2493	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2494	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2495	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2496	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2497	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2498	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2499	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2500	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2501	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2502	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2503	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2504	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2505	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2506	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2507	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2508	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2509	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2510	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2511	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2512	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2513	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2514	GMDX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2515	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2516	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2517	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2518	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

	G	H	I	J	K
2463	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402Q6P1		N00735378
2464	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394DNE6	US31394DNE66	31394DNE6
2465	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCUF1		3136FCUF1
2466	LINEAR TRADING AMERICAS	AGENCIES	3133XMSQ5	US3133XMSQ58	3133XMSQ5
2467	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DXU0		I00003391
2468	LINEAR TRADING AMERICAS	PASSTHRU JV	36212D4R7		G00531032
2469	LINEAR TRADING AMERICAS	PASSTHRU JV	31412B2E1		N00920673
2470	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRM3		3136FFRM3
2471	MUNICIPALS AMERICA	PROPRIETARY	65820E7F1	US65820E7F10	28069290
2472	MUNICIPALS AMERICA	SHORT TERM	649658JE2	US649658JE20	34881670
2473	MUNICIPALS AMERICA	SHORT TERM	575827X54	US575827X547	35008930
2474	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBSX6		F00G13034
2475	LINEAR TRADING AMERICAS	COUPON TRADING	912828FN5	US912828FN53	912828FN5
2476	LINEAR TRADING AMERICAS	PASSTHRU JV	31410BBW3		N00883953
2477	MUNICIPALS AMERICA	MUNIS DERIVATIVES	60416HKN3	US60416HKN34	3BCFSD80
2478	LINEAR TRADING AMERICAS	PASSTHRU JV	3128KVMN2		F00A64865
2479	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NM93		N00256984
2480	LINEAR TRADING AMERICAS	PASSTHRU JV	31412V5J3		N00936549
2481	LINEAR TRADING AMERICAS	PASSTHRU JV	312928J70		F00A82086
2482	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413MBH9		N00949240
2483	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795Q95		912795Q95
2484	LINEAR TRADING AMERICAS	AGENCIES	3137EAAS8	US3137EAAS83	3137EAAS8
2485	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N2J3		N00257377
2486	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411J3J3		N00909901
2487	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394VGF1		31394VGF1
2488	LINEAR TRADING AMERICAS	PASSTHRU JV	31405DSL2		N00786323
2489	LINEAR TRADING AMERICAS	PASSTHRU JV	31412GWE7		N00925045
2490	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSM2		3136FFSM2
2491	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HP50		31364HP50
2492	LINEAR TRADING AMERICAS	PASSTHRU JV	31410TL37		N00896846
2493	LINEAR TRADING AMERICAS	PASSTHRU JV	31409FE61		N00869657
2494	LINEAR TRADING AMERICAS	PASSTHRU JV	31413GKP4		N00945002
2495	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38373V4X5		38373V4X5
2496	LINEAR TRADING AMERICAS	PASSTHRU JV	31296PFP2		F00A14674
2497	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31408BHQ4		N00846339
2498	LINEAR TRADING AMERICAS	PASSTHRU JV	31385XD95		N00555528
2499	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413YDQ1		N00959211
2500	LINEAR TRADING AMERICAS	AGENCIES	31359MEA7	US31359MEA71	31359MEA7
2501	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393CHW6		31393CHW6
2502	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409V3W1		N00880213
2503	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395LYP0		31395LYP0
2504	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MQ76		N00929378
2505	SP AMERICAS-TRADING	PRIME-AMERICAS	31392MH62		31392MH62
2506	LINEAR TRADING AMERICAS	PASSTHRU JV	31411UJC6		N00914759
2507	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MZX9		N00929658
2508	LINEAR TRADING AMERICAS	PASSTHRU JV	36212D5M7		G00531052
2509	LINEAR TRADING AMERICAS	PASSTHRU JV	31371L4G1		N00255623
2510	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36225EKA9		I00082088
2511	LINEAR TRADING AMERICAS	PASSTHRU JV	31411UPM7		N00914928
2512	LINEAR TRADING AMERICAS	PASSTHRU JV	31411CC25		N00903789
2513	LINEAR TRADING AMERICAS	PASSTHRU JV	31414BSP6		N00961426
2514	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828GQ7		912828GQ7
2515	LINEAR TRADING AMERICAS	PASSTHRU JV	31409JS50		N00872740
2516	MUNICIPALS AMERICA	SHORT TERM	34073XAC2	US34073XAC20	3BBZLP70
2517	LINEAR TRADING AMERICAS	PASSTHRU JV	31287RMM8		F00C65764
2518	LINEAR TRADING AMERICAS	PASSTHRU JV	36209YN46		G00485611

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2463	FNMA 15 YEAR	10/01/19	4.50%	MTS
2464	FNR 2005-36 GD FANNIE MAE	04/25/35	5.50%	MTS
2465	FNS 359 14 FANNIE MAE	08/01/35	5.50%	MTS
2466	FEDERAL HOME LOAN BANK SYSTEM	11/20/09	4.25%	MTS
2467	GAWA - Report Settlement Date balance	05/20/33	6.00%	MTS
2468	GNMA SF 30 YEAR	06/15/32	6.50%	MTS
2469	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
2470	FNS 383 88 FANNIE MAE	09/25/37	7.50%	MTS
2471	NORTH CAROLINA HSG FIN AGY REV TRS-SER 03-L44J-REG D R/MD 3.98 01/01/2032	01/01/32	3.98%	TMS
2472	NEW YORK CITY G/O ADJ-SUBSER E-5 DAILY FLTR MNTHLY PAY	08/01/15	2.50%	TMS
2473	MASSACHUSETTS ST VAR-RFDG-SER SER C R/MD 1.75 01/01/2021	01/01/21	1.75%	TMS
2474	GOLD PC 15 YEAR - FHLMC	01/01/23	6.50%	MTS
2475	U S TREASURY NOTE	07/31/11	4.88%	MTS
2476	FNMA SF 30 YEAR	06/01/36	6.50%	MTS
2477	MINNESOTA ST HIGHER ED FACS AUTH SERIES SIX-R BETHEL UNIVERSITY R/MD 5.50 05/01/2013	05/01/13	5.50%	TMS
2478	GOLD PC 30 YEAR - FHLMC	08/01/37	6.00%	MTS
2479	FNMA SF 30 YEAR	11/01/37	7.50%	MTS
2480	FNMA SF 30 YEAR	04/01/37	6.50%	MTS
2481	GOLD PC 30 YEAR - FHLMC	09/01/38	6.50%	MTS
2482	FNMA SF 30 YEAR	09/01/37	6.00%	MTS
2483	U S TREASURY BILL	07/30/09	0.00%	MTS
2484	FREDDIE MAC	04/18/17	5.00%	MTS
2485	10 IO/20YEAR AM POOLS	09/01/38	6.00%	MTS
2486	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
2487	FNR 2005-113 FJ FANNIE MAE	01/25/31	0.00%	MTS
2488	FNMA SF 30 YEAR	07/01/34	6.00%	MTS
2489	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
2490	FNS 386 10 FANNIE MAE	07/25/38	6.00%	MTS
2491	FNMA SMBS TRUST 284 CLASS 1 PRINCIPAL ONLY	06/30/27	0.00%	MTS
2492	FNMA 15 YEAR	02/01/22	5.50%	MTS
2493	FNMA SF 30 YEAR	03/01/36	5.50%	MTS
2494	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
2495	GNR 2002-76 SK GOVERNMENT NATIONAL MTG ASSN	02/23/32	17.65%	MTS
2496	GOLD PC 30 YEAR - FHLMC	10/01/33	6.00%	MTS
2497	FNMA SF 30 YEAR	11/01/35	6.50%	MTS
2498	FNMA SF 30 YEAR	04/01/33	6.00%	MTS
2499	10 IO/20YEAR AM POOLS	08/01/37	6.00%	MTS
2500	FEDERAL NATIONAL MORTGAGE ASSO	08/07/28	6.16%	MTS
2501	FNR 2003-54 SV FANNIE MAE	01/25/26	5.18%	MTS
2502	FNMA SF 30 YEAR	02/01/36	6.50%	MTS
2503	FHR 2940 PO FREDDIE MAC	02/15/35	0.00%	MTS
2504	FNMA SF 30 YEAR	04/01/38	7.50%	MTS
2505	FSPC 2002-T42 IO-2 FSPC	02/25/42	0.48%	MTS
2506	FNMA 15 YEAR	04/01/22	5.50%	MTS
2507	FNMA 20 YEAR	06/01/28	5.50%	MTS
2508	GNMA SF 30 YEAR	12/15/32	6.00%	MTS
2509	FNMA SF 30 YEAR	12/01/24	6.50%	MTS
2510	GNMA 3/1 ARM 082088	06/20/38	4.00%	MTS
2511	FNMA SF 30 YEAR	04/01/37	6.50%	MTS
2512	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
2513	FNMA SF 30 YEAR	02/01/38	5.50%	MTS
2514	U S TREASURY NOTE	04/30/12	4.50%	MTS
2515	FNMA 30YR (PRE-PAYMENTS)	06/01/36	6.50%	MTS
2516	FLORIDA GULF COAST UNIV FING CORP FLA CAP IMPT HSG PROJ SER B L/C WACHOVIA BANK R/MD 1.75 02/01/2035	02/01/35	1.75%	TMS
2517	GOLD PC 30 YEAR - FHLMC	04/01/32	7.00%	MTS
2518	GNMA SF 30 YEAR	07/15/31	7.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2463	904,114	1.00	1.00	905,343	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2464	1,010,000	0.89	0.90	904,966	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2465	5,393,798	0.17	0.17	903,250	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2466	875,000	1.02	1.03	903,028	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2467	0	0.00	0.00	902,391	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2468	861,989	1.04	1.05	901,913	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2469	868,643	1.03	1.04	901,207	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2470	5,550,538	0.16	0.16	900,866	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2471	900,000	100.00	100.01	900,064	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2472	900,000	100.00	100.00	900,006	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2473	900,000	100.00	100.00	900,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2474	869,443	1.03	1.03	899,219	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2475	835,000	1.07	1.08	897,718	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2476	864,328	1.03	1.04	896,730	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2477	860,000	104.21	104.23	896,387	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2478	875,482	1.02	1.02	896,026	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2479	842,814	1.06	1.06	892,944	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2480	860,559	1.03	1.04	892,821	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2481	860,292	1.03	1.04	891,468	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2482	867,807	1.02	1.02	889,459	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2483	905,000	0.98	0.98	889,411	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2484	825,000	1.06	1.08	888,815	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2485	869,211	1.02	1.02	886,009	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2486	864,318	1.02	1.02	885,883	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2487	918,948	0.96	0.96	885,311	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2488	862,351	1.02	1.03	884,945	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2489	852,645	1.03	1.04	884,610	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2490	4,875,466	0.18	0.18	883,474	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2491	1,036,201	0.85	0.85	883,109	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2492	864,560	1.02	1.02	881,739	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2493	872,228	1.01	1.01	881,722	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2494	849,115	1.03	1.04	880,947	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2495	2,267,470	0.38	0.39	880,831	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2496	856,618	1.03	1.03	880,142	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2497	847,852	1.03	1.04	879,637	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2498	853,083	1.03	1.03	878,367	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2499	860,640	1.02	1.02	877,272	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2500	737,000	1.18	1.19	876,238	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2501	13,280,849	0.06	0.07	875,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2502	844,207	1.03	1.04	875,856	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2503	1,443,974	0.61	0.61	873,868	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2504	823,270	1.06	1.06	872,238	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2505	73,895,008	0.01	0.01	871,598	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2506	854,532	1.02	1.02	871,511	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2507	857,287	1.01	1.01	869,971	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2508	842,102	1.03	1.03	869,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2509	832,553	1.04	1.04	869,843	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2510	861,398	1.01	1.01	869,225	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2511	837,643	1.03	1.04	869,046	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2512	999,900	1.03	1.04	867,996	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2513	858,424	1.01	1.01	867,436	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2514	4,000,000	1.06	1.08	867,309	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2515	840,938	1.03	1.03	867,056	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2516	865,000	100.00	100.00	865,005	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2517	814,001	1.06	1.06	863,149	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2518	815,851	1.05	1.05	860,139	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2519	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2520	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2521	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2522	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2523	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2524	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2525	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2526	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2527	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2528	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2529	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2530	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2531	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2532	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2533	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2534	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
2535	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2536	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2537	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2538	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2539	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2540	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2541	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2542	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2543	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2544	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2545	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2546	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2547	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2548	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2549	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2550	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2551	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2552	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2553	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2554	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2555	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2556	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2557	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2558	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2559	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2560	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2561	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2562	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2563	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2564	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2565	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2566	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2567	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2568	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2569	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2570	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2571	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2572	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2573	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2574	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2519	LINEAR TRADING AMERICAS	PASSTHRU JV	31414AT36		N00960570
2520	LINEAR TRADING AMERICAS	PASSTHRU JV	36212D3E7		G00530997
2521	LINEAR TRADING AMERICAS	PASSTHRU JV	31414AW65		N00960669
2522	LINEAR TRADING AMERICAS	PASSTHRU JV	31412EAC0		N00922603
2523	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415QN36		N00986110
2524	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409BHE0		N00866129
2525	LINEAR TRADING AMERICAS	PASSTHRU JV	31411E3X3		N00906314
2526	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBQB6		F00G12950
2527	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EQM4		I00004060
2528	MUNICIPALS AMERICA	SECONDARY	249181Z43	US249181Z433	33972170
2529	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NDU6		N00256715
2530	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	606907AJ2	US606907AJ23	606907AJ2
2531	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NBK0		N00256642
2532	LINEAR TRADING AMERICAS	PASSTHRU JV	31405GSU5		N00789031
2533	LINEAR TRADING AMERICAS	PASSTHRU JV	31391UPZ2		N00677340
2534	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828CX6		912828CX6
2535	LINEAR TRADING AMERICAS	COUPON TRADING	912828HD5		912828HD5
2536	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411K2R3		N00910784
2537	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NXX8		N00257294
2538	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCAA4		3136FCAA4
2539	HIGH GRADE LATAM US	HG LATIN MARKETS		AU0000XCLWF9	6TK001189
2540	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7G64		F00C91121
2541	LINEAR TRADING AMERICAS	PASSTHRU JV	31403QPT1		N00754734
2542	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WA39		31397WA39
2543	LINEAR TRADING AMERICAS	PASSTHRU JV	36296BBM3		G00685944
2544	LINEAR TRADING AMERICAS	PASSTHRU JV	31411FH80		N00906655
2545	LINEAR TRADING AMERICAS	PASSTHRU JV	31415V2A2		N00990969
2546	LINEAR TRADING AMERICAS	COUPON TRADING	9128276T4	US9128276T44	9128276T4
2547	LINEAR TRADING AMERICAS	PASSTHRU JV	31410DAE0		N00885705
2548	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31378TGF6		N00407998
2549	LINEAR TRADING AMERICAS	PASSTHRU JV	31384VSX1		N00535234
2550	LINEAR TRADING AMERICAS	PASSTHRU JV	36213CWQ9		G00550655
2551	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411HLU2		N00908539
2552	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HF0	US912828HF02	912828HF0
2553	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	067070AD4	US067070AD41	1BB417520
2554	LINEAR TRADING AMERICAS	AGENCIES	3133XBTH8	US3133XBTH85	3133XBTH8
2555	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPK9		3136FFPK9
2556	LINEAR TRADING AMERICAS	PASSTHRU JV	31411E3N5	US31411E3N54	N00906305
2557	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31296RAS7		F00A16317
2558	LINEAR TRADING AMERICAS	PASSTHRU JV	36290RU43	US36290RU437	G00615403
2559	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407VVZ5		N00842232
2560	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SBP6		N00987546
2561	LINEAR TRADING AMERICAS	PASSTHRU JV	31406GUZ0		N00809800
2562	SP AMERICAS-TRADING	PRIME-AMERICAS	31393BV69		31393BV69
2563	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402CTZ5		N00725168
2564	LINEAR TRADING AMERICAS	PASSTHRU JV	31408XRD4		N00863684
2565	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LECC4		F00A79967
2566	LINEAR TRADING AMERICAS	PASSTHRU JV	31414P6D6		N00972568
2567	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L14W7		F00A69837
2568	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M4KK8	US3128M4KK89	F00G02698
2569	LINEAR TRADING AMERICAS	PASSTHRU JV	31410X5W2		N00900961
2570	LINEAR TRADING AMERICAS	AGENCIES	313586QR3	US313586QR34	313586QR3
2571	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JJ98		N00909388
2572	LINEAR TRADING AMERICAS	PASSTHRU JV	36296N2W5		G00696589
2573	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411GFB3		N00907462
2574	LINEAR TRADING AMERICAS	PASSTHRU JV	31408HA88		N00851531

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2519	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
2520	GNMA SF 30 YEAR	08/15/31	6.50%	MTS
2521	FNMA SF 30 YEAR	01/01/38	5.50%	MTS
2522	FNMA 15 YEAR	12/01/21	5.50%	MTS
2523	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
2524	FNMA-GUAR MTG PASS THRU-30YR	01/01/36	6.50%	MTS
2525	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
2526	GOLD PC 15 YEAR - FHLMC	11/01/21	5.50%	MTS
2527	GNMA II-JUMBOS	12/20/37	6.00%	MTS
2528	DENVER COLO CITY & CNTY ARPT R REV BDS 2005 A R/MD 5.00 11/15/2025	11/15/25	5.00%	TMS
2529	FNMA 20 YEAR	05/01/27	6.00%	MTS
2530	UNION ELECTRIC SAVRS	12/01/22	3.22%	MTS
2531	FNMA 15 YEAR	03/01/22	5.00%	MTS
2532	FNMA SF 30 YEAR	07/01/34	5.50%	MTS
2533	FNMA SF 30 YEAR	01/01/33	7.00%	MTS
2534	U S TREASURY NOTE	10/15/09	3.38%	MTS
2535	U S TREASURY NOTE	09/30/09	4.00%	MTS
2536	FNMA SF 30 YEAR	02/01/37	6.00%	MTS
2537	FNMA 20 YEAR	07/01/28	4.50%	MTS
2538	FNS 344 1 FANNIEMAE STRIP	11/01/33	0.00%	MTS
2539	AUSTRALIA GOVERNMENT BOND 7.500% 20090915 SERIES# 909	09/15/09	7.50%	ITS
2540	GOLD PC 20 YEAR - FHLMC	10/01/27	7.00%	MTS
2541	FNMA 15 YEAR	03/01/19	5.00%	MTS
2542	FHR-3456 KI FREDDIE MAC	07/15/33	5.50%	MTS
2543	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
2544	FNMA SF 30 YEAR	12/01/36	5.50%	MTS
2545	FNMA 15 YEAR	09/01/23	6.00%	MTS
2546	UNITED STATES TREASURY NOTE R/MD 5.00 02/15/2011	02/15/11	5.00%	MTS
2547	FNMA SF 30 YEAR	10/01/36	6.50%	MTS
2548	FNMA ARMS	07/01/27	4.80%	MTS
2549	FNMA 15 YEAR	10/01/13	6.50%	MTS
2550	GNMA SF 30 YEAR	09/15/35	4.50%	MTS
2551	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
2552	U S TREASURY NOTE	10/31/09	3.63%	MTS
2553	BARBADOS GOVERNMENT INTERNATIONAL BOND 6.625% 20351205 SERIES# 144A	12/05/35	6.63%	ITS
2554	FEDERAL HOME LOAN BANK SYSTEM	06/11/10	4.25%	MTS
2555	FNS 383 38 FANNIE MAE	12/25/37	6.00%	MTS
2556	FNMA 15 YEAR	01/01/22	5.50%	MTS
2557	GOLD PC 30YR - FHLMC WAM	04/01/31	6.50%	MTS
2558	GAWA - Report Settlement Date balance	08/15/33	4.50%	MTS
2559	FNMA SF 30 YEAR	09/01/35	6.50%	MTS
2560	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
2561	FNMA SF 30 YEAR	03/01/35	5.50%	MTS
2562	FNMA 2003-W6 4-T FANNIE MAE	09/25/32	0.55%	MTS
2563	FNMA 15 YEAR	02/01/19	4.50%	MTS
2564	FNMA SF 30 YEAR	03/01/36	5.50%	MTS
2565	GOLD PC 30 YEAR - FHLMC	08/01/38	6.00%	MTS
2566	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
2567	GOLD PC 30 YEAR - FHLMC	11/01/37	7.50%	MTS
2568	GOLD PC 30 YEAR - FHLMC	02/01/37	6.00%	MTS
2569	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
2570	FEDERAL NATIONAL MTGE ASSOC	07/05/14	0.00%	MTS
2571	FNMA SF 30 YEAR	02/01/37	6.00%	MTS
2572	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
2573	FNMA SF 30 YEAR	02/01/37	6.00%	MTS
2574	FNMA SF 30 YEAR	02/01/36	5.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2519	828,621	1.03	1.04	859,685	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2520	820,932	1.04	1.05	858,955	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2521	850,000	1.01	1.01	858,923	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2522	840,842	1.02	1.02	857,812	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2523	835,820	1.02	1.02	856,674	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2524	820,328	1.04	1.04	855,183	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2525	830,660	1.02	1.03	852,667	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2526	837,019	1.02	1.02	852,441	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2527	831,012	1.02	1.03	852,103	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2528	855,000	99.20	99.20	848,136	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2529	824,786	1.03	1.03	847,717	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2530	845,000	1.00	1.00	846,360	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2531	838,780	1.01	1.01	844,604	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2532	832,197	1.01	1.01	843,751	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2533	800,940	1.05	1.05	843,292	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2534	900,000	1.01	1.03	842,406	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2535	2,041,000	1.02	1.04	841,458	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2536	820,162	1.02	1.02	840,625	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2537	861,286	0.97	0.97	837,358	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2538	1,048,938	0.80	0.80	837,271	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2539	1,000,000	1.02	1.05	836,417	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
2540	794,689	1.05	1.05	835,841	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2541	824,590	1.01	1.01	835,662	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2542	6,590,876	0.12	0.13	835,393	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2543	819,727	1.01	1.02	832,592	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2544	823,375	1.01	1.01	832,464	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2545	807,317	1.03	1.03	831,852	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2546	863,000	1.06	1.07	831,597	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2547	801,213	1.03	1.04	831,250	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2548	831,095	1.00	1.00	830,941	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2549	798,473	1.04	1.04	830,828	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2550	855,665	0.97	0.97	829,085	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2551	808,689	1.02	1.02	828,866	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2552	1,032,000	1.02	1.03	828,245	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2553	848,000	0.96	0.98	827,393	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
2554	800,000	1.02	1.02	825,911	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2555	4,149,618	0.20	0.20	822,858	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2556	806,691	1.02	1.02	822,849	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2557	785,787	1.04	1.05	822,120	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2558	0	0.00	0.00	821,161	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2559	790,828	1.03	1.04	820,475	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2560	790,215	1.04	1.04	820,086	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2561	810,146	1.01	1.01	819,421	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2562	55,224,782	0.01	0.01	818,265	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2563	816,845	1.00	1.00	817,956	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2564	808,905	1.01	1.01	817,710	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2565	798,421	1.02	1.02	817,290	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2566	784,674	1.03	1.04	814,090	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2567	768,994	1.06	1.06	813,772	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2568	794,728	1.02	1.02	813,377	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2569	783,744	1.03	1.04	813,125	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2570	1,000,000	0.81	0.81	812,334	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2571	792,271	1.02	1.02	812,038	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2572	798,781	1.01	1.02	811,316	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2573	790,713	1.02	1.02	810,442	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2574	800,031	1.01	1.01	808,862	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2575	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2576	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2577	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2578	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2579	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2580	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2581	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2582	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2583	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2584	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2585	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2586	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2587	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2588	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2589	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2590	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2591	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2592	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2593	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2594	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2595	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2596	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2597	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2598	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2599	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2600	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2601	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2602	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2603	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2604	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2605	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2606	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2607	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2608	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2609	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2610	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2611	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2612	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2613	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2614	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
2615	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2616	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2617	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2618	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2619	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2620	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2621	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2622	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2623	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2624	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2625	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2626	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2627	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2628	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2629	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
2630	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2575	LINEAR TRADING AMERICAS	PASSTHRU JV	31409T6H6		N00878472
2576	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	254839YY3	US254839YY36	254839YY3
2577	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	003450BN2	US003450BN27	003450BN2
2578	MUNICIPALS AMERICA	SHORT TERM	45129YFL5	US45129YFL56	33425520
2579	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FABE9		3136FABE9
2580	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBX77		F00G13202
2581	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410G2X0		N00889190
2582	LINEAR TRADING AMERICAS	PASSTHRU JV	36212D3H0		G00531000
2583	MUNICIPALS AMERICA	SHORT TERM	940157KT6	US940157KT60	32085430
2584	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411E3K1		N00906302
2585	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407LCU9		N00833583
2586	LINEAR TRADING AMERICAS	PASSTHRU JV	31401JM47		N00709679
2587	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KJS4		N00889573
2588	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415VLC7		N00990523
2589	LINEAR TRADING AMERICAS	PASSTHRU JV	31402J4Y0		N00730839
2590	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GM6		912828GM6
2591	LINEAR TRADING AMERICAS	AGENCIES	38373PAG8		38373PAG8
2592	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EQC6		I00004051
2593	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NGK5		N00256802
2594	SP AMERICAS-TRADING	PRIME-AMERICAS	31392ES84	US31392ES842	31392ES84
2595	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396PBW0		31396PBW0
2596	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395LMR9	US31395LMR95	31395LMR9
2597	MUNICIPALS AMERICA	SHORT TERM	196479HV4	US196479HV46	28350520
2598	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795J69		912795J69
2599	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394UFE7		31394UFE7
2600	LINEAR TRADING AMERICAS	PASSTHRU JV	36295FDA9		G00668897
2601	LINEAR TRADING AMERICAS	AGENCIES	31339Y7K2	US31339Y7K21	31339Y7K2
2602	LINEAR TRADING AMERICAS	PASSTHRU JV	31409UAP0		N00878514
2603	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFTC3		3136FFTC3
2604	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410GRF2		N00888886
2605	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFTD1		3136FFTD1
2606	LINEAR TRADING AMERICAS	AGENCIES	3137EAAX7	US3137EAAX78	3137EAAX7
2607	LINEAR TRADING AMERICAS	PASSTHRU JV	31414CLJ5		N00962129
2608	LINEAR TRADING AMERICAS	PASSTHRU JV	31385XTY3		N00555967
2609	MUNICIPALS AMERICA	PROPRIETARY	72316WLH8	US72316WLH87	30104100
2610	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128CVLT9		3128CVLT9
2611	LINEAR TRADING AMERICAS	PASSTHRU JV	31410DVM9		N00886320
2612	LINEAR TRADING AMERICAS	PASSTHRU JV	31414LQJ0		N00969457
2613	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414QG43		N00972819
2614	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FH8	US912828FH85	912828FH8
2615	MUNICIPALS AMERICA	MUNIS DERIVATIVES	9128335T3		9128335T3
2616	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395JH33		31395JH33
2617	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31398ASH6	US31398ASH67	31398ASH6
2618	SP AMERICAS-TRADING	PRIME-AMERICAS	31396XVT8		31396XVT8
2619	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLDA7		F00J08197
2620	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	57585KEP9	US57585KEP93	57585KEP9
2621	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	452001ZP8	US452001ZP87	452001ZP8
2622	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415RVK7		N00987218
2623	MUNICIPALS AMERICA	SHORT TERM	594653X93	US594653X932	34299670
2624	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396LS84		31396LS84
2625	LINEAR TRADING AMERICAS	PASSTHRU JV	31413QVJ4		N00952517
2626	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395WNK9	US31395WNK98	31395WNK9
2627	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRJ0		3136FFRJ0
2628	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795Q87		912795Q87
2629	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EE4	US912810EE48	912810EE4
2630	LINEAR TRADING AMERICAS	PASSTHRU JV	31408EVP4		N00849422

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2575	FNMA SF 30 YEAR	02/01/36	5.50%	MTS
2576	GEORGETOWN UNIVERSITY TAX-EXEMPT	04/25/34	6.18%	MTS
2577	ABILENE TEX HEALTH FACILITY DEV CORP TAXABLE D-SAVRS	09/22/25	4.35%	MTS
2578	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG REV SERIES D R/MD 2.05 01/01/2036	01/01/36	2.05%	TMS
2579	FNS 000314 PO CLASS 1 PRINCIPAL ONLY	06/25/31	0.00%	MTS
2580	GOLD PC 15 YEAR - FHLMC	07/01/23	5.00%	MTS
2581	FNMA SF 30 YEAR	03/01/38	6.00%	MTS
2582	GNMA SF 30 YEAR	09/15/31	6.50%	MTS
2583	WASHINGTON SUBN SAN DIST MD R/MD 1.50 06/01/2023	06/01/23	1.50%	TMS
2584	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
2585	FNMA-GUAR MTG PASS THRU-30YR	09/01/35	6.50%	MTS
2586	FNMA SF 30 YEAR	06/01/33	6.50%	MTS
2587	FNMA 15 YEAR	03/01/23	6.50%	MTS
2588	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
2589	FNMA SF 30 YEAR	07/01/33	5.00%	MTS
2590	U S TREASURY NOTE	03/31/12	4.50%	MTS
2591	GOVERNMENT LOAN TRUST CTF 1Z-5	10/01/08	0.00%	MTS
2592	GNMA II-JUMBOS	11/20/37	7.00%	MTS
2593	FNMA 20 YEAR	07/01/27	5.50%	MTS
2594	FNW 02-W10 A4 FANNIEMAE WHOLE LOAN	11/01/29	5.70%	MTS
2595	FNR 2006-123 SD FANNIE MAE	01/25/37	24.17%	MTS
2596	FHR 2920 WE FREDDIE MAC	08/15/33	5.50%	MTS
2597	COLORADO HSG & FIN AUTH SING FAM-CL I-C-1 R/MD 3.00 11/01/2032	11/01/32	3.00%	TMS
2598	U S TREASURY BILL	01/08/09	0.00%	MTS
2599	FNR 2005-95 OT FANNIE MAE	11/01/35	8.00%	MTS
2600	GNMA SF 30 YEAR	06/15/37	7.50%	MTS
2601	FEDERAL HOME LOAN BANK SYSTEM	07/16/13	5.00%	MTS
2602	FNMA SF 30 YEAR	02/01/36	5.50%	MTS
2603	FNS 386 25 FANNIE MAE	03/25/38	7.00%	MTS
2604	10 IO/20YEAR AM POOLS	11/01/37	6.50%	MTS
2605	FNS 386 26 FANNIE MAE	01/25/38	7.50%	MTS
2606	FREDDIE MAC	08/23/10	5.13%	MTS
2607	FNMA SF 30 YEAR	03/01/38	5.50%	MTS
2608	FNMA SF 30 YEAR	11/01/33	5.50%	MTS
2609	PINELLAS CNTY FLA HSG FIN AUTHSINGLE FAMILY HSG REV TRS SER L10J-REG D 791.50 R/MD 3.95 09/01/2034	09/01/34	3.95%	TMS
2610	FHS 214 PO FREDDIE MAC	06/15/31	0.00%	MTS
2611	FNMA 30YR (PRE-PAYMENTS)	07/01/36	6.50%	MTS
2612	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
2613	FNMA SF 30 YEAR	02/01/38	6.00%	MTS
2614	U S TREASURY NOTE	05/31/11	4.88%	MTS
2615	TINT 10-31-08	10/31/08	0.00%	MTS
2616	FHR 2882 LS FREDDIE MAC	07/15/34	4.73%	MTS
2617	FEDERAL NATIONAL MORTGAGE ASSO	06/16/10	3.55%	MTS
2618	FNW 2007-W8 PO-2 FANNIE MAE	09/25/37	0.00%	MTS
2619	GOLD PC 15 YEAR - FHLMC	06/01/23	4.00%	MTS
2620	MASSACHUETTS HEALTH &EDUCATIONFACILITIES AUTH-SAVRS	10/18/24	3.24%	MTS
2621	ILLINOIS COLLEGE OF OPTOMETRY SAVRS	04/01/28	2.89%	MTS
2622	FNMA SF 30 YEAR	07/01/38	6.00%	MTS
2623	MICHIGAN ST HSG DEV AUTH SINGL VAR REV BDS 2005 C R/MD 3.00 12/01/2036	12/01/36	3.00%	TMS
2624	FNR 2006-115 IB FANNIE MAE	12/25/36	8.00%	MTS
2625	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
2626	FHR 3002 YE FREDDIE MAC	07/15/25	5.00%	MTS
2627	FNS 383 85 FANNIE MAE	09/25/37	7.00%	MTS
2628	U S TREASURY BILL	07/02/09	0.00%	MTS
2629	UNITED STATES TREASURY BONDS R/MD 8.50 02/15/2020	02/15/20	8.50%	MTS
2630	FNMA 15 YEAR	11/01/20	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2575	797,359	1.01	1.01	806,160	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2576	800,000	1.00	1.00	803,386	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2577	800,000	1.00	1.00	801,160	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2578	800,000	100.00	100.00	800,032	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2579	995,603	0.80	0.80	798,746	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2580	792,236	1.00	1.01	796,950	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2581	777,540	1.02	1.02	796,940	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2582	756,487	1.04	1.05	791,525	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2583	790,000	100.00	100.00	790,004	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2584	770,215	1.02	1.02	789,432	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2585	755,875	1.04	1.04	787,992	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2586	752,472	1.04	1.05	786,569	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2587	754,238	1.04	1.04	784,801	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2588	765,378	1.02	1.02	784,475	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2589	788,682	0.99	0.99	783,678	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2590	1,000,000	1.06	1.08	780,703	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2591	781,000	1.00	1.00	780,404	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2592	742,772	1.04	1.05	777,871	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2593	881,358	1.01	1.01	777,387	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2594	765,133	1.01	1.02	777,076	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2595	636,252	1.21	1.22	776,453	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2596	875,000	0.88	0.89	775,802	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2597	775,000	100.00	100.01	775,084	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2598	778,000	1.00	1.00	774,247	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2599	735,210	1.05	1.05	773,503	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2600	723,606	1.06	1.06	770,037	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2601	720,000	1.06	1.07	769,060	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2602	760,585	1.01	1.01	768,981	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2603	4,742,591	0.16	0.16	768,732	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2604	741,631	1.03	1.03	767,580	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2605	5,253,089	0.14	0.15	767,277	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2606	733,000	1.04	1.05	767,241	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2607	758,325	1.01	1.01	766,286	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2608	1,516,494	1.01	1.01	766,128	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2609	765,000	100.00	100.00	765,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2610	930,282	0.82	0.82	761,896	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2611	738,552	1.03	1.03	761,490	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2612	733,749	1.03	1.04	761,257	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2613	742,402	1.02	1.02	760,925	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2614	900,000	1.07	1.08	758,672	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2615	759,000	1.00	1.00	756,635	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2616	7,367,543	0.10	0.10	754,797	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2617	750,000	1.00	1.01	754,405	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2618	1,691,859	0.45	0.45	753,085	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2619	779,740	0.96	0.96	752,652	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2620	750,000	1.00	1.00	752,140	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2621	750,000	1.00	1.00	751,925	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2622	732,369	1.02	1.02	750,642	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2623	750,000	100.00	100.01	750,060	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2624	3,683,083	0.20	0.20	746,408	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2625	719,142	1.03	1.04	746,102	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2626	802,194	0.93	0.93	745,960	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2627	4,039,668	0.18	0.18	745,631	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2628	757,000	0.98	0.98	745,170	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2629	528,000	1.41	1.41	744,632	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2630	739,351	1.01	1.01	744,628	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2631	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2632	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2633	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2634	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2635	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2636	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2637	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2638	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2639	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2640	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2641	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2642	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2643	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2644	93161477	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2645	&PROPFAS140	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2646	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2647	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2648	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2649	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2650	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2651	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2652	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2653	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2654	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2655	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2656	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2657	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2658	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2659	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2660	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2661	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2662	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2663	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2664	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2665	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2666	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2667	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2668	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2669	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2670	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2671	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2672	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2673	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2674	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2675	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2676	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2677	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2678	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2679	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2680	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2681	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2682	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2683	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2684	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2685	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2686	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2631	LINEAR TRADING AMERICAS	PASSTHRU JV	31407MG82		N00834623
2632	LINEAR TRADING AMERICAS	PASSTHRU JV	31413AJM6		N00939568
2633	LINEAR TRADING AMERICAS	AGENCIES	3134A4VB7	US3134A4VB72	3134A4VB7
2634	SP AMERICAS-TRADING	PRIME-AMERICAS	31359SX88		31359SX88
2635	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GN58		N00888812
2636	LINEAR TRADING AMERICAS	PASSTHRU JV	31410DV23		N00886333
2637	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3133F1DM6	US3133F1DM67	3133F1DM6
2638	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EQM4		I00004060
2639	LINEAR TRADING AMERICAS	PASSTHRU JV	31405KEJ6		N00791337
2640	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411VX79		N00916102
2641	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411FK78		N00906718
2642	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395FHV9	US31395FHV94	31395FHV9
2643	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MXV55		F00H05136
2644	MUNICIPALS AMERICA	SHORT TERM	97569PGM9	US97569PGM95	23199140
2645	MUNICIPALS AMERICA	PROPRIETARY	ADJ1	ADJ1	ADJ1
2646	MUNICIPALS AMERICA	SECONDARY	916277HR0	US916277HR05	28659970
2647	LINEAR TRADING AMERICAS	COUPON TRADING	912803AU7	US912803AU74	912803AU7
2648	LINEAR TRADING AMERICAS	PASSTHRU JV	31412M7L6		N00929799
2649	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBV53		F00G13136
2650	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413CHA0		N00941325
2651	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	930868BL7	US930868BL78	930868BL7
2652	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31406RYP4		N00818018
2653	LINEAR TRADING AMERICAS	PASSTHRU JV	31409JDU1		N00872315
2654	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396VKE7		31396VKE7
2655	LINEAR TRADING AMERICAS	PASSTHRU JV	31409U4H5		N00879324
2656	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N2R5		N00257384
2657	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NWN1		N00257253
2658	LINEAR TRADING AMERICAS	PASSTHRU JV	31287XZP4		F00C70750
2659	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374D3Z0		38374D3Z0
2660	LINEAR TRADING AMERICAS	PASSTHRU JV	31412EUA2		N00923177
2661	LINEAR TRADING AMERICAS	PASSTHRU JV	31390GFH5		N00645568
2662	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413TLV2		N00954940
2663	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414DFJ0		N00962869
2664	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFTB5		3136FFTB5
2665	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407HF92		N00830992
2666	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413QYX0		N00952626
2667	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411VQV4		N00915868
2668	LINEAR TRADING AMERICAS	PASSTHRU JV	36201EHV5		G00580844
2669	LINEAR TRADING AMERICAS	PASSTHRU JV	31287ST80		F00C66875
2670	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NKX2		N00256910
2671	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395WW60		31395WW60
2672	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LHW2		31397LHW2
2673	LINEAR TRADING AMERICAS	PASSTHRU JV	36202WY45		G00611931
2674	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X7EX8	US3128X7EX86	3128X7EX8
2675	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411U4D0		N00915320
2676	LINEAR TRADING AMERICAS	PASSTHRU JV	31407KGG8		N00832799
2677	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRN1		3136FFRN1
2678	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L9SU8		F00A75931
2679	SP AMERICAS-TRADING	PRIME-AMERICAS	31393BW43		31393BW43
2680	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CVQ2	US31402CVQ22	N00725223
2681	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HF28	US31364HF288	31364HF28
2682	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBX69		F00G13201
2683	LINEAR TRADING AMERICAS	AGENCIES	3133XJVL9		3133XJVL9
2684	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795J93		912795J93
2685	LINEAR TRADING AMERICAS	AGENCIES	3128X2EV3	US3128X2EV34	3128X2EV3
2686	LINEAR TRADING AMERICAS	PASSTHRU JV	31402DGL8		N00725703

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2631	FNMA SF 30 YEAR	08/01/35	5.00%	MTS
2632	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
2633	FREDDIE MAC	07/12/10	4.13%	MTS
2634	FNGT 2001-T5 A1 FANNIE MAE	02/19/30	6.50%	MTS
2635	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
2636	FNMA SF 30 YEAR	08/01/36	5.50%	MTS
2637	FREDDIE MAC	03/15/24	5.00%	MTS
2638	GNMA II-JUMBOS	12/20/37	6.00%	MTS
2639	FNMA SF 30 YEAR	09/01/34	6.50%	MTS
2640	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
2641	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
2642	FHR 2854 LE FREDDIE MAC	09/15/34	5.50%	MTS
2643	10 IO/20 YEAR AM POOLS	08/01/38	6.00%	MTS
2644	CITY OF WINSTON SALEM N C URBAN REDEV MTG REVENUE IAM COML PAPER SER 1989 R/MD 3.00 09/15/2008	09/15/08	3.00%	TMS
2645	FAS 140 Muni Gross-up	12/31/99		OTH
2646	UPPER OCCOQUAN SEW AUTH VA REGL SEW RFDG R/MD 5.00 07/01/2024	07/01/24	5.00%	TMS
2647	W/PRINC STRIP OF 8.75 08-15-20	08/15/20	0.00%	MTS
2648	FNMA 10 YEAR	08/01/18	5.00%	MTS
2649	GOLD PC 15 YEAR - FHLMC	05/01/23	4.50%	MTS
2650	10 IO/20YEAR AM POOLS	07/01/37	6.50%	MTS
2651	CAROLINA POWER AND LIGHT 2000	10/01/22	3.13%	MTS
2652	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
2653	FNMA SF 30 YEAR	05/01/36	5.50%	MTS
2654	FNR 2007-30 FM FANNIE MAE	04/01/37	5.71%	MTS
2655	FNMA SF 30 YEAR	05/01/36	6.00%	MTS
2656	10 IO/20YEAR AM POOLS	09/01/38	6.50%	MTS
2657	10 IO/20YEAR AM POOLS	06/01/38	5.50%	MTS
2658	GOLD PC 30 YEAR - FHLMC	09/01/32	6.00%	MTS
2659	GNR08-31 IC GOVT NATIONAL MORTGAGE (GNMA)	05/20/38	5.80%	MTS
2660	FNMA SF 30 YEAR	05/01/36	8.00%	MTS
2661	FNMA SF 30 YEAR	06/01/32	7.00%	MTS
2662	FNMA SF 30 YEAR	10/01/37	6.00%	MTS
2663	FNMA SF 30 YEAR	05/01/38	6.00%	MTS
2664	FNS 386 24 FANNIE MAE	03/25/38	7.00%	MTS
2665	FNMA-GUAR MTG PASS THRU-30YR	08/01/35	6.50%	MTS
2666	FNMA SF 30 YEAR	09/01/37	6.00%	MTS
2667	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
2668	GNMA-15YR MATURITY	07/15/19	5.50%	MTS
2669	GOLD PC 30 YEAR - FHLMC	05/01/32	7.00%	MTS
2670	FNMA 15 YEAR	09/01/22	6.50%	MTS
2671	FHR 3012 PV FREDDIE MAC	09/15/35	0.00%	MTS
2672	FNR 2008-36 IA FANNIE MAE	05/25/18	4.50%	MTS
2673	GNMA SF 30 YEAR	05/15/33	5.50%	MTS
2674	FREDDIE MAC	04/01/13	4.13%	MTS
2675	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
2676	FNMA SF 30 YEAR	09/01/35	5.00%	MTS
2677	FNS 383 89 FANNIE MAE	09/25/37	7.50%	MTS
2678	GOLD PC 30 YEAR - FHLMC	04/01/38	7.00%	MTS
2679	FNMA 2003-W6 5-T FANNIE MAE	09/25/32	0.55%	MTS
2680	GAWA - Report Settlement Date balance	03/01/34	5.50%	MTS
2681	FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY	10/25/23	7.00%	MTS
2682	GOLD PC 15 YEAR - FHLMC	07/01/23	4.50%	MTS
2683	FEDERAL HOME LOAN BANK SYSTEM	03/11/11	5.00%	MTS
2684	U S TREASURY BILL	01/29/09	0.00%	MTS
2685	FREDDIE MAC	12/08/10	4.75%	MTS
2686	FNMA SF 30 YEAR	08/01/34	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2631	750,271	0.99	0.99	743,730	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2632	715,223	1.03	1.04	742,036	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2633	806,000	1.02	1.03	740,756	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2634	717,626	1.03	1.03	740,394	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2635	708,781	1.04	1.04	737,037	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2636	728,464	1.01	1.01	736,394	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2637	750,000	0.96	0.98	736,225	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2638	717,700	1.02	1.03	735,916	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2639	704,214	1.04	1.04	735,755	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2640	716,859	1.02	1.02	734,745	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2641	714,793	1.02	1.02	732,628	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2642	850,000	0.86	0.86	731,490	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2643	717,222	1.02	1.02	730,018	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2644	730,000	100.00	100.00	730,010	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2645	0	0.00	0.00	730,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2646	700,000	104.27	104.27	729,890	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2647	1,220,000	0.60	0.60	729,747	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2648	721,453	1.01	1.01	728,154	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2649	739,472	0.99	0.99	728,120	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2650	700,679	1.03	1.03	725,194	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2651	725,000	1.00	1.00	725,189	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2652	707,454	1.02	1.02	725,105	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2653	715,228	1.01	1.01	723,013	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2654	745,956	0.97	0.97	722,625	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2655	703,218	1.02	1.02	720,764	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2656	696,088	1.03	1.03	720,443	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2657	720,030	1.00	1.00	720,389	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2658	699,664	1.03	1.03	718,878	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2659	5,924,711	0.12	0.12	718,239	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2660	679,788	1.05	1.06	718,016	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2661	681,718	1.05	1.05	717,767	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2662	700,000	1.02	1.02	717,465	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2663	699,999	1.02	1.02	717,464	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2664	4,455,426	0.16	0.16	717,210	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2665	687,454	1.04	1.04	716,663	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2666	698,894	1.02	1.02	716,332	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2667	695,982	1.02	1.02	713,347	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2668	692,873	1.03	1.03	712,948	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2669	671,845	1.06	1.06	712,410	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2670	684,003	1.04	1.04	711,719	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2671	721,994	0.99	0.99	711,344	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2672	6,495,697	0.11	0.11	711,200	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2673	698,916	1.01	1.02	709,885	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2674	705,000	0.99	1.01	709,556	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2675	691,523	1.02	1.02	708,777	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2676	713,570	0.99	0.99	708,194	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2677	4,334,037	0.16	0.16	708,140	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2678	671,776	1.05	1.05	706,564	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2679	50,565,031	0.01	0.01	705,956	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2680	0	0.00	0.00	705,905	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2681	3,724,159	0.19	0.19	704,710	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2682	712,869	0.99	0.99	704,509	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2683	675,000	1.04	1.04	703,084	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2684	707,000	0.99	0.99	702,780	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2685	670,000	1.04	1.05	702,576	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2686	684,224	1.02	1.03	702,152	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2687	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2688	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2689	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2690	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2691	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2692	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2693	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2694	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2695	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2696	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2697	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2698	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2699	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2700	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2701	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2702	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2703	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2704	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2705	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2706	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2707	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2708	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2709	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2710	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2711	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2712	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2713	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2714	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2715	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2716	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2717	GM3J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2718	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2719	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2720	G1GJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2721	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2722	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2723	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2724	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2725	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2726	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2727	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2728	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2729	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2730	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2731	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2732	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2733	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
2734	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2735	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2736	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2737	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2738	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2739	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2740	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2741	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2742	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2687	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411DWJ4		N00905249
2688	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	658196RC6	US658196RC63	658196RC6
2689	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412NFD3		N00929964
2690	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SCF7		N00987570
2691	MUNICIPALS AMERICA	SHORT TERM	64971KJE7	US64971KJE73	27307180
2692	MUNICIPALS AMERICA	SHORT TERM	649660NW3	US649660NW36	39949630
2693	MUNICIPALS AMERICA	SHORT TERM	762197CE9	US762197CE91	3BCZKB90
2694	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394YQK3		31394YQK3
2695	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394LTS1		31394LTS1
2696	LINEAR TRADING AMERICAS	PASSTHRU JV	36291T4H8		I00638124
2697	LINEAR TRADING AMERICAS	COUPON TRADING	912810EA2	US912810EA26	912810EA2
2698	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396PWF4		31396PWF4
2699	MUNICIPALS AMERICA	SECONDARY	20772GTS7	US20772GTS74	3BBNPZ80
2700	LINEAR TRADING AMERICAS	PASSTHRU JV	31415CEW3		N00982649
2701	LINEAR TRADING AMERICAS	PASSTHRU JV	31411VPL7		N00915827
2702	LINEAR TRADING AMERICAS	PASSTHRU JV	31409DS95		N00868244
2703	LINEAR TRADING AMERICAS	AGENCIES	3133XJW20	US3133XJW206	3133XJW20
2704	LINEAR TRADING AMERICAS	COUPON TRADING	912828HB9		912828HB9
2705	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128CU5E2		3128CU5E2
2706	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LWT3		N00928658
2707	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282Y3J6		31282Y3J6
2708	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395MX79		31395MX79
2709	SP AMERICAS-TRADING	PRIME-AMERICAS	31393X7F8		31393X7F8
2710	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NWQ4		N00257255
2711	LINEAR TRADING AMERICAS	PASSTHRU JV	31411FJZ8		N00906680
2712	LINEAR TRADING AMERICAS	PASSTHRU JV	36295NMY0		G00675475
2713	LINEAR TRADING AMERICAS	PASSTHRU JV	36205XCV4		I00403384
2714	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GNE9		N00888789
2715	LINEAR TRADING AMERICAS	PASSTHRU JV	36290UBZ8		G00617556
2716	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407SG30		N00839118
2717	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36296KPV8		G00693536
2718	LINEAR TRADING AMERICAS	PASSTHRU JV	31405GAU4		N00788519
2719	LINEAR TRADING AMERICAS	AGENCIES	31339YT77	US31339YT773	31339YT77
2720	SP AMERICAS-TRADING	PRIME-AMERICAS	31371N2L8		N00257379
2721	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NAA4		N00929801
2722	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQR3		3136FFQR3
2723	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X4BE0	US3128X4BE02	3128X4BE0
2724	LINEAR TRADING AMERICAS	PASSTHRU JV	31402WLH9		N00740228
2725	LINEAR TRADING AMERICAS	PASSTHRU JV	3128K1HT1		F00A41142
2726	LINEAR TRADING AMERICAS	PASSTHRU JV	31414QKY2		N00972911
2727	LINEAR TRADING AMERICAS	PASSTHRU JV	31413EFV2		N00943080
2728	LINEAR TRADING AMERICAS	PASSTHRU JV	31415WCP6		N00991178
2729	LINEAR TRADING AMERICAS	PASSTHRU JV	31414KCY4		N00968187
2730	SP AMERICAS-TRADING	PRIME-AMERICAS	31392DUB6		31392DUB6
2731	LINEAR TRADING AMERICAS	AGENCIES	3133XGAY0	US3133XGAY07	3133XGAY0
2732	LINEAR TRADING AMERICAS	PASSTHRU JV	31283H6C4		F00G01767
2733	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EX2	US912810EX29	912810EX2
2734	LINEAR TRADING AMERICAS	PASSTHRU JV	36213MWX2		G00558762
2735	LINEAR TRADING AMERICAS	PASSTHRU JV	31410EQX9		N00887070
2736	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	162362FR3	US162362FR38	162362FR3
2737	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	649845EX8	US649845EX83	649845EX8
2738	MUNICIPALS AMERICA	SHORT TERM	657903AR1	US657903AR12	29333130
2739	MUNICIPALS AMERICA	SHORT TERM	3733834G0	US3733834G05	3BBJSG70
2740	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAJE1		3136FAJE1
2741	LINEAR TRADING AMERICAS	PASSTHRU JV	36225BYC6		G00781607
2742	LINEAR TRADING AMERICAS	COUPON TRADING	912833LX6	US912833LX64	912833LX6

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2687	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
2688	EASTERN PWR OF NORTH CAROLINA-SAVRS 144A-PRIV PLMT	01/01/25	4.37%	MTS
2689	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
2690	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
2691	NEW YORK N Y CITY TRANSITIONALFIN AUTH ADJ- SUBSER-C3	08/01/31	1.78%	TMS
2692	NEW YORK CITY G/O SUBSER A-7 INT VARIES DAILY	08/01/19	2.50%	TMS
2693	RHODE ISLAND HEALTH & EDL BLDGCORP BRYANT UNIVSER 08	06/01/35	1.75%	TMS
2694	FHR 2802 SM FREDDIE MAC	04/15/32	4.88%	MTS
2695	FHR 2707 MC FREDDIE MAC	03/15/27	5.50%	MTS
2696	GNMA II-CUSTOM	10/20/34	6.00%	MTS
2697	UNITED STATES TREASURY BONDS R/MD 9.125 05/15/2018	05/15/18	9.13%	MTS
2698	FNR 2007-15 IM FANNIE MAE	03/01/37	0.00%	MTS
2699	CONNECTICUT ST SER D G/O NEW MONEY R/MD 5.00 11/01/2025	11/01/25	5.00%	TMS
2700	FNMA SF 30 YEAR	06/01/38	5.00%	MTS
2701	FNMA SF 30 YEAR	12/01/36	8.00%	MTS
2702	FNMA SF 30 YEAR	03/01/36	5.50%	MTS
2703	FEDERAL HOME LOAN BANK SYSTEM	03/10/17	5.13%	MTS
2704	U S TREASURY NOTE	08/31/09	4.00%	MTS
2705	FHS 206 PO CMO SERIES PO FEDERAL HOME LOAN MTGE	12/15/30	0.00%	MTS
2706	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
2707	FHS 245 IO FREDDIE MAC	04/25/37	0.00%	MTS
2708	FHR 2938 SL FREDDIE MAC	02/15/35	10.92%	MTS
2709	FNGT 2004-T2 1IO1 FANNIE MAE	11/25/43	0.35%	MTS
2710	10 IO/20YEAR AM POOLS	06/01/38	6.50%	MTS
2711	FNMA SF 30 YEAR	12/01/36	6.50%	MTS
2712	GNMA SF 30 YEAR	06/15/38	5.00%	MTS
2713	GNMA II-JUMBOS	08/20/33	6.00%	MTS
2714	FNMA SF 30 YEAR	07/01/36	5.00%	MTS
2715	GNMA SF 30 YEAR	06/15/37	5.00%	MTS
2716	FNMA SF 30 YEAR	11/01/35	6.50%	MTS
2717	LOW LOAN GNMA SF 30 YEAR	07/15/38	6.00%	MTS
2718	FNMA SF 30 YEAR	07/01/34	5.00%	MTS
2719	FEDERAL HOME LOAN BANK STEP COUPON	07/30/13	5.25%	MTS
2720	FNMA 15 YEAR	09/01/23	5.00%	MTS
2721	FNMA 10 YEAR	08/01/18	5.50%	MTS
2722	FNS 383 68 FANNIE MAE	09/25/37	6.50%	MTS
2723	FREDDIE MAC	05/12/20	5.30%	MTS
2724	FNMA SF 30 YEAR	09/01/33	5.50%	MTS
2725	GOLD PC 30 YEAR - FHLMC	01/01/36	6.00%	MTS
2726	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
2727	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
2728	FNMA 15 YEAR	10/01/23	6.00%	MTS
2729	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
2730	FNW 2002-W4 IO-2 FANNIE MAE WHOLE LOAN	02/25/42	0.66%	MTS
2731	FEDERAL HOME LOAN BANK SYSTEM	07/15/36	5.50%	MTS
2732	GOLD PC 30 YEAR - FHLMC	12/01/32	6.50%	MTS
2733	UNITED STATES TREASURY BONDS R/MD 6.75 08/15/2026	08/15/26	6.75%	MTS
2734	GNMA SF 30 YEAR	11/15/33	6.00%	MTS
2735	FNMA SF 30 YEAR	07/01/36	6.50%	MTS
2736	CHATTANOOGA TN	10/01/23	4.35%	MTS
2737	CENTRAL HUDSON G&E SERIES C	08/01/28	3.13%	MTS
2738	NORTH CAROLINA EDL FACS FIN AGY REV DUKE UNIV PROJ SER A	12/01/17	1.75%	TMS
2739	GEORGIA ST GO VAR RATE DEMAND BDS 200 6H R/MD 1.75 12/01/2026	12/01/26	1.75%	TMS
2740	FNS 320-1 FANNIEMAE STRIP	03/01/32	0.00%	MTS
2741	GNMA SF 30 YEAR	03/15/33	6.00%	MTS
2742	TINT 11-15-25	11/15/25	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2687	684,902	1.02	1.02	701,990	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2688	700,000	1.00	1.00	700,510	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2689	683,379	1.02	1.02	700,430	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2690	674,522	1.04	1.04	700,020	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2691	700,000	100.00	100.00	700,015	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2692	700,000	100.00	100.00	700,005	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2693	700,000	100.00	100.00	700,004	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2694	7,306,837	0.09	0.10	699,536	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2695	677,516	1.03	1.03	697,512	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2696	678,638	1.02	1.03	695,861	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2697	480,000	1.43	1.46	695,396	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2698	61,696,473	0.01	0.01	695,152	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2699	655,000	105.88	105.89	693,643	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2700	699,953	0.99	0.99	692,920	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2701	654,384	1.05	1.06	691,184	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2702	682,601	1.01	1.01	690,031	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2703	650,000	1.06	1.06	688,853	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2704	714,000	1.02	1.02	688,088	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2705	1,000,181	0.69	0.69	687,901	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2706	661,239	1.03	1.04	686,028	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2707	2,916,820	0.23	0.23	685,171	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2708	878,000	0.77	0.78	683,027	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2709	66,175,000	0.01	0.01	680,407	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2710	657,351	1.03	1.03	680,350	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2711	655,124	1.03	1.04	679,683	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2712	680,180	1.00	1.00	679,111	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2713	660,892	1.02	1.03	677,665	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2714	680,228	0.99	0.99	675,662	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2715	675,720	1.00	1.00	674,658	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2716	649,253	1.03	1.04	673,593	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2717	652,600	1.03	1.03	672,528	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2718	675,334	0.99	0.99	670,800	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2719	620,000	1.07	1.08	666,664	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2720	660,697	1.01	1.01	665,286	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2721	651,840	1.02	1.02	664,692	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2722	3,279,938	0.20	0.20	662,409	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2723	665,000	0.98	1.00	662,301	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2724	653,985	1.01	1.01	661,792	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2725	646,070	1.02	1.02	661,231	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2726	636,456	1.03	1.04	660,316	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2727	634,911	1.03	1.04	658,713	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2728	641,473	1.03	1.03	657,760	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2729	633,600	1.03	1.04	657,353	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2730	38,073,946	0.02	0.02	657,339	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2731	2,520,000	1.11	1.12	655,844	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2732	624,626	1.04	1.05	653,118	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2733	500,000	1.30	1.30	652,333	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2734	631,386	1.03	1.03	652,220	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2735	627,539	1.03	1.04	651,064	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2736	650,000	1.00	1.00	650,472	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2737	650,000	1.00	1.00	650,170	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2738	650,000	100.00	100.00	650,004	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2739	650,000	100.00	100.00	650,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2740	784,687	0.83	0.83	648,404	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2741	627,307	1.03	1.03	648,006	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2742	1,406,398	0.46	0.46	647,293	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2743	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2744	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2745	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2746	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2747	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2748	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2749	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2750	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2751	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2752	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2753	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2754	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2755	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2756	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2757	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2758	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2759	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2760	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2761	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2762	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2763	93161370	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2764	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2765	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2766	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2767	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2768	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2769	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2770	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2771	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2772	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2773	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2774	93113062	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2775	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2776	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2777	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2778	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2779	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2780	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2781	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2782	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2783	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2784	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2785	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2786	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2787	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2788	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2789	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2790	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2791	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2792	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2793	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2794	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2795	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2796	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2797	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2798	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2743	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DZW4		I00003457
2744	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EJ26		I00003881
2745	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WXL7		N00899883
2746	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MRW9		31397MRW9
2747	LINEAR TRADING AMERICAS	PASSTHRU JV	31408JGB1		N00852594
2748	LINEAR TRADING AMERICAS	PASSTHRU JV	31404JXM2		N00770284
2749	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412WG67		N00936821
2750	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GKP7		N00888702
2751	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411NNM5		N00912196
2752	LINEAR TRADING AMERICAS	PASSTHRU JV	36213FPR8		G00553132
2753	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HM38		31364HM38
2754	LINEAR TRADING AMERICAS	PASSTHRU JV	31413BVD0		N00940812
2755	LINEAR TRADING AMERICAS	PASSTHRU JV	31391P6V3		N00673284
2756	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SB50		N00987560
2757	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397GS76		31397GS76
2758	MUNICIPALS AMERICA	SECONDARY	89602NQB3	US89602NQB37	3BDDHQ00
2759	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQA0		3136FFQA0
2760	LINEAR TRADING AMERICAS	AGENCIES	31331XE40	US31331XE402	31331XE40
2761	LINEAR TRADING AMERICAS	AGENCIES	313586UV9	US313586UV99	313586UV9
2762	LINEAR TRADING AMERICAS	PASSTHRU JV	31414RVV4		N00974128
2763	MUNICIPALS AMERICA	SECONDARY	914460BN9	US914460BN98	34833780
2764	SP AMERICAS-TRADING	PRIME-AMERICAS	31394AB88		31394AB88
2765	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394T3W3	US31394T3W34	31394T3W3
2766	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396RKZ9		31396RKZ9
2767	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LXAD2		F00G01804
2768	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	383742SG9		383742SG9
2769	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WUZ6		31397WUZ6
2770	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31392FXK8		31392FXK8
2771	LINEAR TRADING AMERICAS	PASSTHRU JV	31411KFF5	US31411KFF57	N00910166
2772	SP AMERICAS-TRADING	HOUSE-RISK	31359TPQ5		31359TPQ5
2773	SP AMERICAS-TRADING	HOUSE-RISK	31359VRS4		31359VRS4
2774	MUNICIPALS AMERICA	SECONDARY	64966HAG5	US64966HAG56	3BDTHH80
2775	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412FH22		N00923749
2776	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409UBD6		N00878536
2777	LINEAR TRADING AMERICAS	AGENCIES	31331VBM7		31331VBM7
2778	LINEAR TRADING AMERICAS	PASSTHRU JV	31413A4A8		N00940117
2779	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364JN74		31364JN74
2780	LINEAR TRADING AMERICAS	PASSTHRU JV	36296NZK5		G00696546
2781	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415APQ8		N00981131
2782	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NGQ2		N00256807
2783	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAHA1		3136FAHA1
2784	LINEAR TRADING AMERICAS	PASSTHRU JV	31411JV29		N00909733
2785	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRY7		3136FFRY7
2786	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411RJA7		N00912957
2787	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BE62		N00981757
2788	LINEAR TRADING AMERICAS	COUPON TRADING	912833DC1	US912833DC10	912833DC1
2789	LINEAR TRADING AMERICAS	COUPON TRADING	912828HE3		912828HE3
2790	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31386QEG2		N00569935
2791	LINEAR TRADING AMERICAS	AGENCIES	912833KR0	US912833KR06	912833KR0
2792	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36202ERG6		I00004087
2793	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLQ21		F00J08573
2794	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAW30		3136FAW30
2795	LINEAR TRADING AMERICAS	PASSTHRU JV	31376KKR6		N00357704
2796	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	31359UY74		31359UY74
2797	LINEAR TRADING AMERICAS	PASSTHRU JV	31412EZA7		N00923337
2798	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X7ZN7	US3128X7ZN75	3128X7ZN7

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2743	GNMA II-JUMBOS	10/20/33	4.50%	MTS
2744	GNMA II-JUMBOS	07/20/36	7.00%	MTS
2745	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
2746	FNR 2008-76 EI FANNIE MAE	09/01/18	2.20%	MTS
2747	FNMA SF 30 YEAR	02/01/36	5.50%	MTS
2748	FNMA SF 30 YEAR	04/01/34	5.00%	MTS
2749	FNMA SF 30 YEAR	06/01/37	6.00%	MTS
2750	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
2751	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
2752	GNMA SF 30 YEAR	03/15/33	6.50%	MTS
2753	FNMA TRUST 000275 PO CLASS 1 PRINCIPAL ONLY	11/01/26	0.00%	MTS
2754	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
2755	FNMA SF 30 YEAR	12/01/32	6.00%	MTS
2756	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
2757	FHR 3297 DI FREDDIE MAC	05/01/37	1.42%	MTS
2758	TRIBOROUGH BRDG & TUNL AUTH N SUBORDINATE REV BDS 2008D R/MD 4.00 11/15/2013	11/15/13	4.00%	TMS
2759	FNS 383 53 FANNIE MAE	06/25/37	6.00%	MTS
2760	FEDERAL FARM CREDIT BANK	09/13/10	5.25%	MTS
2761	FEDERAL NATL MTGE ASSN SERIES SM-2016-A	03/10/16	8.20%	MTS
2762	FNMA SF 30 YEAR	02/01/38	6.00%	MTS
2763	UNIVERSITY MINN G/O RFDG-SER AR/MD 5.75 07/01/2013	07/01/13	5.75%	TMS
2764	FNW 2004-W11 1-IO-1 FANNIE MAE	05/25/34	0.35%	MTS
2765	FHR 2760 CG FREDDIE MAC	03/15/34	5.50%	MTS
2766	FHR 3153 JR FREDDIE MAC	06/01/31	7.75%	MTS
2767	GOLD PC 30 YEAR - FHLMC	03/01/35	5.50%	MTS
2768	GNR 2008-15 IJ GOVT NATIONAL MORTGAGE (GNMA)	03/20/38	5.00%	MTS
2769	FHR 3469 YZ FREDDIE MAC	08/15/38	5.00%	MTS
2770	FNR 2002-88 IA FANNIE MAE	01/25/22	5.50%	MTS
2771	FNMA SF 30 YEAR	03/01/37	6.50%	MTS
2772	FNR 98-31 98-S CMO SER 98-31 FEDERAL NATIONAL MTGE ASSOC	01/25/22	7.67%	MTS
2773	FNR 99-18 18-E SERIES 99-18 FEDERAL NATL MTGE ASSN	04/18/29	0.00%	MTS
2774	THE CITY OF NEW YORK GENERAL OBLIGATION BND FISCAL 09 SER BTAX-EXEMPT BND SUBSER B-1 R/MD 4.00 09/01/2012	09/01/12	4.00%	TMS
2775	FNMA SF 30 YEAR	05/01/37	6.00%	MTS
2776	FNMA-GUAR MTG PASS THRU-30YR	03/01/36	6.50%	MTS
2777	FEDERAL FARM CREDIT BANK	04/04/23	5.00%	MTS
2778	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
2779	FNS 306-PO 306-PO CMO SER PO FEDERAL NATIONAL MTGE ASSN	04/20/30	0.00%	MTS
2780	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
2781	FNMA 30YR (LOW LOANS)	05/01/38	6.50%	MTS
2782	FNMA 10 YEAR	07/01/17	5.50%	MTS
2783	FNT 319-PO FEDERAL NATL MTGE ASSN	01/25/32	0.00%	MTS
2784	FNMA 15 YEAR	02/01/22	5.50%	MTS
2785	FNS 383 99 FANNIE MAE	09/25/22	6.00%	MTS
2786	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
2787	FNMA SF 30 YEAR	07/01/38	6.50%	MTS
2788	TINT 08-15-12	08/15/12	0.00%	MTS
2789	U S TREASURY NOTE	09/30/12	4.25%	MTS
2790	FNMA ARMS	01/01/41	4.48%	MTS
2791	TINT 05-15-18	05/15/18	0.00%	MTS
2792	NEW WALA GN2	02/20/38	7.00%	MTS
2793	GOLD PC 15 YEAR - FHLMC	08/01/23	5.50%	MTS
2794	FNS 338 1 FANNIEMAE STRIP	06/01/33	0.00%	MTS
2795	FNMA SF 30 YEAR	02/01/35	6.00%	MTS
2796	FNR 98-65 65-I1 CMO SER 65 FEDERAL NATL MTGE ASSN	06/16/28	1.26%	MTS
2797	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
2798	FREDDIE MAC	06/12/13	4.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2743	672,417	0.96	0.96	647,012	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2744	615,117	1.04	1.05	644,184	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2745	4,177,114	1.03	1.04	641,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2746	25,000,000	0.02	0.03	641,853	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2747	634,746	1.01	1.01	641,753	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2748	644,290	0.99	0.99	639,965	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2749	624,373	1.02	1.02	639,952	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2750	616,763	1.03	1.04	639,885	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2751	624,228	1.02	1.02	639,802	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2752	611,107	1.04	1.05	639,411	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2753	785,372	0.81	0.81	638,821	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2754	615,345	1.03	1.04	638,413	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2755	619,519	1.03	1.03	637,881	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2756	613,732	1.04	1.04	636,932	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2757	6,078,076	0.10	0.10	636,307	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2758	600,000	105.97	105.98	635,870	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2759	3,370,878	0.19	0.19	635,774	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2760	565,000	1.05	1.07	635,551	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2761	505,000	1.25	1.26	634,327	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2762	616,785	1.02	1.02	632,277	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2763	560,000	112.75	112.76	631,455	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2764	62,457,962	0.01	0.01	631,196	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2765	700,000	0.90	0.90	630,327	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2766	582,497	1.06	1.08	629,554	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2767	624,357	1.01	1.01	629,548	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2768	4,489,973	0.14	0.14	628,553	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2769	857,739	0.73	0.73	627,818	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2770	5,773,897	0.11	0.11	626,629	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2771	602,541	1.03	1.04	625,129	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2772	2,913,864	0.21	0.21	624,883	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2773	631,610	0.99	0.99	624,497	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2774	600,000	104.05	104.05	624,270	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2775	609,022	1.02	1.02	624,217	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2776	597,468	1.04	1.04	622,854	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2777	600,000	1.02	1.04	622,838	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2778	600,000	1.03	1.04	622,494	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2779	743,986	0.84	0.84	622,154	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2780	637,363	1.01	1.02	622,002	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2781	594,540	1.04	1.04	621,287	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2782	607,769	1.02	1.02	619,752	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2783	756,811	0.82	0.82	619,334	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2784	606,514	1.02	1.02	618,473	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2785	4,241,192	0.14	0.15	617,098	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2786	601,008	1.02	1.02	616,003	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2787	591,650	1.03	1.04	613,830	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2788	685,184	0.90	0.90	612,913	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2789	850,000	1.06	1.08	611,715	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2790	614,481	0.99	1.00	611,578	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2791	900,000	0.68	0.68	611,248	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2792	580,490	1.05	1.05	611,185	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2793	599,999	1.02	1.02	611,054	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2794	774,497	0.79	0.79	610,020	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2795	592,825	1.02	1.03	608,358	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2796	33,550,104	0.02	0.02	606,992	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2797	584,715	1.03	1.04	606,635	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2798	600,000	1.00	1.01	605,995	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2799	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2800	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2801	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2802	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2803	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2804	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2805	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2806	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2807	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2808	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2809	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2810	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2811	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2812	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2813	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2814	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2815	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2816	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2817	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2818	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2819	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2820	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2821	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2822	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2823	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2824	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2825	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2826	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2827	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2828	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2829	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2830	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2831	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2832	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2833	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2834	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2835	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2836	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2837	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2838	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2839	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2840	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2841	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2842	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2843	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2844	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2845	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2846	07100CVD6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2847	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2848	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2849	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2850	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2851	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2852	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2853	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2854	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2799	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSN0		3136FFSN0
2800	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MSEB2		F00H00130
2801	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MJHY9		F00G08246
2802	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3136F8FP5	US3136F8FP50	3136F8FP5
2803	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31385YB79		N00556362
2804	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L7JQ1		F00A73871
2805	LINEAR TRADING AMERICAS	COUPON TRADING	912828GM6		912828GM6
2806	MUNICIPALS AMERICA	SHORT TERM	917436AN7	US917436AN77	37600960
2807	LINEAR TRADING AMERICAS	PASSTHRU JV	31413GPA2		N00945117
2808	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31386MLP3		N00567434
2809	LINEAR TRADING AMERICAS	COUPON TRADING	912828FP0	US912828FP02	912828FP0
2810	LINEAR TRADING AMERICAS	PASSTHRU JV	31414CLJ5		N00962129
2811	LINEAR TRADING AMERICAS	PASSTHRU JV	31335H5S8		F00C90857
2812	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCD86	US3136FCD862	3136FCD86
2813	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393XRL3	US31393XRL37	31393XRL3
2814	LINEAR TRADING AMERICAS	AGENCIES	31364FHW4	US31364FHW41	31364FHW4
2815	MUNICIPALS AMERICA	SHORT TERM	75913WBS5	US75913WBS52	35482520
2816	LINEAR TRADING AMERICAS	PASSTHRU JV	31407T2H2		N00840576
2817	MUNICIPALS AMERICA	SECONDARY	927793FB0	US927793FB07	37360150
2818	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410RC80		N00894795
2819	LINEAR TRADING AMERICAS	AGENCIES	3133M9SD5		3133M9SD5
2820	LINEAR TRADING AMERICAS	PASSTHRU JV	31414LP28		N00969441
2821	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRK7		3136FFRK7
2822	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GPP2		N00888830
2823	SP AMERICAS-TRADING	PRIME-AMERICAS	31393CX73		31393CX73
2824	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411NX28		N00912497
2825	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3135A1FM4	US3135A1FM46	3135A1FM4
2826	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WUN3		31397WUN3
2827	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PK7K4		F00J08098
2828	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397RCB0		31397RCB0
2829	LINEAR TRADING AMERICAS	PASSTHRU JV	31405KXL0		N00791883
2830	LINEAR TRADING AMERICAS	PASSTHRU JV	31414HM20		N00966677
2831	LINEAR TRADING AMERICAS	PASSTHRU JV	31390Y5X2		N00660662
2832	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HL70		31364HL70
2833	LINEAR TRADING AMERICAS	PASSTHRU JV	36295NM20		G00675477
2834	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31404HU56		N00769304
2835	SP AMERICAS-TRADING	PRIME-AMERICAS	31393X7G6		31393X7G6
2836	LINEAR TRADING AMERICAS	COUPON TRADING	912810EG9	US912810EG95	912810EG9
2837	SP AMERICAS-TRADING	HOUSE-RISK	3837H3QJ9		3837H3QJ9
2838	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407VLY9		N00841943
2839	LINEAR TRADING AMERICAS	PASSTHRU JV	3128CUH82		F00G30255
2840	LINEAR TRADING AMERICAS	COUPON TRADING	912828CA6	US912828CA69	912828CA6
2841	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282XYN5		31282XYN5
2842	MUNICIPALS AMERICA	SECONDARY	89602NMF8	US89602NMF86	3BCXVY80
2843	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HP68		31364HP68
2844	LINEAR TRADING AMERICAS	PASSTHRU JV	31293C5H3		F00C17148
2845	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410VL73		N00898650
2846	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	91086QAV0	US91086QAV05	1MX320023
2847	MUNICIPALS AMERICA	SHORT TERM	64986MQM0	US64986MQM00	30922660
2848	LINEAR TRADING AMERICAS	COUPON TRADING	912828EV8	US912828EV88	912828EV8
2849	LINEAR TRADING AMERICAS	PASSTHRU JV	31412STS4		N00933561
2850	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MJCR9	US3128MJCR92	F00G08079
2851	LINEAR TRADING AMERICAS	COUPON TRADING	912803DA8	US912803DA83	912803DA8
2852	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405FGT3		N00787810
2853	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31401GC85		N00707595
2854	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LMX4	US31371LMX46	N00255174

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2799	FNS 386 11 FANNIE MAE	07/25/38	6.00%	MTS
2800	10 IO/20 YEAR AM POOLS	01/01/36	5.50%	MTS
2801	GOLD PC 30 YEAR - FHLMC	11/01/37	7.50%	MTS
2802	FEDERAL NATIONAL MORTGAGE ASSO	02/09/37	5.17%	MTS
2803	FNMA ARMS	05/01/30	4.48%	MTS
2804	GOLD PC 30 YEAR - FHLMC	03/01/38	4.50%	MTS
2805	U S TREASURY NOTE	03/31/12	4.50%	MTS
2806	UTAH HSG CORP SINGLE FAMILY R/MD 2.05 07/01/2033	07/01/33	2.05%	TMS
2807	10 IO/20YEAR AM POOLS	08/01/37	6.00%	MTS
2808	FNMA ARMS	12/01/40	4.48%	MTS
2809	U S TREASURY NOTE	08/15/09	4.88%	MTS
2810	FNMA SF 30 YEAR	03/01/38	5.50%	MTS
2811	GOLD PC 20 YEAR - FHLMC	07/01/24	6.50%	MTS
2812	FNS 367 2 FANNIE MAE	01/03/36	0.00%	MTS
2813	FNR 2004-25 LC FANNIE MAE	04/25/34	5.50%	MTS
2814	FEDERAL NATIONAL MTG ASSN-MTN	11/26/27	5.83%	MTS
2815	REGIONAL WASTE SYS INC ME SOLID WASTE SER N R/MD 2.70 07/01/2014	07/01/14	2.70%	TMS
2816	FNMA 15 YEAR	10/01/20	5.00%	MTS
2817	VIRGINIA COMWLTH TRANSN BRD TRANSN REV NORTHN VA TRANSN DIST PG-SER A R/MD 5.25 05/15/2018	05/15/18	5.25%	TMS
2818	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
2819	FEDERAL HOME LOAN BANK	08/27/14	7.10%	MTS
2820	FNMA 15 YEAR	01/01/23	4.50%	MTS
2821	FNS 383 86 FANNIE MAE	09/25/37	7.00%	MTS
2822	FNMA 15 YEAR	11/01/22	6.50%	MTS
2823	FNW 2003-W8 3-IO FANNIE MAE	05/25/32	0.59%	MTS
2824	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
2825	FEDERAL NATIONAL MORTGAGE ASSO	10/23/15	3.75%	MTS
2826	FHR 3469 HI FREDDIE MAC	08/01/38	3.60%	MTS
2827	GOLD PC 15 YEAR - FHLMC	06/01/23	5.50%	MTS
2828	FHR 3416 IB FREDDIE MAC	03/15/18	4.50%	MTS
2829	FNMA SF 30 YEAR	08/01/34	6.00%	MTS
2830	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
2831	FNMA SF 30 YEAR	09/01/32	6.50%	MTS
2832	FNMA TRUST 000273 PO CLASS 1 PRINCIPAL ONLY	08/01/26	0.00%	MTS
2833	GNMA SF 30 YEAR	06/15/38	5.00%	MTS
2834	FNMA 15 YEAR	01/01/19	4.50%	MTS
2835	FNGT 2004-T2 1IO2 FANNIE MAE	11/25/43	0.32%	MTS
2836	UNITED STATES TREASURY BONDS R/MD 8.75 08/15/2020	08/15/20	8.75%	MTS
2837	GNR 99-48 48-S CMO SER 99-48 GOVERNMENT NATIONAL MTGE ASSN	12/16/29	6.68%	MTS
2838	FNMA-GUAR MTG PASS THRU-30YR	11/01/35	6.50%	MTS
2839	GOLD PC 20 YEAR - FHLMC	07/01/21	7.00%	MTS
2840	U S TREASURY NOTE	02/15/14	4.00%	MTS
2841	FHS 179 179 PO PRINCIPL ONLY FHLMC STRIPPED	09/15/26	0.00%	MTS
2842	TRIBOROUGH BRIDGE AND TUNNEL AUTH (MTA BRIDGES AND TUNNELS)GENERAL REV BONDS SER 2008A R/MD 5.00 11/15/2015	11/15/15	5.00%	TMS
2843	FNMA TRUST 000284 IO CLASS 2 INTEREST ONLY	06/30/27	7.50%	MTS
2844	GOLD PC 30 YEAR - FHLMC	10/01/28	7.00%	MTS
2845	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
2846	UNITED MEXICAN STATES 6.050% 20400111	01/11/40	6.05%	ITS
2847	NEW YORK ST HSG FIN AGY REV CHELSEA APTS-SER A FNMA	11/15/36	1.95%	TMS
2848	U S TREASURY NOTE	02/15/09	4.50%	MTS
2849	FNMA SF 30 YEAR	03/01/38	7.50%	MTS
2850	GOLD PC 30YR - FHLMC WAM	09/01/35	5.00%	MTS
2851	W/PRIN STRIP 05-15-37	05/15/37	0.00%	MTS
2852	FNMA-GUAR MTG PASS THRU-30YR	07/01/34	6.50%	MTS
2853	FNMA 15 YEAR	05/01/18	5.00%	MTS
2854	FNMA 10 YEAR	03/01/14	4.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2799	3,253,514	0.18	0.19	605,985	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2800	603,407	1.00	1.00	605,098	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2801	569,318	1.06	1.06	602,469	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2802	631,000	0.95	0.95	601,595	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2803	604,595	0.99	0.99	601,218	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2804	624,733	0.96	0.96	600,690	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2805	769,000	1.06	1.08	600,360	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2806	600,000	100.00	100.00	600,024	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2807	588,268	1.02	1.02	599,636	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2808	601,973	0.99	1.00	599,250	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2809	582,000	1.02	1.03	598,623	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2810	592,381	1.01	1.01	598,600	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2811	576,468	1.04	1.04	598,462	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2812	2,601,631	0.23	0.23	596,544	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2813	700,000	0.85	0.85	595,622	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2814	517,000	1.13	1.15	595,331	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2815	595,000	100.00	100.00	595,006	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2816	587,197	1.01	1.01	591,469	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2817	550,000	107.07	107.07	588,885	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2818	574,426	1.02	1.02	588,758	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2819	500,000	1.17	1.18	588,718	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2820	594,279	0.99	0.99	588,011	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2821	3,173,766	0.18	0.18	585,818	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2822	561,476	1.04	1.04	584,126	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2823	38,021,280	0.02	0.02	583,828	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2824	567,933	1.02	1.02	582,103	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2825	600,000	0.95	0.97	580,854	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2826	1,849,696	0.07	0.08	579,445	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2827	566,417	1.02	1.02	576,767	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2828	4,213,659	0.14	0.14	576,760	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2829	561,000	1.02	1.03	575,698	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2830	553,041	1.03	1.04	573,774	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2831	546,942	1.04	1.05	572,633	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2832	682,928	0.84	0.84	571,471	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2833	571,290	1.00	1.00	570,392	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2834	568,594	1.00	1.00	569,367	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2835	60,326,041	0.01	0.01	567,662	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2836	392,000	1.44	1.45	566,586	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2837	2,966,619	0.19	0.19	565,758	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2838	539,604	1.04	1.04	562,531	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2839	534,225	1.05	1.05	561,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2840	546,000	1.05	1.05	561,676	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2841	685,739	0.82	0.82	559,145	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2842	500,000	111.64	111.66	558,304	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2843	2,647,045	0.21	0.21	557,057	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2844	524,901	1.06	1.06	556,594	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2845	541,417	1.02	1.02	554,925	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2846	570,000	0.96	0.97	554,715	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
2847	550,000	100.00	100.00	550,008	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2848	540,000	1.01	1.01	547,953	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2849	516,973	1.06	1.06	547,722	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2850	553,404	0.99	0.99	547,570	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2851	1,903,000	0.29	0.29	545,836	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2852	521,984	1.04	1.04	544,163	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2853	535,253	1.01	1.02	543,738	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2854	555,055	0.98	0.98	543,429	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2855	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2856	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2857	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2858	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2859	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2860	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2861	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2862	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2863	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2864	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2865	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2866	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2867	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2868	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2869	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2870	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2871	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2872	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2873	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2874	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2875	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2876	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2877	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2878	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2879	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2880	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2881	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2882	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2883	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2884	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2885	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2886	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2887	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2888	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2889	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2890	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2891	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2892	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2893	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2894	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2895	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2896	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2897	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2898	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2899	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2900	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2901	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2902	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2903	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2904	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2905	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2906	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2907	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2908	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2909	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2910	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2855	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411RL63		N00913049
2856	LINEAR TRADING AMERICAS	COUPON TRADING	912833RY8		912833RY8
2857	MUNICIPALS AMERICA	SECONDARY	92817FL87	US92817FL879	30267120
2858	LINEAR TRADING AMERICAS	AGENCIES	3133X26Y6	US3133X26Y64	3133X26Y6
2859	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFPL7		3136FFPL7
2860	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M4C35		F00G02490
2861	MUNICIPALS AMERICA	SECONDARY	927781GN8	US927781GN89	3BCWTK10
2862	LINEAR TRADING AMERICAS	COUPON TRADING	912803BA0	US912803BA02	912803BA0
2863	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409WBM2		N00880344
2864	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7JW4		F00C91177
2865	LINEAR TRADING AMERICAS	COUPON TRADING	912828FN5	US912828FN53	912828FN5
2866	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31406NDN1		N00814709
2867	LINEAR TRADING AMERICAS	PASSTHRU JV	36294WYL6		I00662315
2868	LINEAR TRADING AMERICAS	PASSTHRU JV	31283KYY8		F00G11627
2869	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402DBF6		N00725538
2870	SP AMERICAS-TRADING	PRIME-AMERICAS	31393X7J0		31393X7J0
2871	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	383742RT2		383742RT2
2872	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRS0		3136FFRS0
2873	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364JK44		31364JK44
2874	LINEAR TRADING AMERICAS	PASSTHRU JV	31410P3P6		N00893706
2875	SP AMERICAS-TRADING	HOUSE-RISK	3133T2UX6		3133T2UX6
2876	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394BPY4		31394BPY4
2877	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364JK69		31364JK69
2878	LINEAR TRADING AMERICAS	PASSTHRU JV	31410YXC3		N00901675
2879	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397GB66		31397GB66
2880	MUNICIPALS AMERICA	SHORT TERM	646129L20	US646129L209	38354740
2881	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7GM9		F00C91104
2882	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NGK5		N00256802
2883	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MUDL6		F00H01907
2884	LINEAR TRADING AMERICAS	COUPON TRADING	912833CW8		912833CW8
2885	LINEAR TRADING AMERICAS	PASSTHRU JV	31283KUJ5		F00G11485
2886	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410KNX8		N00889706
2887	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DVZ9	US31403DVZ94	N00745932
2888	LINEAR TRADING AMERICAS	PASSTHRU JV	31413NEW1		N00950249
2889	LINEAR TRADING AMERICAS	PASSTHRU JV	31414UGB8		N00976394
2890	LINEAR TRADING AMERICAS	PASSTHRU JV	31411S6F8	US31411S6F85	N00914470
2891	LINEAR TRADING AMERICAS	PASSTHRU JV	31411WBR7		N00916348
2892	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N2E4		N00257373
2893	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JG34		N00909318
2894	LINEAR TRADING AMERICAS	PASSTHRU JV	31414DUB0		N00963278
2895	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MQ26		N00256173
2896	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VAS4		N00990217
2897	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394TW76		31394TW76
2898	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	31359MWP4	US31359MWP49	31359MWP4
2899	LINEAR TRADING AMERICAS	PASSTHRU JV	3128KYJM2		F00A67468
2900	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411RWC8		N00913343
2901	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410V4M9		N00899128
2902	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413Y2S9		N00959885
2903	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414GB32		N00965458
2904	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31408JKF7		N00852694
2905	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411GMC3		N00907655
2906	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413BPH8		N00940624
2907	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411SP91		N00914048
2908	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413QSH2		N00952420
2909	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414LXY9		N00969695
2910	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415VHE8		N00990429

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2855	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
2856	TINT 02/15/28	02/15/28	0.00%	MTS
2857	VIRGINIA STATE PUB SCH AUTH RFDG SER B R/MD 5.00 08/01/2012	08/01/12	5.00%	TMS
2858	FEDERAL HOME LOAN BANK SYSTEM	05/24/13	5.13%	MTS
2859	FNS 383 39 FANNIE MAE	11/25/37	6.00%	MTS
2860	GOLD PC 30 YEAR - FHLMC	12/01/36	6.00%	MTS
2861	VIRGINIA COLLEGE BLDG AUTH VA EDL FAC REV BDS 2007A R/MD 5.00 09/01/2021	09/01/21	5.00%	TMS
2862	W/PRIN STRIP 11-15-22	11/15/22	0.00%	MTS
2863	FNMA-GUAR MTG PASS THRU-30YR	02/01/36	6.50%	MTS
2864	GOLD PC 20 YEAR - FHLMC	03/01/28	4.50%	MTS
2865	U S TREASURY NOTE	07/31/11	4.88%	MTS
2866	FNMA SF 30 YEAR	04/01/35	6.50%	MTS
2867	GNMA II-JUMBOS	03/20/37	6.50%	MTS
2868	GOLD PC 15 YEAR - FHLMC	07/01/12	6.50%	MTS
2869	FNMA 15 YEAR	01/01/19	4.50%	MTS
2870	FNGT 2004-T2 1IO4 FANNIE MAE	11/25/43	0.64%	MTS
2871	GNR 2008-15 IK GOVT NATIONAL MORTGAGE (GNMA)	02/20/38	5.00%	MTS
2872	FNS 383 93 FANNIE MAE	10/25/22	5.00%	MTS
2873	FNS 304-2 CMO SERIES 304 FANNIEMAE STRIP	05/25/28	6.00%	MTS
2874	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
2875	FH G93-023 23-SC CMO SER 93-23FEDERAL HOME LOAN MTGE-GNMA	11/25/23	7.05%	MTS
2876	FNR 2004-88 HJ FANNIE MAE	10/25/34	4.63%	MTS
2877	FNS 305 2 FANNIE MAE	12/01/29	6.00%	MTS
2878	FNMA SF 30 YEAR	10/01/36	6.50%	MTS
2879	FHR 3302 UI FREDDIE MAC	06/15/34	6.00%	MTS
2880	NEW JERSEY ST HSG & MTG FIN AGY SINGLE FAM HSG-SER O	04/01/31	1.78%	TMS
2881	GOLD PC 30 YEAR - FHLMC	09/01/27	7.00%	MTS
2882	FNMA 20 YEAR	07/01/27	5.50%	MTS
2883	RELO FHLMC GOLD (30 YEAR)	11/01/37	5.00%	MTS
2884	TINT 8-15-09	08/15/09	0.00%	MTS
2885	GOLD PC 15 YEAR - FHLMC	10/01/18	5.50%	MTS
2886	FNMA SF 30 YEAR	06/01/38	6.00%	MTS
2887	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
2888	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
2889	FNMA SF 30 YEAR	04/01/38	6.50%	MTS
2890	FNMA SF 30 YEAR	04/01/37	6.50%	MTS
2891	FNMA SF 30 YEAR	04/01/37	6.50%	MTS
2892	FNMA SF 30 YEAR	09/01/28	6.50%	MTS
2893	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
2894	FNMA SF 30 YEAR	05/01/38	6.50%	MTS
2895	FNMA SF 30 YEAR	03/01/36	6.50%	MTS
2896	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
2897	FHR 2764 S FREDDIE MAC	07/15/33	7.58%	MTS
2898	FEDERAL NATIONAL MORTGAGE ASSO	10/21/09	4.01%	MTS
2899	GOLD PC 30 YEAR - FHLMC	11/01/37	7.50%	MTS
2900	FNMA SF 30 YEAR	05/01/37	6.00%	MTS
2901	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
2902	FNMA SF 30 YEAR	11/01/37	6.00%	MTS
2903	FNMA SF 30 YEAR	12/01/37	6.00%	MTS
2904	FNMA SF 30 YEAR	04/01/36	6.00%	MTS
2905	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
2906	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
2907	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
2908	FNMA SF 30 YEAR	09/01/37	6.00%	MTS
2909	FNMA SF 30 YEAR	02/01/38	6.00%	MTS
2910	FNMA SF 30 YEAR	09/01/38	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2855	527,921	1.02	1.02	541,093	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2856	1,308,911	0.41	0.41	541,058	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2857	500,000	108.19	108.19	540,950	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2858	500,000	1.07	1.08	540,503	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2859	2,785,641	0.19	0.19	540,245	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2860	527,762	1.02	1.02	540,147	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2861	500,000	107.71	107.71	538,525	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2862	1,010,000	0.53	0.53	538,507	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2863	516,287	1.04	1.04	538,223	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2864	553,511	0.97	0.97	538,134	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2865	500,000	1.07	1.08	537,556	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2866	517,912	1.03	1.04	537,328	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2867	516,629	1.03	1.04	535,694	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2868	516,767	1.03	1.03	534,464	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2869	533,280	1.00	1.00	534,005	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2870	31,600,940	0.02	0.02	532,860	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2871	3,353,315	0.16	0.16	532,783	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2872	3,633,238	0.14	0.15	532,743	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2873	2,444,732	0.21	0.22	529,427	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2874	510,002	1.03	1.04	529,121	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2875	2,701,315	0.19	0.20	528,674	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2876	4,037,533	0.13	0.13	528,390	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2877	2,579,147	0.20	0.20	527,528	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2878	508,389	1.03	1.04	527,448	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2879	4,556,656	0.11	0.12	526,898	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2880	525,000	100.00	100.01	525,041	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2881	497,872	1.05	1.05	523,654	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2882	593,577	1.01	1.01	523,555	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2883	525,680	0.99	0.99	522,287	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2884	531,581	0.98	0.98	522,136	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2885	510,995	1.02	1.02	520,332	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2886	506,316	1.02	1.02	518,949	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2887	500,000	1.03	1.04	518,745	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2888	500,000	1.03	1.04	518,745	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2889	500,000	1.03	1.04	518,745	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2890	500,000	1.03	1.04	518,744	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2891	500,000	1.03	1.04	518,744	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2892	499,999	1.03	1.04	518,743	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2893	505,900	1.02	1.02	518,522	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2894	2,910,771	1.03	1.04	518,309	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2895	499,489	1.03	1.04	518,214	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2896	4,371,492	1.03	1.04	518,046	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2897	578,282	0.89	0.89	517,197	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2898	500,000	1.01	1.03	514,871	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2899	485,801	1.06	1.06	514,089	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2900	500,012	1.02	1.02	512,488	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2901	500,009	1.02	1.02	512,485	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2902	500,001	1.02	1.02	512,476	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2903	500,000	1.02	1.02	512,476	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2904	499,999	1.02	1.02	512,475	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2905	500,000	1.02	1.02	512,475	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2906	500,000	1.02	1.02	512,475	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2907	499,999	1.02	1.02	512,474	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2908	499,999	1.02	1.02	512,474	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2909	499,950	1.02	1.02	512,424	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2910	499,842	1.02	1.02	512,313	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2911	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2912	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2913	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2914	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2915	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2916	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2917	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2918	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2919	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2920	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2921	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2922	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2923	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2924	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2925	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2926	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2927	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2928	G10F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2929	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2930	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2931	93117700	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2932	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2933	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2934	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2935	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2936	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2937	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2938	G116	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2939	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2940	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2941	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2942	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2943	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2944	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2945	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2946	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2947	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2948	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2949	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2950	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2951	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2952	GAD3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2953	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2954	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2955	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2956	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2957	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2958	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2959	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2960	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2961	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2962	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2963	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2964	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2965	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2966	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2911	LINEAR TRADING AMERICAS	PASSTHRU JV	36296ARF3		G00685486
2912	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NS63		N00257141
2913	LINEAR TRADING AMERICAS	AGENCIES	313586YX1	US313586YX10	313586YX1
2914	MUNICIPALS AMERICA	SECONDARY	455057CQ0	US455057CQ06	37263560
2915	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394UL83		31394UL83
2916	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SCK6		N00987574
2917	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411AXS9		N00902589
2918	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DT25		N00745869
2919	LINEAR TRADING AMERICAS	PASSTHRU JV	36296A3P7		G00685806
2920	LINEAR TRADING AMERICAS	PASSTHRU JV	312927V45		F00A81535
2921	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128CVBL7		3128CVBL7
2922	LINEAR TRADING AMERICAS	PASSTHRU JV	36294WMH8		G00661960
2923	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415BZK8		N00982346
2924	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VUZ6		N00990800
2925	LINEAR TRADING AMERICAS	PASSTHRU JV	31414HAP2		N00966314
2926	LINEAR TRADING AMERICAS	PASSTHRU JV	36295YF99		G00684292
2927	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3135A0CP2		3135A0CP2
2928	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	31339XFM1	US31339XFM11	31339XFM1
2929	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SK35		N00987814
2930	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	649842CE9	US649842CE99	649842CE9
2931	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	01852LBK5	US01852LBK52	3BBRXP70
2932	MUNICIPALS AMERICA	SHORT TERM	196479EX3	US196479EX39	39481680
2933	MUNICIPALS AMERICA	SHORT TERM	45129YDG8	US45129YDG89	33890810
2934	MUNICIPALS AMERICA	SHORT TERM	96272PAB9	US96272PAB94	30435530
2935	MUNICIPALS AMERICA	SHORT TERM	13062N7R2	US13062N7R27	27927640
2936	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	74527LAP7	US74527LAP76	39806200
2937	MUNICIPALS AMERICA	SHORT TERM	914460BV1	US914460BV15	29692330
2938	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	313312G53		313312G53
2939	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ETE9		I00004149
2940	LINEAR TRADING AMERICAS	COUPON TRADING	912803BJ1	US912803BJ11	912803BJ1
2941	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413VUV7		N00956996
2942	MUNICIPALS AMERICA	PROPRIETARY	296122TM6		32141560
2943	MUNICIPALS AMERICA	PROPRIETARY	296122TM6	US296122TM67	32428050
2944	SP AMERICAS-TRADING	HOUSE-RISK	31358ERH7		31358ERH7
2945	LINEAR TRADING AMERICAS	PASSTHRU JV	31412E5W2		N00923461
2946	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DPU9		I00003135
2947	LINEAR TRADING AMERICAS	PASSTHRU JV	31413Y6Z9		N00959988
2948	LINEAR TRADING AMERICAS	PASSTHRU JV	31415CNM5		N00982896
2949	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NXJ9		N00257281
2950	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	31359MEY5	US31359MEY57	31359MEY5
2951	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ES83		I00004143
2952	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	31339Y6J6	US31339Y6J66	31339Y6J6
2953	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128CU3D6		3128CU3D6
2954	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KUF3		G00782382
2955	MUNICIPALS AMERICA	SHORT TERM	45129YAC0	US45129YAC03	38757050
2956	LINEAR TRADING AMERICAS	PASSTHRU JV	31414QJX6		N00972878
2957	LINEAR TRADING AMERICAS	PASSTHRU JV	31414CX94		N00962504
2958	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NWS0		N00257257
2959	LINEAR TRADING AMERICAS	COUPON TRADING	912828GG9		912828GG9
2960	MUNICIPALS AMERICA	SHORT TERM	196479KL2	US196479KL27	38145060
2961	MUNICIPALS AMERICA	SHORT TERM	63967CB68	US63967CB685	37940630
2962	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3135A1FE2	US3135A1FE20	3135A1FE2
2963	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L0RC8		F00A68583
2964	LINEAR TRADING AMERICAS	COUPON TRADING	912828FN5	US912828FN53	912828FN5
2965	LINEAR TRADING AMERICAS	PASSTHRU JV	31414DKN5		N00963001
2966	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465139LR2	US465139LR21	465139LR2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2911	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
2912	FNMA 20 YEAR	03/01/28	7.00%	MTS
2913	FEDERAL NATIONAL MTGE ASSOC DEBENTURES	02/12/18	8.95%	MTS
2914	INDIANA ST FIN AUTH SER 2005A R/MD 5.25 02/01/2017	02/01/17	5.25%	TMS
2915	FNR 2005-106 JT FANNIE MAE	12/01/35	8.00%	MTS
2916	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
2917	FNMA SF 30 YEAR	11/01/36	6.00%	MTS
2918	FNMA SF 30 YEAR	03/01/36	6.00%	MTS
2919	GNMA SF 30 YEAR	05/15/38	5.50%	MTS
2920	GOLD PC 30 YEAR - FHLMC	09/01/38	6.00%	MTS
2921	FHS 208 208-PO PRINCIPAL ONLY FHLMC STRIPPED PC	08/01/30	0.00%	MTS
2922	GNMA SF 30 YEAR	11/15/36	7.50%	MTS
2923	FNMA SF 30 YEAR NEWPFN30	09/01/38	6.50%	MTS
2924	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
2925	FNMA SF 30 YEAR	12/01/37	5.50%	MTS
2926	GNMA SF 30 YEAR	02/15/38	5.00%	MTS
2927	FEDERAL NATIONAL MORTGAGE ASSO	12/23/24	4.50%	MTS
2928	FEDERAL HOME LOAN BANK-FRN RANGE NOTE	06/19/15	6.00%	MTS
2929	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
2930	BROOKLYN UNION GAS SERIES D SAVRS	07/01/26	2.89%	MTS
2931	ALLIANCE ARPT AUTH INC TEX SPLREF REV BDS 2007 R/MD 5.25 12/01/2029	12/01/29	5.25%	TMS
2932	COLORADO HSG & FIN AUTH FAM MTG-B-3	11/01/21	1.85%	TMS
2933	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG REV SER A-CL I R/MD 2.05 07/01/2035	07/01/35	2.05%	TMS
2934	WHEATON COLLEGE ILL MULTI-MODAL-SERA JP MRGN CHASE	10/01/35	2.70%	TMS
2935	CALIFORNIA ST G/O FLTG RT SER B-3	05/01/33	1.50%	TMS
2936	PUERTO RICO HSG FIN CORP FLOATER-TRS-SER F8J-REG D R/MD 3.20 06/01/2021	06/01/21	3.20%	TMS
2937	UNIVERSITY OF MINNESOTA G/O BONDS SER-1999A VAR WKLY 2 R/MD 1.88 01/01/2034	01/01/34	1.88%	TMS
2938	FEDERAL FARM CREDIT BANK D/N	09/19/08	0.00%	MTS
2939	GNMA II-JUMBOS	05/20/38	7.50%	MTS
2940	W/PRIN STRIP 11-15-26	11/15/26	0.00%	MTS
2941	FNMA SF 30 YEAR	12/01/37	6.00%	MTS
2942	ESCAMBIA CNTY FLA HSG FIN AUTHP/C 10/01/08 @ 100 R/MD 3.95 10/01/2034	10/01/34	3.95%	TMS
2943	ESCAMBIA CNTY FLA HSG FIN AUTHSINGLE FAMILY MTG REV FLTG RATE TR RCPTS-L12-REG D R/MD 3.95 10/01/2034	10/01/34	3.95%	TMS
2944	FNR 90-073 73-K CMO SERIES 73 FEDERAL NATL MTGE ASSN	07/25/20	0.00%	MTS
2945	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
2946	WAMGN2	09/20/31	7.50%	MTS
2947	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
2948	FNMA 15 YEAR	05/01/23	4.50%	MTS
2949	FNMA 20 YEAR	07/01/28	5.00%	MTS
2950	FEDERAL NATIONAL MORTGAGE ASSO	09/15/09	6.63%	MTS
2951	GNMA II-JUMBOS	05/20/38	5.00%	MTS
2952	FEDERAL HOME LOAN BANK RANGE NOTE	07/17/18	1.12%	MTS
2953	FHS 205 PO CMO SERIES PO FEDERAL HOME LOAN MTGE	05/01/29	0.00%	MTS
2954	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
2955	IDAHO HOUSING & FINANCE ASSOC FAMILY MORTGAGE REV BONDS	06/01/25	2.05%	TMS
2956	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
2957	FNMA 15 YEAR	04/01/23	4.50%	MTS
2958	10 IO/20YEAR AM POOLS	05/01/38	5.00%	MTS
2959	U S TREASURY NOTE	02/15/10	4.75%	MTS
2960	COLORADO HSG & FIN AUTH CL I-SINGLE FAM-A-1 R/MD 3.00 05/01/2035	05/01/35	3.00%	TMS
2961	NEBRASKA INVT FIN AUTH SGLFAM HSG REV SER C R/MD 2.05 09/01/2033	09/01/33	2.05%	TMS
2962	FEDERAL NATIONAL MORTGAGE ASSO	10/16/15	3.75%	MTS
2963	GOLD PC 30 YEAR - FHLMC	11/01/37	6.00%	MTS
2964	U S TREASURY NOTE	07/31/11	4.88%	MTS
2965	FNMA 15 YEAR	05/01/23	4.50%	MTS
2966	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	08/15/10	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2911	503,764	1.01	1.02	511,669	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2912	485,686	1.05	1.05	510,837	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2913	370,000	1.36	1.37	507,993	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2914	450,000	112.83	112.84	507,778	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2915	500,738	1.01	1.01	507,767	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2916	489,141	1.04	1.04	507,631	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2917	495,134	1.02	1.02	507,488	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2918	492,272	1.03	1.03	506,862	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2919	498,435	1.01	1.02	506,257	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2920	494,451	1.02	1.02	506,054	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2921	604,993	0.84	0.84	505,850	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2922	475,266	1.06	1.06	505,762	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2923	487,020	1.04	1.04	505,430	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2924	500,027	1.01	1.01	505,276	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2925	500,000	1.01	1.01	505,249	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2926	504,671	1.00	1.00	504,369	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2927	500,000	1.00	1.01	503,032	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2928	500,000	0.99	1.00	502,463	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2929	488,369	1.02	1.02	500,554	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2930	500,000	1.00	1.00	500,201	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2931	1,000,000	50.00	50.02	500,152	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2932	500,000	100.00	100.01	500,027	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2933	500,000	100.00	100.00	500,020	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2934	500,000	100.00	100.00	500,005	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2935	500,000	100.00	100.00	500,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2936	500,000	100.00	100.00	500,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2937	500,000	100.00	100.00	500,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2938	500,000	1.00	1.00	499,884	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2939	470,685	1.06	1.06	499,417	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2940	1,132,000	0.44	0.44	498,026	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2941	485,671	1.02	1.02	497,789	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2942	995,000	100.00	100.02	497,601	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2943	995,000	100.00	100.01	497,578	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2944	550,902	0.90	0.90	497,007	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2945	478,934	1.03	1.04	496,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2946	459,604	1.08	1.08	495,774	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2947	477,300	1.03	1.04	495,193	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2948	500,000	0.99	0.99	494,726	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2949	494,917	0.99	1.00	493,018	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2950	460,000	1.04	1.07	492,850	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2951	496,760	0.99	0.99	492,720	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2952	500,000	0.98	0.99	492,618	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2953	587,719	0.83	0.83	490,695	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2954	483,050	1.01	1.02	490,631	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2955	490,000	100.00	100.00	490,020	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2956	472,252	1.03	1.04	489,956	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2957	495,110	0.99	0.99	489,888	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2958	500,411	0.98	0.98	489,128	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2959	2,131,000	1.04	1.04	487,291	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2960	485,000	100.00	100.01	485,052	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2961	485,000	100.00	100.00	485,004	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2962	500,000	0.95	0.97	484,390	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2963	473,009	1.02	1.02	484,109	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2964	450,000	1.07	1.08	483,800	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2965	490,735	0.99	0.99	483,719	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2966	505,000	0.96	0.96	482,787	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2967	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2968	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2969	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
2970	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2971	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2972	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2973	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2974	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2975	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2976	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2977	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2978	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2979	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2980	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
2981	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
2982	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2983	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2984	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2985	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2986	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2987	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2988	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2989	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2990	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2991	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2992	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2993	G1GJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2994	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2995	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2996	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2997	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2998	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
2999	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3000	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3001	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3002	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3003	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3004	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3005	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3006	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3007	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3008	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3009	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3010	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3011	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3012	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3013	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3014	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3015	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3016	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3017	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3018	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3019	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3020	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3021	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3022	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2967	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415TPV6		N00988836
2968	LINEAR TRADING AMERICAS	PASSTHRU JV	31411CNZ0		N00904108
2969	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HF0	US912828HF02	912828HF0
2970	SP AMERICAS-TRADING	PRIME-AMERICAS	31393YV28		31393YV28
2971	LINEAR TRADING AMERICAS	PASSTHRU JV	36212D5H8		G00531048
2972	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394U2K7	US31394U2K78	31394U2K7
2973	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SPD9		N00974820
2974	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L1R77		F00A69510
2975	LINEAR TRADING AMERICAS	PASSTHRU JV	36213U3X6		G00565214
2976	MUNICIPALS AMERICA	MUNIS DERIVATIVES	86331TCQ6	US86331TCQ67	86331TCQ6
2977	LINEAR TRADING AMERICAS	AGENCIES	31359MYN7	US31359MYN72	31359MYN7
2978	LINEAR TRADING AMERICAS	PASSTHRU JV	31385H5J7	US31385H5J73	N00545449
2979	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EQK8		I00004058
2980	MUNICIPALS AMERICA	SHORT TERM	196479KD0	US196479KD01	33253010
2981	HIGH GRADE LATAM US	HG LATIN MARKETS	A5273KEJ8	AT0000384821	131847741
2982	LINEAR TRADING AMERICAS	AGENCIES	31331VA22	US31331VA222	31331VA22
2983	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403JJE7		N00750061
2984	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407RTH7		N00838552
2985	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403XX91		N00761304
2986	LINEAR TRADING AMERICAS	PASSTHRU JV	31407Y4B2		N00845118
2987	SP AMERICAS-TRADING	PRIME-AMERICAS	31394ACJ3		31394ACJ3
2988	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MGV3		N00949412
2989	LINEAR TRADING AMERICAS	PASSTHRU JV	31414GWK1		N00966050
2990	LINEAR TRADING AMERICAS	PASSTHRU JV	31414RRD9		N00973984
2991	LINEAR TRADING AMERICAS	PASSTHRU JV	31413Y3Y5		N00959915
2992	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411CGQ8		N00903907
2993	SP AMERICAS-TRADING	PRIME-AMERICAS	31371N2G9		N00257375
2994	LINEAR TRADING AMERICAS	PASSTHRU JV	36296AQ31		G00685474
2995	LINEAR TRADING AMERICAS	PASSTHRU JV	31404SFP5		N00776974
2996	LINEAR TRADING AMERICAS	PASSTHRU JV	31412M3K2		N00929702
2997	SP AMERICAS-TRADING	PRIME-AMERICAS	31394AB96		31394AB96
2998	LINEAR TRADING AMERICAS	PASSTHRU JV	36296NZL3		G00696547
2999	LINEAR TRADING AMERICAS	PASSTHRU JV	31409GMR4		N00870768
3000	LINEAR TRADING AMERICAS	PASSTHRU JV	36295NM95	US36295NM952	G00675484
3001	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394FDV4		31394FDV4
3002	LINEAR TRADING AMERICAS	PASSTHRU JV	31411LA76		N00910930
3003	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465138QB4		465138QB4
3004	SP AMERICAS-TRADING	HOUSE-RISK	31358KLR7		31358KLR7
3005	LINEAR TRADING AMERICAS	COUPON TRADING	912828JC5	US912828JC52	912828JC5
3006	MUNICIPALS AMERICA	SHORT TERM	64971KFC5	US64971KFC53	39347570
3007	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NCN3		N00256677
3008	LINEAR TRADING AMERICAS	PASSTHRU JV	31405UDH9		N00799404
3009	LINEAR TRADING AMERICAS	PASSTHRU JV	31414ATF9		N00960550
3010	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HF28	US31364HF288	31364HF28
3011	LINEAR TRADING AMERICAS	AGENCIES	31331V5G7		31331V5G7
3012	LINEAR TRADING AMERICAS	AGENCIES	31359M5Z2	US31359M5Z29	31359M5Z2
3013	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRZ4		3136FFRZ4
3014	MUNICIPALS AMERICA	MUNIS DERIVATIVES	76116EFF2	US76116EFF25	76116EFF2
3015	LINEAR TRADING AMERICAS	PASSTHRU JV	36290R4Y6		G00615639
3016	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411S5T9		N00914458
3017	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394XER3	US31394XER35	31394XER3
3018	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HP68		31364HP68
3019	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	57585KKY3	US57585KKY37	57585KKY3
3020	LINEAR TRADING AMERICAS	PASSTHRU JV	31412BH88	US31412BH888	N00920155
3021	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TA86		N00933931
3022	MUNICIPALS AMERICA	SHORT TERM	196479JL4	US196479JL46	32967800

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
2967	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
2968	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
2969	U S TREASURY NOTE	10/31/09	3.63%	MTS
2970	FNGT 2004-T3 1IO1 FANNIE MAE	02/25/34	0.35%	MTS
2971	GNMA SF 30 YEAR	11/15/32	6.00%	MTS
2972	FNR 2005-104 UE FANNIE MAE	12/25/35	5.50%	MTS
2973	FNMA SF 30 YEAR	04/01/38	4.50%	MTS
2974	GOLD PC 30 YEAR - FHLMC	12/01/37	6.00%	MTS
2975	GNMA SF 30 YEAR	08/15/37	6.00%	MTS
2976	STRIP RCPTS-ISRAEL ST 1994-2 AMORTIZING ON 6.80% GTD R/MD0000 08/15/2011	08/15/11	0.00%	MTS
2977	FEDERAL NATIONAL MORTGAGE ASSO	08/15/10	4.25%	MTS
2978	FNMA 15 YEAR	02/01/17	6.50%	MTS
2979	GNMA II-JUMBOS	12/20/37	5.00%	MTS
2980	COLORADO HSG & FIN AUTH SINGLE FAM-CL I-B-2	11/01/26	2.05%	TMS
2981	AUSTRIA GOVERNMENT BOND 4.000% 20090715	07/15/09	4.00%	ITS
2982	FEDERAL FARM CREDIT BANK	11/23/16	5.57%	MTS
2983	FNMA 15 YEAR	01/01/19	4.50%	MTS
2984	FNMA-GUAR MTG PASS THRU-30YR	10/01/35	6.50%	MTS
2985	FNMA 15 YEAR	02/01/19	4.50%	MTS
2986	FNMA SF 30 YEAR	07/01/36	6.50%	MTS
2987	FNW 2004-W9 1-IO-2 FANNIE MAE	02/25/34	0.21%	MTS
2988	FNMA 15 YEAR	03/01/23	4.50%	MTS
2989	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
2990	FNMA 15 YEAR	02/01/23	4.50%	MTS
2991	FNMA SF 30 YEAR	11/01/37	7.50%	MTS
2992	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
2993	FNMA SF 30 YEAR	09/01/38	5.00%	MTS
2994	GNMA SF 30 YEAR	06/15/38	5.00%	MTS
2995	FNMA SF 30 YEAR	04/01/34	5.50%	MTS
2996	FNMA 10 YEAR	07/01/18	5.50%	MTS
2997	FNW 2004-W11 1-IO-2 FANNIE MAE	05/25/34	0.33%	MTS
2998	GNMA SF 30 YEAR	08/15/38	5.00%	MTS
2999	FNMA SF 30 YEAR	07/01/36	5.50%	MTS
3000	GNMA SF 30 YEAR	06/15/38	5.50%	MTS
3001	FNR 2005-74 DI FANNIE MAE	09/01/30	2.57%	MTS
3002	FNMA SF 30 YEAR	02/01/37	6.50%	MTS
3003	ISRAEL GOVERNMENT AID BOND AID-ISRAEL	02/15/12	0.00%	MTS
3004	FNR G-044 44-E CMO SERIES G44 FEDERAL NATL MTGE ASSN	04/25/19	0.00%	MTS
3005	U S TREASURY NOTE	06/30/10	2.88%	MTS
3006	NEW YORK N Y CITY TRANSITIONALFIN AUTH VAR-SUB-SER-2B R/MD 1.78 11/01/2022	11/01/22	1.78%	TMS
3007	FNMA SF 30 YEAR	04/01/27	6.00%	MTS
3008	FNMA 15 YEAR	10/01/19	5.00%	MTS
3009	FNMA SF 30 YEAR	01/01/38	5.50%	MTS
3010	FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY	10/25/23	7.00%	MTS
3011	FEDERAL FARM CREDIT BANK	11/28/16	5.20%	MTS
3012	FEDERAL NATIONAL MORTGAGE ASSO	03/12/10	4.75%	MTS
3013	FNS 383 100 FANNIE MAE	10/25/22	6.00%	MTS
3014	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 01/15/2013	01/15/13	0.00%	MTS
3015	GNMA SF 30 YEAR	09/15/33	4.50%	MTS
3016	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
3017	FHR 2781 WC FREDDIE MAC	04/15/34	5.50%	MTS
3018	FNMA TRUST 000284 IO CLASS 2 INTEREST ONLY	06/30/27	7.50%	MTS
3019	MASS HEALTH & EDUCATION & REV	10/01/10	3.24%	MTS
3020	FNMA SF 30 YEAR	12/01/36	6.50%	MTS
3021	FNMA 15 YEAR	06/01/23	4.00%	MTS
3022	COLORADO HSG & FIN AUTH REV MULTIFAM-CL I-A1 SPA FEDERAL HOME LOAN BANK OF TOPEKA R/MD 3.00 10/01/2034	10/01/34	3.00%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
2967	464,874	1.04	1.04	482,447	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2968	464,883	1.03	1.04	482,310	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2969	600,000	1.02	1.03	481,538	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2970	47,328,205	0.01	0.01	481,513	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2971	466,097	1.03	1.03	481,477	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2972	500,000	0.96	0.96	480,047	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2973	498,723	0.96	0.96	479,802	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2974	468,763	1.02	1.02	479,764	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2975	466,482	1.02	1.03	478,977	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2976	517,000	0.93	0.93	478,463	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
2977	464,000	1.03	1.03	478,113	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2978	459,271	1.04	1.04	477,881	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2979	480,622	0.99	0.99	476,713	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2980	475,000	100.00	100.01	475,035	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
2981	340,000	1.00	1.00	474,935	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
2982	424,000	1.10	1.12	474,210	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2983	472,632	1.00	1.00	473,275	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2984	453,702	1.04	1.04	472,979	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2985	477,383	0.99	0.99	472,288	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2986	455,001	1.03	1.04	472,058	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2987	76,726,485	0.01	0.01	471,634	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2988	476,590	0.99	0.99	471,564	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2989	618,746	1.03	1.04	470,792	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2990	475,715	0.99	0.99	470,697	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2991	444,192	1.06	1.06	470,612	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2992	458,596	1.02	1.02	470,038	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2993	474,428	0.99	0.99	469,661	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2994	468,721	1.00	1.00	468,440	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2995	461,512	1.01	1.01	467,022	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2996	457,343	1.02	1.02	466,360	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2997	48,898,789	0.01	0.01	466,330	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2998	465,904	1.00	1.00	465,172	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
2999	459,066	1.01	1.01	464,063	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3000	456,653	1.01	1.02	463,819	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3001	6,676,235	0.07	0.07	463,425	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3002	445,760	1.03	1.04	462,471	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3003	518,000	0.89	0.89	462,264	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
3004	477,069	0.97	0.97	462,176	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3005	2,688,000	1.01	1.02	461,040	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3006	460,000	100.00	100.01	460,029	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3007	448,638	1.02	1.02	459,832	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3008	453,258	1.01	1.01	459,281	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3009	453,962	1.01	1.01	458,727	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3010	2,422,909	0.19	0.19	458,479	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3011	420,000	1.08	1.09	458,280	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3012	443,000	1.03	1.03	456,305	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3013	3,128,563	0.14	0.15	456,021	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3014	521,000	0.87	0.87	455,748	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3015	467,234	0.97	0.97	455,353	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3016	443,307	1.02	1.02	454,367	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3017	500,000	0.90	0.90	452,432	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3018	2,145,315	0.21	0.21	451,471	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3019	450,000	1.00	1.00	451,280	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3020	434,600	1.03	1.04	450,893	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3021	467,171	0.96	0.97	450,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3022	450,000	100.00	100.01	450,062	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3023	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3024	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3025	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3026	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3027	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3028	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3029	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3030	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3031	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3032	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3033	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3034	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3035	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3036	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3037	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3038	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3039	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3040	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3041	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3042	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3043	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3044	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3045	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3046	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3047	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3048	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3049	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3050	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3051	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3052	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3053	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3054	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3055	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3056	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3057	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3058	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3059	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3060	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3061	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3062	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3063	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3064	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3065	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3066	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3067	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3068	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3069	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3070	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3071	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3072	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3073	G1QA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3074	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3075	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3076	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
3077	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3078	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3023	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32027NCK5		32027NCK5
3024	MUNICIPALS AMERICA	SHORT TERM	13033KSP5	US13033KSP56	35044720
3025	MUNICIPALS AMERICA	SHORT TERM	13066YLN7	US13066YLN75	37895130
3026	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364J2K8		31364J2K8
3027	LINEAR TRADING AMERICAS	PASSTHRU JV	31412BZ96		N00920668
3028	LINEAR TRADING AMERICAS	PASSTHRU JV	36213FMT7		G00553070
3029	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WAH8		31397WAH8
3030	MUNICIPALS AMERICA	SECONDARY	927734QQ9	US927734QQ90	38340290
3031	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405AH22		N00783349
3032	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFTE9		3136FFTE9
3033	LINEAR TRADING AMERICAS	PASSTHRU JV	31413HLX4		N00945942
3034	SP AMERICAS-TRADING	HOUSE-RISK	31358MHN7		31358MHN7
3035	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YEN5		31282YEN5
3036	LINEAR TRADING AMERICAS	AGENCIES	31771DKM4		31771DKM4
3037	LINEAR TRADING AMERICAS	PASSTHRU JV	31412SER2		N00933144
3038	LINEAR TRADING AMERICAS	PASSTHRU JV	31411C3R0		N00904508
3039	SP AMERICAS-TRADING	HOUSE-RISK	31359LV36		31359LV36
3040	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSA8		3136FFSA8
3041	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31404BD33		N00763422
3042	LINEAR TRADING AMERICAS	AGENCIES	31359MEY5	US31359MEY57	31359MEY5
3043	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412DZK7		N00922446
3044	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LJX8		31397LJX8
3045	LINEAR TRADING AMERICAS	COUPON TRADING	912833KQ2	US912833KQ23	912833KQ2
3046	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795K75		912795K75
3047	LINEAR TRADING AMERICAS	AGENCIES	31331SZJ5	US31331SZJ58	31331SZJ5
3048	MUNICIPALS AMERICA	PROPRIETARY	34073N2B5	US34073N2B55	3BBVDZ50
3049	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374D5K1		38374D5K1
3050	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFTF6		3136FFTF6
3051	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EQ51		I00004076
3052	LINEAR TRADING AMERICAS	PASSTHRU JV	31411N2M8		N00912580
3053	MUNICIPALS AMERICA	MUNIS DERIVATIVES	76116EFH8	US76116EFH80	76116EFH8
3054	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465139DY6		465139DY6
3055	SP AMERICAS-TRADING	PRIME-AMERICAS	31393YV36		31393YV36
3056	LINEAR TRADING AMERICAS	AGENCIES	3133M9B43	US3133M9B438	3133M9B43
3057	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ETY5		I00004167
3058	MUNICIPALS AMERICA	SHORT TERM	5946532B2	US5946532B27	3BCDKH00
3059	SP AMERICAS-TRADING	PRIME-AMERICAS	31394A7D2		31394A7D2
3060	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MSMG2		F00H00359
3061	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313589BF9	US313589BF99	313589BF9
3062	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LHR3		31397LHR3
3063	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DXD8		I00003376
3064	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DZ20		I00003461
3065	LINEAR TRADING AMERICAS	PASSTHRU JV	31407BSM2		N00825924
3066	MUNICIPALS AMERICA	SECONDARY	419780VR9	US419780VR93	38457420
3067	LINEAR TRADING AMERICAS	PASSTHRU JV	36296HVQ9		G00691923
3068	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DWC9		N00745943
3069	MUNICIPALS AMERICA	SECONDARY	833102WC6	US833102WC68	3BDSHH40
3070	SP AMERICAS-TRADING	PRIME-AMERICAS	31394A7G5		31394A7G5
3071	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M5BQ2		F00G03347
3072	LINEAR TRADING AMERICAS	PASSTHRU JV	36296NZ90		G00696568
3073	SP AMERICAS-TRADING	PRIME-AMERICAS	31397LRU5		31397LRU5
3074	MUNICIPALS AMERICA	SECONDARY	92774GBB0	US92774GBB05	28423540
3075	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NL52		N00256948
3076	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828BH2		912828BH2
3077	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HUA50		3128HUA50
3078	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SFP3		N00974574

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	L	M	N	O
3023	FFLM 2003 FFM B1 FIRST FRANKLIN MORT LN TRUST	02/25/33	5.47%	MTS
3024	CALIFORNIA HOUSING FINANCE MULTIFAMILY REV BND III SER A	02/01/32	2.75%	TMS
3025	CALIFORNIA ST DEPT WTR RES PWRVAR BDS 200 5 G L/C MORGAN STANLEY & CO. R/MD 2.35 05/01/2016	05/01/16	2.35%	TMS
3026	FNS 309-PO CMO SER 309 FEDERAL NATIONAL MTGE ASSN	11/01/30	0.00%	MTS
3027	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
3028	GNMA SF 30 YEAR	02/15/33	6.00%	MTS
3029	FHR-3456 NI FREDDIE MAC	07/15/33	5.50%	MTS
3030	VIRGINIA BEACH VA GO PUB IMPT BDS 2005 GO R/MD 5.00 01/15/2015	01/15/15	5.00%	TMS
3031	FNMA SF 30 YEAR	11/01/36	6.00%	MTS
3032	FNS 386 27 FANNIE MAE	12/25/37	7.50%	MTS
3033	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
3034	FNR G92-021 21-S CMO SER G21 FEDERAL NATL MTGE ASSN	04/25/22	148.00%	MTS
3035	FHS 237 IO FREDDIE MAC	04/25/36	0.00%	MTS
3036	FINANCING CORP FICO	06/06/13	0.00%	MTS
3037	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
3038	FNMA SF 30 YEAR	12/01/36	6.50%	MTS
3039	FNR 96-5 5-SV CMO SER 5 FEDERAL NATIONAL MTGE ASSN	12/25/23	6.67%	MTS
3040	FNS 383 101 FANNIE MAE	09/25/22	6.50%	MTS
3041	FNMA 15 YEAR	02/01/19	4.50%	MTS
3042	FEDERAL NATIONAL MORTGAGE ASSO	09/15/09	6.63%	MTS
3043	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
3044	FNR 2008-36 LB FANNIE MAE	05/25/23	4.50%	MTS
3045	TINT 02-15-18	02/15/18	0.00%	MTS
3046	U S TREASURY BILL	03/12/09	0.00%	MTS
3047	FEDERAL FARM CREDIT BANK	05/07/20	4.67%	MTS
3048	FLORIDA HSG FIN CORP HOMEOWNERMTG REV BNDS 2007 SER 2 R/MD 6.00 01/01/2048	01/01/48	6.00%	TMS
3049	GNR08-31 TO GOVT NATIONAL MORTGAGE (GNMA)	05/20/38	0.00%	MTS
3050	FNS 386 28 FANNIE MAE	12/25/37	7.50%	MTS
3051	GNMA II-JUMBOS	01/20/38	7.50%	MTS
3052	FNMA 15 YEAR	02/01/22	5.50%	MTS
3053	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 01/15/2014	01/15/14	0.00%	MTS
3054	ISRAEL GOVERNMENT AID BOND AID-ISRAEL	08/15/13	0.00%	MTS
3055	FNGT 2004-T3 1IO2 FANNIE MAE	02/25/34	0.33%	MTS
3056	FEDERAL HOME LOAN BANK	06/25/14	6.70%	MTS
3057	GNMA II-JUMBOS	06/20/38	4.50%	MTS
3058	MICHIGAN ST HSG DEV AUTH SINGLMTG REV BDS 2007C	06/01/39	3.00%	TMS
3059	FNW04-W12 1-IO-1 FANNIE MAE	07/25/34	0.34%	MTS
3060	10 IO/20 YEAR AM POOLS	10/01/36	7.00%	MTS
3061	FEDERAL NATL MTGE ASSN D/N	01/30/09	0.00%	MTS
3062	FNR 2008-36 IY FANNIE MAE	05/25/33	5.50%	MTS
3063	GNMA II-JUMBOS	04/20/33	6.00%	MTS
3064	GNMA II-JUMBOS	10/20/33	6.50%	MTS
3065	FNMA 15 YEAR	09/01/20	5.00%	MTS
3066	HAWAII ST G/O SER CX SPUR AA- R/MD 5.00 02/01/2019	02/01/19	5.00%	TMS
3067	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
3068	FNMA SF 30 YEAR	11/01/33	6.00%	MTS
3069	SNOHOMISH CNTY WASH PUB UTIL D ELEC SYS REV REF R/MD 5.00 12/01/2018	12/01/18	5.00%	TMS
3070	FNW04-W12 1-IO-4 FANNIE MAE	07/25/34	0.78%	MTS
3071	GOLD PC 30 YEAR - FHLMC	08/01/37	7.50%	MTS
3072	GNMA SF 30 YEAR	08/15/38	5.00%	MTS
3073	FNR08-46 HI FANNIE MAE	06/01/38	4.00%	MTS
3074	VIRGINIA BEACH VA DEV AUTH PUBFAC REV SER A R/MD 5.00 12/01/2010	12/01/10	5.00%	TMS
3075	FNMA 15 YEAR	10/01/22	6.50%	MTS
3076	U S TREASURY NOTE	08/15/13	4.25%	MTS
3077	FHS 246 S12 FREDDIE MAC	05/15/37	4.19%	MTS
3078	FNMA SF 30 YEAR	10/01/36	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3023	1,063,411	0.42	0.42	450,027	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3024	450,000	100.00	100.00	450,003	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3025	450,000	100.00	100.00	450,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3026	524,906	0.86	0.86	449,420	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3027	433,171	1.03	1.04	449,410	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3028	434,245	1.03	1.03	448,574	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3029	3,546,952	0.12	0.13	448,149	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3030	400,000	111.97	111.97	447,880	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3031	436,796	1.02	1.02	447,694	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3032	3,057,216	0.14	0.15	446,516	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3033	430,000	1.03	1.04	446,121	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3034	90,133	4.87	4.95	446,040	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3035	1,992,969	0.22	0.22	444,965	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3036	520,000	0.86	0.86	444,716	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3037	428,401	1.03	1.04	444,462	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3038	428,345	1.03	1.04	444,403	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3039	1,256,124	0.35	0.35	444,296	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3040	3,001,346	0.15	0.15	443,082	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3041	441,387	1.00	1.00	441,987	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3042	412,000	1.04	1.07	441,422	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3043	430,222	1.02	1.02	440,957	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3044	500,000	0.88	0.88	440,875	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3045	642,756	0.69	0.69	440,345	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3046	444,000	0.99	0.99	440,092	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3047	435,000	0.99	1.01	440,006	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3048	0	102.00	102.01	439,992	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3049	685,442	0.64	0.64	439,543	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3050	3,006,077	0.14	0.15	439,003	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3051	413,154	1.06	1.06	438,374	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3052	430,036	1.02	1.02	438,347	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3053	522,000	0.84	0.84	438,218	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3054	522,000	0.84	0.84	436,898	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
3055	45,944,735	0.01	0.01	436,547	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3056	375,000	1.15	1.16	436,369	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3057	453,265	0.96	0.96	436,140	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3058	435,000	100.00	100.01	435,035	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3059	43,322,152	0.01	0.01	434,257	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3060	415,018	1.04	1.05	434,045	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3061	437,000	0.99	0.99	433,429	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3062	5,278,697	0.08	0.08	432,763	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3063	421,487	1.02	1.03	432,184	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3064	415,798	1.03	1.04	431,142	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3065	425,033	1.01	1.01	428,125	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3066	410,000	104.40	104.40	428,058	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3067	421,323	1.01	1.02	427,935	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3068	415,599	1.03	1.03	427,917	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3069	400,000	106.98	106.98	427,904	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3070	20,526,289	0.02	0.02	427,853	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3071	404,175	1.06	1.06	427,709	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3072	675,779	1.00	1.00	426,591	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3073	58,301,967	0.00	0.01	426,263	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3074	400,000	106.56	106.56	426,249	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3075	409,611	1.04	1.04	426,208	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3076	650,000	1.06	1.06	425,785	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3077	5,782,662	0.07	0.07	424,847	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3078	407,486	1.03	1.04	422,762	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3079	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3080	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3081	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3082	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3083	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3084	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3085	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3086	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3087	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3088	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3089	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3090	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3091	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3092	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3093	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3094	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3095	93113062	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3096	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3097	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3098	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3099	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3100	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3101	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3102	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3103	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3104	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3105	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3106	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3107	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3108	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3109	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3110	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3111	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3112	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3113	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3114	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3115	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3116	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3117	G1QA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3118	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3119	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3120	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3121	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3122	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3123	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3124	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3125	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3126	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3127	G116	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3128	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3129	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3130	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3131	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3132	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3133	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3134	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3079	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31292G2S4		F00C00785
3080	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HVN4		31364HVN4
3081	LINEAR TRADING AMERICAS	COUPON TRADING	912828CA6	US912828CA69	912828CA6
3082	LINEAR TRADING AMERICAS	PASSTHRU JV	31411CFT3	US31411CFT36	N00903878
3083	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLVM1		F00J08720
3084	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNM7		3136FFNM7
3085	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LQ36		N00255274
3086	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402C3X8		N00725414
3087	LINEAR TRADING AMERICAS	PASSTHRU JV	31411VFT1		N00915578
3088	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31400VPZ9		N00698940
3089	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLDC3		F00J08199
3090	LINEAR TRADING AMERICAS	PASSTHRU JV	31283JPY1		F00G10439
3091	SP AMERICAS-TRADING	HOUSE-RISK	31359UQD0		31359UQD0
3092	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413LN47		N00948711
3093	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411GBE1		N00907337
3094	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAHB9		3136FAHB9
3095	MUNICIPALS AMERICA	SECONDARY	64966HAE0	US64966HAE09	3BDTHJ10
3096	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQB8		3136FFQB8
3097	LINEAR TRADING AMERICAS	AGENCIES	31364EBA1	US31364EBA10	31364EBA1
3098	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KN83		N00889715
3099	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EMH9		I00003960
3100	LINEAR TRADING AMERICAS	PASSTHRU JV	31412M7M4		N00929800
3101	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NNV3		N00257004
3102	LINEAR TRADING AMERICAS	PASSTHRU JV	31404RLU9		N00776239
3103	LINEAR TRADING AMERICAS	AGENCIES	31359MVE0	US31359MVE01	31359MVE0
3104	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EMT3		I00003970
3105	SP AMERICAS-TRADING	PRIME-AMERICAS	31394AC38		31394AC38
3106	SP AMERICAS-TRADING	HOUSE-RISK	31359T3X4		31359T3X4
3107	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413LAR0		N00948316
3108	LINEAR TRADING AMERICAS	AGENCIES	31331S6T5		31331S6T5
3109	LINEAR TRADING AMERICAS	PASSTHRU JV	36211JR82		I00514511
3110	LINEAR TRADING AMERICAS	PASSTHRU JV	31409G6P6		N00871278
3111	LINEAR TRADING AMERICAS	PASSTHRU JV	31414XYS5		N00979621
3112	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RDF3	US31402RDF38	N00735502
3113	LINEAR TRADING AMERICAS	PASSTHRU JV	31413YS44		N00959639
3114	LINEAR TRADING AMERICAS	PASSTHRU JV	31414H7L5		N00967199
3115	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SX81		N00975103
3116	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LQQ3		N00983463
3117	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NV85		N00257239
3118	LINEAR TRADING AMERICAS	PASSTHRU JV	31414QJG3		N00972863
3119	MUNICIPALS AMERICA	SHORT TERM	196479HN2	US196479HN20	30633740
3120	MUNICIPALS AMERICA	SHORT TERM	649716HA8	US649716HA83	29398910
3121	MUNICIPALS AMERICA	SHORT TERM	644614RZ4	US644614RZ45	3BBSPD10
3122	MUNICIPALS AMERICA	SHORT TERM	575827X47	US575827X471	35008740
3123	MUNICIPALS AMERICA	SHORT TERM	914712AA2	US914712AA25	36310730
3124	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	930868AZ7	US930868AZ73	930868AZ7
3125	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407QFW1		N00837281
3126	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NEE2		N00929933
3127	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	313396M34		313396M34
3128	LINEAR TRADING AMERICAS	PASSTHRU JV	31385JK80	US31385JK800	N00545819
3129	LINEAR TRADING AMERICAS	PASSTHRU JV	31410NVZ8		N00892632
3130	LINEAR TRADING AMERICAS	PASSTHRU JV	31409TSX7		N00878134
3131	LINEAR TRADING AMERICAS	PASSTHRU JV	31413Q6K9		N00952774
3132	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412LKU3		N00928307
3133	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0170724479	1AT084075
3134	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HQ59		31364HQ59

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3079	GOLD PC 30 YEAR - FHLMC	06/01/29	6.50%	MTS
3080	FNMA TRUST 000218 IO CLASS 2 INTEREST ONLY	04/01/23	7.50%	MTS
3081	U S TREASURY NOTE	02/15/14	4.00%	MTS
3082	FNMA SF 30 YEAR	10/01/36	6.50%	MTS
3083	GOLD PC 15 YEAR - FHLMC	10/01/23	5.50%	MTS
3084	FNS 383 16 FANNIE MAE	09/25/37	5.50%	MTS
3085	FNMA 15 YEAR	06/01/19	5.00%	MTS
3086	FNMA 15 YEAR	05/01/19	4.50%	MTS
3087	FNMA SF 30 YEAR	04/01/37	6.50%	MTS
3088	FNMA SF 30YR-(PUERTO RICO)	01/01/33	6.00%	MTS
3089	GOLD PC 15 YEAR - FHLMC	06/01/23	4.00%	MTS
3090	GOLD PC 15 YEAR - FHLMC	01/01/11	6.50%	MTS
3091	FNW 98-W3 IO SERIES 98-W3 FANNIEMAE WHOLE LOAN	07/25/28	6.50%	MTS
3092	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
3093	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
3094	FNS 319 2 FANNIEMAE	01/25/32	6.50%	MTS
3095	THE CITY OF NEW YORK GENERAL OBLIGATION BND FISCAL 09 SER BTAX-EXEMPT BND SUBSER B-1 R/MD 4.00 09/01/2011	09/01/11	4.00%	TMS
3096	FNS 383 54 FANNIE MAE	06/25/37	6.00%	MTS
3097	FEDERAL NATIONAL MTGE ASSC-MTN	03/23/28	0.00%	MTS
3098	FNMA SF 30 YEAR	07/01/38	5.50%	MTS
3099	GNMA II 15YR-JUMBO	03/20/22	6.00%	MTS
3100	FNMA 10 YEAR	08/01/18	5.00%	MTS
3101	FNMA SF 30 YEAR	12/01/37	6.00%	MTS
3102	FNMA SF 30 YEAR	03/01/34	6.00%	MTS
3103	FEDERAL NATIONAL MORTGAGE ASSO	05/15/09	4.25%	MTS
3104	GNMA II 15YR-JUMBO	04/20/22	5.00%	MTS
3105	FNW 2004-W11 1-IO-4 FANNIE MAE	05/25/34	0.67%	MTS
3106	FNR 98-39 36-SB CMO SER 39 FEDERAL NATIONAL MTGE ASSN	07/18/28	6.23%	MTS
3107	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
3108	FEDERAL FARM CREDIT BANK	09/20/22	4.80%	MTS
3109	GNMA II-JUMBOS	07/20/38	5.00%	MTS
3110	FNMA SF 30 YEAR	05/01/36	5.50%	MTS
3111	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
3112	FNMA SF 30 YEAR	04/01/35	6.00%	MTS
3113	FNMA SF 30 YEAR	11/01/37	5.50%	MTS
3114	FNMA SF 30 YEAR	12/01/37	5.50%	MTS
3115	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
3116	FNMA SF 30 YEAR	05/01/38	5.50%	MTS
3117	FNMA 20 YEAR	06/01/28	5.50%	MTS
3118	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
3119	COLORADO HSG & FIN AUTH ADJ SINGLE FAM MTG-B-2 R/MD 3.00 11/01/2033	11/01/33	3.00%	TMS
3120	NEW YORK N Y CITY TRANSITIONALFIN AUTH REV ADJSER A-1	11/15/28	1.78%	TMS
3121	NEW HAMPSHIRE HEALTH & ED FACSVAR REV BDS 2007B R/MD 2.75 06/01/2041	06/01/41	2.75%	TMS
3122	MASSACHUSETTS ST VAR-RFDG SER B	01/01/21	1.75%	TMS
3123	UNIVERSITY N C CHAPEL HILL FNDTN INC COPOS	10/01/09	1.88%	TMS
3124	CAROLINA POWER & LIGHT SER B SAVRS	05/01/24	2.89%	MTS
3125	FNMA-GUAR MTG PASS THRU-30YR	07/01/35	6.50%	MTS
3126	FNMA 15 YEAR	09/01/23	5.00%	MTS
3127	FEDERAL HOME LOAN MTGE D/N	10/27/08	0.00%	MTS
3128	FNMA SF 30 YEAR	08/01/32	6.50%	MTS
3129	FNMA SF 30 YEAR	06/01/36	6.50%	MTS
3130	FNMA SF 30 YEAR	04/01/36	5.50%	MTS
3131	FNMA SF 30 YEAR	09/01/37	8.00%	MTS
3132	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
3133	AUSTRIA GOVERNMENT INTERNATIONAL BOND 3.250% 20130625 SERIES# EMTN	06/25/13	3.25%	ITS
3134	FNS 000288 PO CLASS 1 PRINCIPAL ONLY	09/17/27	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3079	407,681	1.03	1.04	422,454	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3080	1,801,283	0.23	0.23	422,199	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3081	410,000	1.05	1.05	421,771	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3082	406,018	1.03	1.04	421,239	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3083	413,599	1.02	1.02	421,219	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3084	2,046,620	0.20	0.21	420,761	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3085	414,555	1.01	1.01	420,064	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3086	419,481	1.00	1.00	420,051	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3087	404,702	1.03	1.04	419,874	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3088	408,098	1.03	1.03	419,810	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3089	432,920	0.96	0.96	417,881	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3090	403,706	1.03	1.03	417,605	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3091	2,307,023	0.18	0.18	416,800	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3092	406,353	1.02	1.02	416,492	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3093	406,202	1.02	1.02	416,337	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3094	1,818,800	0.23	0.23	415,376	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3095	400,000	103.80	103.80	415,180	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3096	2,190,234	0.19	0.19	413,103	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3097	1,096,000	0.38	0.38	412,284	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3098	407,619	1.01	1.01	411,899	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3099	396,345	1.03	1.03	410,074	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3100	406,287	1.01	1.01	410,060	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3101	400,000	1.02	1.02	409,980	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3102	399,511	1.02	1.03	409,979	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3103	400,000	1.01	1.02	409,744	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3104	404,701	1.01	1.01	408,887	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3105	24,224,195	0.02	0.02	408,612	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3106	2,924,453	0.14	0.14	408,475	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3107	398,391	1.02	1.02	408,331	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3108	400,000	1.00	1.02	408,249	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3109	410,741	0.99	0.99	407,400	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3110	402,681	1.01	1.01	407,064	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3111	391,666	1.03	1.04	406,349	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3112	394,928	1.02	1.03	405,275	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3113	400,000	1.01	1.01	404,199	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3114	400,000	1.01	1.01	404,199	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3115	399,999	1.01	1.01	404,198	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3116	399,999	1.01	1.01	404,198	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3117	395,690	1.01	1.01	401,544	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3118	386,423	1.03	1.04	400,909	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3119	400,000	100.00	100.01	400,043	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3120	400,000	100.00	100.01	400,026	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3121	400,000	100.00	100.00	400,003	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3122	400,000	100.00	100.00	400,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3123	400,000	100.00	100.00	400,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3124	400,000	1.00	1.00	400,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3125	382,943	1.04	1.04	399,214	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3126	242,752,744	1.01	1.01	399,164	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3127	400,000	1.00	1.00	398,997	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3128	381,339	1.04	1.05	398,619	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3129	383,660	1.03	1.04	398,043	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3130	393,255	1.01	1.01	397,536	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3131	375,894	1.05	1.06	397,033	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3132	387,124	1.02	1.02	396,783	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3133	400,000	0.98	0.99	396,689	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
3134	494,945	0.80	0.80	396,291	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3135	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3136	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3137	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3138	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3139	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3140	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3141	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3142	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3143	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3144	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3145	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3146	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3147	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3148	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3149	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3150	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3151	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3152	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3153	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3154	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3155	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3156	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3157	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3158	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3159	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3160	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3161	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3162	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3163	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3164	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3165	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3166	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3167	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3168	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3169	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3170	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3171	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3172	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3173	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3174	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3175	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3176	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3177	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3178	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3179	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
3180	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3181	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3182	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3183	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3184	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3185	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3186	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3187	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3188	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3189	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3190	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3135	LINEAR TRADING AMERICAS	PASSTHRU JV	31410FS55		N00888040
3136	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7E58		F00C91056
3137	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LA4J6		F00A77125
3138	LINEAR TRADING AMERICAS	PASSTHRU JV	36296KTR3		G00693660
3139	LINEAR TRADING AMERICAS	PASSTHRU JV	31335KHP4		F00E20238
3140	LINEAR TRADING AMERICAS	PASSTHRU JV	31414T2L4		N00976079
3141	LINEAR TRADING AMERICAS	AGENCIES	3133XASA6	US3133XASA68	3133XASA6
3142	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410DLP3		N00886034
3143	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411GKR2		N00907604
3144	LINEAR TRADING AMERICAS	PASSTHRU JV	31409XNW5		N00881605
3145	LINEAR TRADING AMERICAS	PASSTHRU JV	36295QKR0		G00677204
3146	LINEAR TRADING AMERICAS	PASSTHRU JV	36296KSU7		G00693631
3147	MUNICIPALS AMERICA	SHORT TERM	649655MY0	US649655MY08	34655160
3148	SP AMERICAS-TRADING	HOUSE-RISK	31359KJK4		31359KJK4
3149	LINEAR TRADING AMERICAS	PASSTHRU JV	31400DWE8		N00684745
3150	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JPK8		F00E00426
3151	LINEAR TRADING AMERICAS	PASSTHRU JV	31294KHQ1	US31294KHQ13	F00E01139
3152	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411KW82		N00910671
3153	MUNICIPALS AMERICA	PROPRIETARY	167685MF0	US167685MF08	39806400
3154	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410V6P0		N00899178
3155	LINEAR TRADING AMERICAS	AGENCIES	912803AR4	US912803AR46	912803AR4
3156	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RH28		N00735649
3157	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRP6		3136FFRP6
3158	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3136F3WP7	US3136F3WP70	3136F3WP7
3159	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7CM3		F00C90976
3160	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAHB9		3136FAHB9
3161	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6AV0		F00G04220
3162	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HM38		31364HM38
3163	LINEAR TRADING AMERICAS	PASSTHRU JV	31414RQP3		N00973962
3164	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411WXU6		N00916991
3165	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412MCM8		N00928976
3166	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NYY5		N00257327
3167	LINEAR TRADING AMERICAS	AGENCIES	31364FGK1		31364FGK1
3168	LINEAR TRADING AMERICAS	PASSTHRU JV	31407SP63		N00839345
3169	SP AMERICAS-TRADING	PRIME-AMERICAS	31358SR60	US31358SR605	31358SR60
3170	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EPP8		I00004030
3171	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412XZS6		N00938253
3172	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMED1		F00G18131
3173	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QNY8		N00986107
3174	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407JTW2		N00832265
3175	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31297BTM4		F00A24156
3176	MUNICIPALS AMERICA	SHORT TERM	263584DU5	US263584DU58	33565540
3177	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HTS2	US31335HTS21	F00C90561
3178	LINEAR TRADING AMERICAS	PASSTHRU JV	31403WFY8		N00759883
3179	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JC5	US912828JC52	912828JC5
3180	LINEAR TRADING AMERICAS	PASSTHRU JV	36296MQC5		G00695351
3181	LINEAR TRADING AMERICAS	AGENCIES	31331VZT6	US31331VZT69	31331VZT6
3182	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410D6K1		N00886574
3183	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828GP9		912828GP9
3184	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JRD2		F00E00484
3185	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409GY91		N00871136
3186	LINEAR TRADING AMERICAS	PASSTHRU JV	31402DFY1		N00725683
3187	SP AMERICAS-TRADING	PRIME-AMERICAS	31413YEN7		N00959241
3188	LINEAR TRADING AMERICAS	AGENCIES	31331XFK3		31331XFK3
3189	MUNICIPALS AMERICA	SHORT TERM	196479HE2	US196479HE21	27660900
3190	LINEAR TRADING AMERICAS	PASSTHRU JV	31403MV30		N00753134

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3135	FNMA 10 YEAR	11/01/16	6.00%	MTS
3136	GOLD PC 20 YEAR - FHLMC	06/01/27	7.00%	MTS
3137	GOLD PC 30 YEAR - FHLMC	05/01/38	5.00%	MTS
3138	GNMA SF 30 YEAR	07/15/38	5.50%	MTS
3139	GOLD PC 15 YEAR - FHLMC	05/01/11	6.50%	MTS
3140	FNMA SF 30 YEAR	04/01/38	6.50%	MTS
3141	FEDERAL HOME LOAN BANK SYSTEM	02/18/15	4.50%	MTS
3142	FNMA ARMS	07/01/36	5.55%	MTS
3143	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
3144	FNMA 30YR (PRE-PAYMENTS)	02/01/36	6.50%	MTS
3145	GNMA SF 30 YEAR	08/15/38	5.00%	MTS
3146	GNMA SF 30 YEAR	07/15/38	5.50%	MTS
3147	NEW YORK CITY G/O ADJ-SUBSER E-5 DAILY FLTR MNTHLY PAY	08/01/10	2.50%	TMS
3148	FNR 96-028 28-PO CMO SERIES 28FEDERAL NATIONAL MTGE ASSN	03/25/22	0.00%	MTS
3149	FNMA SF 30 YEAR	04/01/33	6.50%	MTS
3150	GOLD PC 15 YEAR - FHLMC	04/01/11	6.50%	MTS
3151	GOLD PC 15 YEAR - FHLMC	04/01/17	6.00%	MTS
3152	FNMA SF 30 YEAR	02/01/37	6.00%	MTS
3153	CHICAGO ILL SINGLE FAMILY MTG REV FLOATER-TRS-SER L24J-REG DINT VARIES WKLY R/MD 3.95 09/01/2031	09/01/31	3.95%	TMS
3154	FNMA SF 30 YEAR	02/01/37	6.00%	MTS
3155	W/PRINC STRIPS 8.125 8/15/19	08/15/19	0.00%	MTS
3156	FNMA SF 30 YEAR	12/01/32	6.00%	MTS
3157	FNS 383 90 FANNIE MAE	08/25/37	8.00%	MTS
3158	FEDERAL NATIONAL MORTGAGE ASSO	12/23/11	4.25%	MTS
3159	GOLD PC 20 YEAR - FHLMC	06/01/26	5.50%	MTS
3160	FNS 319 2 FANNIEMAE	01/25/32	6.50%	MTS
3161	GOLD PC 30 YEAR - FHLMC	03/01/38	5.50%	MTS
3162	FNMA TRUST 000275 PO CLASS 1 PRINCIPAL ONLY	11/01/26	0.00%	MTS
3163	FNMA SF 30 YEAR	05/01/38	5.00%	MTS
3164	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
3165	FNMA 20 YEAR	01/01/28	6.50%	MTS
3166	FNMA 15 YEAR	07/01/23	6.50%	MTS
3167	FEDERAL NATIONAL MTGE ASSN-MTN	11/12/27	5.98%	MTS
3168	FNMA 15 YEAR	02/01/17	6.50%	MTS
3169	FNMA GT 00-T6 PO FNMA GRANTOR TRUST 00-T6	04/25/27	0.00%	MTS
3170	GNMA II-JUMBOS	09/20/37	7.00%	MTS
3171	FNMA SF 30 YEAR	07/01/37	6.00%	MTS
3172	GOLD PC 15 YEAR - FHLMC	07/01/21	6.50%	MTS
3173	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
3174	FNMA-GUAR MTG PASS THRU-30YR	08/01/35	6.50%	MTS
3175	GOLD PC 30YR - FHLMC WAM	10/01/31	6.50%	MTS
3176	DUARTE CALIF CTFS PARTN RFDG SER A BK-QLFD R/MD 2.00 07/01/2022	07/01/22	2.00%	TMS
3177	GOLD PC 20 YEAR - FHLMC	07/01/22	6.50%	MTS
3178	FNMA SF 30 YEAR	01/01/34	6.00%	MTS
3179	U S TREASURY NOTE	06/30/10	2.88%	MTS
3180	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
3181	FEDERAL FARM CREDIT BANK	08/18/17	5.63%	MTS
3182	FNMA ARMS	08/01/36	5.56%	MTS
3183	U S TREASURY NOTE	04/30/09	4.50%	MTS
3184	GOLD PC 15 YEAR - FHLMC	05/01/12	6.50%	MTS
3185	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
3186	FNMA SF 30 YEAR	07/01/34	6.50%	MTS
3187	10 IO/20YEAR AM POOLS	09/01/37	8.50%	MTS
3188	FEDERAL FARM CREDIT BANK	10/05/21	5.03%	MTS
3189	COLORADO HSG & FIN AUTH FAM MTG -CL I-A-2 BPA LLYODS	11/01/21	1.85%	TMS
3190	FNMA SF 30 YEAR	01/01/34	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3135	384,888	1.03	1.03	396,040	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3136	375,470	1.05	1.05	394,913	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3137	398,551	0.99	0.99	394,235	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3138	386,510	1.01	1.02	392,576	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3139	379,382	1.03	1.03	392,443	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3140	376,620	1.03	1.04	390,739	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3141	375,000	1.03	1.04	388,806	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3142	385,960	1.00	1.01	388,542	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3143	377,439	1.02	1.02	386,856	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3144	374,599	1.03	1.03	386,301	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3145	587,384	1.00	1.00	386,092	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3146	379,585	1.01	1.02	385,542	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3147	385,000	100.00	100.00	385,003	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3148	409,093	0.94	0.94	383,918	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3149	367,161	1.04	1.05	383,798	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3150	369,918	1.03	1.03	382,653	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3151	371,863	1.03	1.03	382,637	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3152	372,174	1.02	1.02	381,460	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3153	380,000	100.00	100.00	380,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3154	370,737	1.02	1.02	379,987	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3155	599,707	0.63	0.63	379,483	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3156	369,402	1.02	1.03	378,835	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3157	2,571,173	0.14	0.15	378,669	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3158	375,000	1.00	1.01	378,034	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3159	371,371	1.01	1.01	376,634	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3160	1,648,621	0.23	0.23	376,510	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3161	372,453	1.01	1.01	375,825	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3162	461,893	0.81	0.81	375,704	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3163	378,520	0.99	0.99	374,717	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3164	365,176	1.02	1.02	374,288	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3165	360,406	1.04	1.04	374,269	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3166	359,657	1.04	1.04	374,165	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3167	319,000	1.15	1.17	374,139	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3168	359,401	1.04	1.04	373,964	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3169	463,770	0.80	0.80	372,752	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3170	355,770	1.04	1.05	372,581	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3171	363,445	1.02	1.02	372,513	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3172	360,095	1.03	1.03	372,427	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3173	4,286,289	1.03	1.04	372,299	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3174	355,698	1.04	1.04	370,811	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3175	354,307	1.04	1.05	370,689	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3176	370,000	100.00	100.00	370,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3177	356,323	1.04	1.04	369,918	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3178	358,516	1.03	1.03	369,142	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3179	2,149,000	1.01	1.02	368,591	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3180	362,684	1.01	1.02	368,376	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3181	330,000	1.11	1.11	367,168	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3182	364,964	1.00	1.01	367,056	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3183	750,000	1.02	1.03	364,274	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3184	351,675	1.03	1.03	363,782	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3185	353,919	1.02	1.02	362,749	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3186	344,996	1.04	1.05	361,201	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3187	345,600	1.04	1.04	360,566	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3188	343,000	1.03	1.05	360,059	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3189	360,000	100.00	100.01	360,024	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3190	349,414	1.03	1.03	359,770	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3191	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3192	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3193	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3194	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3195	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3196	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3197	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3198	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3199	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3200	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3201	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3202	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3203	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3204	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3205	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3206	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3207	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3208	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3209	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3210	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3211	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3212	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3213	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3214	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3215	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3216	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3217	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3218	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3219	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3220	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3221	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3222	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3223	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3224	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3225	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3226	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3227	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3228	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3229	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3230	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3231	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3232	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3233	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3234	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3235	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3236	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3237	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3238	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3239	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3240	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3241	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3242	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3243	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3244	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3245	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3246	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3191	LINEAR TRADING AMERICAS	PASSTHRU JV	31387VY29		N00595729
3192	LINEAR TRADING AMERICAS	PASSTHRU JV	31413FZ39		N00944562
3193	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SJ61		N00974685
3194	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MZU5		N00929655
3195	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415TPT1		N00988834
3196	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L1BZ2		F00A69056
3197	SP AMERICAS-TRADING	PRIME-AMERICAS	31394ACR5		31394ACR5
3198	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36295NBF3		G00675138
3199	LINEAR TRADING AMERICAS	PASSTHRU JV	31413SNY6		N00954107
3200	LINEAR TRADING AMERICAS	PASSTHRU JV	31408HKP9		N00851802
3201	LINEAR TRADING AMERICAS	PASSTHRU JV	31412M3J5		N00929701
3202	SP AMERICAS-TRADING	PRIME-AMERICAS	31394A7E0		31394A7E0
3203	LINEAR TRADING AMERICAS	PASSTHRU JV	31406CU55		N00806204
3204	LINEAR TRADING AMERICAS	PASSTHRU JV	31371KU82		N00254507
3205	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	61213EFP4	US61213EFP43	61213EFP4
3206	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X2K46	US3128X2K461	3128X2K46
3207	MUNICIPALS AMERICA	SHORT TERM	542690VY5	US542690VY50	30677880
3208	MUNICIPALS AMERICA	SHORT TERM	91335VCQ7	US91335VCQ77	3BBQJF30
3209	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HB9		912828HB9
3210	LINEAR TRADING AMERICAS	PASSTHRU JV	31335H4Y6		F00C90839
3211	LINEAR TRADING AMERICAS	COUPON TRADING	912833LN8	US912833LN82	912833LN8
3212	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQC6		3136FFQC6
3213	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LJV2		31397LJV2
3214	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SKB7		N00987790
3215	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CTR3		N00725160
3216	SP AMERICAS-TRADING	HOUSE-RISK	31282XQL8		31282XQL8
3217	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31391Y6Y8		N00681387
3218	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ENX3		I00004006
3219	SP AMERICAS-TRADING	PRIME-AMERICAS	31392DD82		31392DD82
3220	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HTG8	US31335HTG82	F00C90551
3221	SP AMERICAS-TRADING	HOUSE-RISK	31359T4S4		31359T4S4
3222	LINEAR TRADING AMERICAS	PASSTHRU JV	31400R7K1		N00695798
3223	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394NTC2	US31394NTC29	31394NTC2
3224	LINEAR TRADING AMERICAS	PASSTHRU JV	31379UME8		N00429757
3225	LINEAR TRADING AMERICAS	PASSTHRU JV	31413CZD4		N00941840
3226	LINEAR TRADING AMERICAS	PASSTHRU JV	31410NMP0		N00892366
3227	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KL71		G00782150
3228	LINEAR TRADING AMERICAS	PASSTHRU JV	31412SSF3		N00933518
3229	LINEAR TRADING AMERICAS	PASSTHRU JV	31404QJH3	US31404QJH39	N00775264
3230	LINEAR TRADING AMERICAS	PASSTHRU JV	36202D2G5		I00003475
3231	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364JK77		31364JK77
3232	LINEAR TRADING AMERICAS	AGENCIES	912803AY9	US912803AY96	912803AY9
3233	LINEAR TRADING AMERICAS	PASSTHRU JV	31414MDN3		N00970009
3234	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HR82		31364HR82
3235	LINEAR TRADING AMERICAS	COUPON TRADING	912810FE3	US912810FE39	912810FE3
3236	LINEAR TRADING AMERICAS	PASSTHRU JV	31411JLM6		N00909432
3237	LINEAR TRADING AMERICAS	PASSTHRU JV	31287PNE9		F00C63989
3238	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LEW5		N00254949
3239	LINEAR TRADING AMERICAS	PASSTHRU JV	31414HTH0		N00966852
3240	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFNY1		3136FFNY1
3241	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375JSY2		38375JSY2
3242	LINEAR TRADING AMERICAS	PASSTHRU JV	31390RRR6		N00653996
3243	LINEAR TRADING AMERICAS	COUPON TRADING	912828BR0	US912828BR04	912828BR0
3244	SP AMERICAS-TRADING	PRIME-AMERICAS	31394ACP9		31394ACP9
3245	LINEAR TRADING AMERICAS	COUPON TRADING	912828DP2	US912828DP20	912828DP2
3246	MUNICIPALS AMERICA	SECONDARY	7964223L5	US7964223L53	32769630

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3191	FNMA 15 YEAR	09/01/11	6.00%	MTS
3192	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
3193	FNMA SF 30 YEAR	04/01/38	6.50%	MTS
3194	FNMA 20 YEAR	05/01/28	4.50%	MTS
3195	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
3196	GOLD PC 30 YEAR - FHLMC	12/01/37	7.50%	MTS
3197	FNW 2004-W9 2IO3 FANNIE MAE	02/25/34	0.71%	MTS
3198	LOW LOAN GNMA SF 30 YEAR	02/15/38	6.50%	MTS
3199	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
3200	FNMA 15 YEAR	01/01/21	5.00%	MTS
3201	FNMA 10 YEAR	07/01/18	5.00%	MTS
3202	FNW04-W12 1-IO-2 FANNIE MAE	07/25/34	0.33%	MTS
3203	FNMA 15 YEAR	01/01/20	5.00%	MTS
3204	FNMA 10 YEAR	10/01/12	5.50%	MTS
3205	MONTANA HEALTH FAC 91-A SAVRS	02/15/17	2.89%	MTS
3206	FREDDIE MAC	03/05/19	5.20%	MTS
3207	LONG ISLAND PWR AUTH N Y ELEC SYS REV GEN SER F	12/01/29	2.30%	TMS
3208	UNIV PITTSBURGH OF THE COMWLTHVAR REF REV BDS 2007-A	09/15/11	1.88%	TMS
3209	U S TREASURY NOTE	08/31/09	4.00%	MTS
3210	GOLD PC 20 YEAR - FHLMC	03/01/24	6.50%	MTS
3211	TINT 5-15-23	05/15/23	0.00%	MTS
3212	FNS 383 55 FANNIE MAE	06/25/37	6.00%	MTS
3213	FNR 2008-36 OV FANNIE MAE	05/01/33	0.00%	MTS
3214	FNMA 15 YEAR	09/01/23	6.50%	MTS
3215	FNMA 15 YEAR	04/01/18	6.50%	MTS
3216	FHGMAC TRUST 000169 PO CLASS 1PRINCIPAL ONLY	03/01/23	0.00%	MTS
3217	FNMA 15 YEAR	02/01/18	5.00%	MTS
3218	GNMA II-JUMBOS	07/20/37	6.00%	MTS
3219	FNW 2002-W7 IO-2 FANNIE MAE WHOLE LOAN	02/01/29	0.65%	MTS
3220	GOLD PC 20 YEAR - FHLMC	05/01/22	6.50%	MTS
3221	FNR 98-036 36-SC CMO SERIES 98FEDERAL NATIONAL MTGE ASSN	01/25/22	7.01%	MTS
3222	FNMA 15 YEAR	04/01/18	5.50%	MTS
3223	FHR 2733 GD FREDDIE MAC	04/15/33	5.50%	MTS
3224	FNMA 15 YEAR	05/01/13	6.50%	MTS
3225	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
3226	FNMA SF 30 YEAR	07/01/36	5.50%	MTS
3227	GNMA SF 30 YEAR	04/15/37	5.50%	MTS
3228	FNMA SF 30 YEAR	02/01/38	7.50%	MTS
3229	FNMA SF 30 YEAR	05/01/34	6.00%	MTS
3230	GNMA II-JUMBOS	11/20/33	6.50%	MTS
3231	FNS 305 3 FANNIE MAE	12/01/29	6.00%	MTS
3232	W/PRIN STRIP 11-15-21	11/15/21	0.00%	MTS
3233	FNMA 15 YEAR	06/01/23	4.50%	MTS
3234	FNMA TRUST 000293 IO CLASS INTEREST ONLY	12/01/24	6.00%	MTS
3235	UNITED STATES TREASURY BONDS R/MD 5.50 08/15/2028	08/15/28	5.50%	MTS
3236	FNMA 15 YEAR	02/01/22	5.50%	MTS
3237	GOLD PC 30 YEAR - FHLMC	02/01/32	7.00%	MTS
3238	FNMA SF 30 YEAR	11/01/33	5.00%	MTS
3239	FNMA SF 30 YEAR	12/01/37	6.50%	MTS
3240	FNS 383 27 FANNIE MAE	07/25/37	5.50%	MTS
3241	GNR 2007-17 SF GOVT NATIONAL MORTGAGE (GNMA)	05/01/37	5.63%	MTS
3242	FNMA SF 30 YEAR	09/01/32	6.50%	MTS
3243	U S TREASURY NOTE	11/15/13	4.25%	MTS
3244	FNW 2004-W9 2IO1 FANNIE MAE	02/25/34	0.35%	MTS
3245	U S TREASURY NOTE	03/15/10	4.00%	MTS
3246	SAN ANTONIO TEX WTR REV RFDG R/MD 5.25 05/15/2015	05/15/15	5.25%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3191	348,963	1.03	1.03	359,510	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3192	346,485	1.03	1.04	359,475	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3193	345,407	1.03	1.04	358,356	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3194	367,479	0.97	0.97	357,270	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3195	344,204	1.04	1.04	357,215	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3196	337,231	1.06	1.06	356,867	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3197	18,805,490	0.02	0.02	356,391	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3198	342,430	1.04	1.04	355,870	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3199	342,405	1.03	1.04	355,241	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3200	352,291	1.01	1.01	354,854	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3201	351,486	1.01	1.01	354,751	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3202	36,823,078	0.01	0.01	353,411	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3203	348,692	1.01	1.01	353,374	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3204	346,065	1.02	1.02	352,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3205	350,000	1.00	1.00	350,758	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3206	350,000	1.00	1.00	350,453	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3207	350,000	100.00	100.00	350,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3208	350,000	100.00	100.00	350,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3209	363,000	1.02	1.02	349,827	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3210	336,710	1.04	1.04	349,557	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3211	671,585	0.52	0.52	348,704	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3212	1,831,672	0.19	0.19	348,206	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3213	470,557	0.74	0.74	347,455	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3214	333,726	1.04	1.04	347,189	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3215	333,459	1.04	1.04	346,971	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3216	420,098	0.82	0.82	346,568	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3217	340,763	1.01	1.02	346,164	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3218	337,059	1.02	1.03	345,613	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3219	20,426,227	0.02	0.02	345,183	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3220	332,247	1.04	1.04	344,923	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3221	1,829,077	0.18	0.19	344,224	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3222	334,899	1.02	1.02	343,934	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3223	401,761	0.85	0.86	343,863	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3224	329,462	1.04	1.04	342,812	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3225	329,986	1.03	1.04	342,357	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3226	338,284	1.01	1.01	341,967	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3227	336,009	1.01	1.02	341,282	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3228	321,486	1.06	1.06	340,608	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3229	328,836	1.02	1.03	337,451	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3230	324,965	1.03	1.04	336,958	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3231	1,668,773	0.20	0.20	336,611	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3232	600,000	0.56	0.56	336,608	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3233	341,128	0.99	0.99	336,251	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3234	1,484,163	0.22	0.23	336,198	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3235	350,000	1.15	1.15	335,657	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3236	329,092	1.02	1.02	335,631	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3237	316,432	1.06	1.06	335,538	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3238	337,559	0.99	0.99	335,418	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3239	321,864	1.03	1.04	333,930	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3240	1,674,082	0.20	0.20	333,855	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3241	344,489	0.97	0.97	333,638	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3242	318,336	1.04	1.05	333,290	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3243	358,614	1.06	1.08	333,132	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3244	32,871,036	0.01	0.01	331,765	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3245	4,272,000	1.03	1.05	331,276	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3246	300,000	110.26	110.28	330,871	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3247	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3248	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3249	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3250	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3251	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3252	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3253	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3254	93117958	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3255	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3256	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3257	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3258	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3259	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3260	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3261	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3262	07100CVD6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3263	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3264	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3265	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3266	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3267	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3268	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3269	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3270	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3271	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3272	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3273	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3274	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3275	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3276	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3277	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3278	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3279	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3280	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3281	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3282	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3283	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3284	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3285	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3286	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3287	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3288	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3289	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3290	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3291	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3292	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3293	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3294	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3295	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3296	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3297	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3298	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3299	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3300	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3301	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3302	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3247	LINEAR TRADING AMERICAS	PASSTHRU JV	31405ERS6		N00787197
3248	LINEAR TRADING AMERICAS	PASSTHRU JV	36295GP71		G00670146
3249	LINEAR TRADING AMERICAS	PASSTHRU JV	36296BBM3		G00685944
3250	SP AMERICAS-TRADING	HOUSE-RISK	31358MC28		31358MC28
3251	LINEAR TRADING AMERICAS	COUPON TRADING	912828DR8		912828DR8
3252	LINEAR TRADING AMERICAS	PASSTHRU JV	31409XPK9		N00881626
3253	MUNICIPALS AMERICA	SHORT TERM	914085AA3	US914085AA32	34115320
3254	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	88255QAB5	US88255QAB59	3BCFDB00
3255	LINEAR TRADING AMERICAS	COUPON TRADING	912833PE4	US912833PE48	912833PE4
3256	LINEAR TRADING AMERICAS	PASSTHRU JV	31287PJA2		F00C63857
3257	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412SED3		N00933132
3258	LINEAR TRADING AMERICAS	PASSTHRU JV	312927FP6		F00A81074
3259	LINEAR TRADING AMERICAS	PASSTHRU JV	36295ABV6		G00664352
3260	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FE72		N00964658
3261	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GCY71		F00E77934
3262	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	91086QAN8	US91086QAN88	1MX074307
3263	MUNICIPALS AMERICA	SHORT TERM	644614FP9	US644614FP90	28228690
3264	LINEAR TRADING AMERICAS	PASSTHRU JV	31415Q4B9		N00986518
3265	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NZD0		N00257340
3266	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PHAP6		F00J05414
3267	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ENZ8		I00004008
3268	LINEAR TRADING AMERICAS	PASSTHRU JV	36212D4Y2		G00531039
3269	LINEAR TRADING AMERICAS	PASSTHRU JV	31413GBT6		N00944750
3270	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NLJ2		N00256929
3271	LINEAR TRADING AMERICAS	PASSTHRU JV	31403BW82		N00744171
3272	LINEAR TRADING AMERICAS	PASSTHRU JV	36211EAB4		G00510402
3273	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31283FAB5		31283FAB5
3274	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JV27		N00947133
3275	LINEAR TRADING AMERICAS	COUPON TRADING	912833LZ1	US912833LZ13	912833LZ1
3276	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAAA8		3136FAAA8
3277	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MRX8		N00929402
3278	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MVV7		N00929528
3279	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VBK0		N00990242
3280	LINEAR TRADING AMERICAS	AGENCIES	880591EB4		880591EB4
3281	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MTW8		N00929465
3282	LINEAR TRADING AMERICAS	PASSTHRU JV	31411AC37		N00901990
3283	LINEAR TRADING AMERICAS	PASSTHRU JV	31410XYM2		N00900816
3284	LINEAR TRADING AMERICAS	AGENCIES	3137EAAD1	US3137EAAD15	3137EAAD1
3285	LINEAR TRADING AMERICAS	PASSTHRU JV	3128K45E1		F00A44445
3286	LINEAR TRADING AMERICAS	PASSTHRU JV	36212D2E8		G00530973
3287	LINEAR TRADING AMERICAS	PASSTHRU JV	31406MFN1		N00813873
3288	MUNICIPALS AMERICA	SHORT TERM	25476AXY0	US25476AXY09	34651190
3289	LINEAR TRADING AMERICAS	PASSTHRU JV	31410DVY3		N00886331
3290	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PG4B6		F00J05318
3291	SP AMERICAS-TRADING	HOUSE-RISK	31358J5C1		31358J5C1
3292	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MF28		N00949385
3293	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405DTG2		N00786351
3294	LINEAR TRADING AMERICAS	PASSTHRU JV	31411CXY2		N00904395
3295	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412D2Z0		N00922492
3296	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410UQK1		N00897858
3297	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413DS40		N00942539
3298	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413HHS0		N00945841
3299	LINEAR TRADING AMERICAS	PASSTHRU JV	36202SWU8		G00608259
3300	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403CVQ1		N00745023
3301	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L7JQ1		F00A73871
3302	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FADJ6		3136FADJ6

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3247	FNMA 15 YEAR	12/01/20	5.00%	MTS
3248	GNMA SF 30 YEAR	08/15/37	6.50%	MTS
3249	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
3250	FNR G92-026 G26-S CMO SER G-26FEDERAL NATL MTGE ASSN	04/25/22	868.51%	MTS
3251	U S TREASURY NOTE	04/15/10	4.00%	MTS
3252	FNMA 15 YEAR	01/01/21	5.50%	MTS
3253	UNIVERSITY FLA ATHLETIC ASSOC INC-ATHLETIC PROG REV SER 2001R/MD 2.75 10/01/2031	10/01/31	2.75%	TMS
3254	TEXAS MUN GAS ACQUISITION & SUREV BDS 2007A R/MD 2.576 09/15/2017	09/15/17	2.58%	TMS
3255	TINT 08-15-27	08/15/27	0.00%	MTS
3256	GOLD PC 30 YEAR - FHLMC	01/01/32	6.00%	MTS
3257	FNMA SF 30 YEAR	10/01/37	6.00%	MTS
3258	GOLD PC 30 YEAR - FHLMC	08/01/38	6.00%	MTS
3259	GNMA SF 30 YEAR	09/15/37	6.50%	MTS
3260	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
3261	GOLD PC 15 YEAR - FHLMC	07/01/14	6.50%	MTS
3262	UNITED MEXICAN STATES 7.500% 20330408 SERIES# MTNA	04/08/33	7.50%	ITS
3263	NEW HAMPSHIRE HEALTH & ED FACSAUTH REV DARTMOUTH COLLEGE BPA JPMORGAN CHASE BK R/MD 1.83 06/01/2023	06/01/23	1.83%	TMS
3264	FNMA SF 30 YEAR	06/01/38	5.00%	MTS
3265	FN40- FNMA 40YR	07/01/48	6.50%	MTS
3266	GOLD PC 15 YEAR - FHLMC	08/01/22	6.50%	MTS
3267	GNMA II-JUMBOS	07/20/37	7.00%	MTS
3268	GNMA SF 30 YEAR	08/15/32	6.50%	MTS
3269	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
3270	FNMA 15 YEAR	10/01/22	5.50%	MTS
3271	FNMA 15 YEAR	09/01/18	5.00%	MTS
3272	GNMA SF 30 YEAR	01/15/35	4.50%	MTS
3273	FHGS 3 3-PO SER 3 FEDERAL HOME LOAN MTG-GNMA	07/25/22	0.00%	MTS
3274	FNMA 15 YEAR	10/01/22	5.50%	MTS
3275	TINT 05-15-26	05/15/26	0.00%	MTS
3276	FNS 000313 PO CLASS 1 PRINCIPAL ONLY	06/25/31	0.00%	MTS
3277	FNMA 15 YEAR	05/01/23	5.50%	MTS
3278	FNMA 10 YEAR	06/01/18	5.50%	MTS
3279	FNMA 15 YEAR	09/01/23	5.50%	MTS
3280	TENNESSEE VALLEY AUTHORITY	01/15/48	4.88%	MTS
3281	FNMA SF 30 YEAR	05/01/38	6.50%	MTS
3282	FNMA 15 YEAR	10/01/21	5.50%	MTS
3283	FNMA 15 YEAR	12/01/21	5.50%	MTS
3284	FREDDIE MAC	04/18/16	5.25%	MTS
3285	GOLD PC 30 YEAR - FHLMC	04/01/36	5.50%	MTS
3286	GNMA SF 30 YEAR	04/15/31	6.50%	MTS
3287	FNMA 15 YEAR	05/01/20	5.50%	MTS
3288	DISTRICT OF COLUMBIA G/O MULTIMODAL SER B R/MD 2.60 06/01/2030	06/01/30	2.60%	TMS
3289	FNMA 15 YEAR	07/01/21	6.00%	MTS
3290	GOLD PC 15 YEAR - FHLMC	08/01/22	6.00%	MTS
3291	FN R G-032 32-S CMO SERIES G32FEDERAL NATL MTGE ASSN	10/25/21	828.40%	MTS
3292	FNMA 15 YEAR	08/01/22	5.50%	MTS
3293	FNMA-GUAR MTG PASS THRU-30YR	07/01/34	6.50%	MTS
3294	FNMA 15 YEAR	12/01/21	5.50%	MTS
3295	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
3296	FNMA SF 30 YEAR	11/01/36	6.00%	MTS
3297	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
3298	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
3299	GNMA SF 30 YEAR	08/15/33	4.50%	MTS
3300	FNMA SF 30 YEAR	11/01/35	6.50%	MTS
3301	GOLD PC 30 YEAR - FHLMC	03/01/38	4.50%	MTS
3302	FNS 316 PO FEDERAL NATL MTGE ASSN	11/01/31	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3247	328,450	1.01	1.01	330,795	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3248	318,624	1.03	1.04	330,282	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3249	324,731	1.01	1.02	329,827	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3250	11,884	27.20	27.68	328,994	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3251	550,000	1.03	1.05	327,448	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3252	319,483	1.02	1.02	325,706	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3253	325,000	100.00	100.00	325,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3254	500,000	65.00	65.00	325,001	Total Governments & Agencies	Munis @ Mkt	CFD
3255	769,621	0.42	0.42	324,846	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3256	315,873	1.03	1.03	324,667	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3257	315,969	1.02	1.02	323,853	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3258	316,307	1.02	1.02	323,730	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3259	311,409	1.03	1.04	322,803	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3260	310,560	1.03	1.04	322,202	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3261	311,323	1.03	1.03	321,985	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3262	270,000	1.16	1.19	321,796	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
3263	320,000	100.00	100.00	320,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3264	323,144	0.99	0.99	319,897	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3265	309,639	1.03	1.03	319,796	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3266	308,345	1.03	1.03	318,904	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3267	304,191	1.04	1.05	318,565	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3268	304,309	1.04	1.05	318,404	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3269	306,856	1.03	1.04	318,360	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3270	312,115	1.02	1.02	318,195	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3271	313,637	1.01	1.01	317,804	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3272	324,758	0.97	0.97	316,499	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3273	352,501	0.90	0.90	316,294	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3274	310,189	1.02	1.02	316,231	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3275	704,398	0.45	0.45	316,131	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3276	385,199	0.82	0.82	315,937	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3277	309,795	1.02	1.02	315,830	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3278	309,256	1.02	1.02	315,354	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3279	308,941	1.02	1.02	314,959	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3280	305,000	1.02	1.03	314,828	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3281	303,273	1.03	1.04	314,643	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3282	307,840	1.02	1.02	313,836	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3283	306,412	1.02	1.02	312,381	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3284	485,000	1.07	1.10	312,237	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3285	309,111	1.01	1.01	311,910	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3286	297,316	1.04	1.05	311,086	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3287	304,622	1.02	1.02	310,556	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3288	310,000	100.00	100.00	310,003	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3289	300,000	1.03	1.03	309,117	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3290	300,000	1.03	1.03	308,742	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3291	11,433	26.52	26.98	308,496	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3292	302,198	1.02	1.02	308,084	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3293	295,265	1.04	1.04	307,811	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3294	301,849	1.02	1.02	307,728	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3295	300,020	1.02	1.02	307,506	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3296	300,015	1.02	1.02	307,501	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3297	300,000	1.02	1.02	307,485	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3298	300,000	1.02	1.02	307,485	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3299	315,476	0.97	0.97	307,453	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3300	296,163	1.03	1.04	307,266	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3301	319,376	0.96	0.96	307,085	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3302	378,217	0.81	0.81	306,783	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3303	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3304	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3305	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3306	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3307	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3308	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3309	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3310	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3311	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3312	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3313	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3314	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3315	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3316	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3317	GMOZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3318	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3319	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3320	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3321	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3322	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3323	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3324	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3325	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3326	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3327	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3328	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3329	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3330	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3331	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3332	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3333	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3334	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3335	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3336	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3337	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3338	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3339	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3340	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3341	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3342	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3343	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3344	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3345	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3346	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3347	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3348	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3349	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3350	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3351	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3352	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3353	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3354	G1GJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3355	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3356	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3357	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3358	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3303	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSC4		3136FFSC4
3304	LINEAR TRADING AMERICAS	PASSTHRU JV	31406JR21		N00811505
3305	LINEAR TRADING AMERICAS	AGENCIES	3128X2TM7	US3128X2TM79	3128X2TM7
3306	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	13062TRB2	US13062TRB25	3BBGFV10
3307	SP AMERICAS-TRADING	PRIME-AMERICAS	31396VAB4		31396VAB4
3308	LINEAR TRADING AMERICAS	PASSTHRU JV	31413LZX0		N00949058
3309	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HWE3		31364HWE3
3310	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	912828JJ0	US912828JJ06	912828JJ0
3311	LINEAR TRADING AMERICAS	PASSTHRU JV	31414RLZ6		N00973844
3312	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFRQ4		3136FFRQ4
3313	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6AQ1		F00G04215
3314	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ENM7		I00003996
3315	LINEAR TRADING AMERICAS	COUPON TRADING	912820EM5		912820EM5
3316	MUNICIPALS AMERICA	SECONDARY	397028FA4	US397028FA43	3BBBZH40
3317	LINEAR TRADING AMERICAS	PASSTHRU JV	36294SPA9		G00658417
3318	LINEAR TRADING AMERICAS	PASSTHRU JV	31283KXT0		F00G11590
3319	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	684273BH7	US684273BH76	684273BH7
3320	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	75728MBQ6	US75728MBQ69	75728MBQ6
3321	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	339733DL8	US339733DL81	38302600
3322	MUNICIPALS AMERICA	SHORT TERM	45129YCS3	US45129YCS37	27622800
3323	MUNICIPALS AMERICA	SHORT TERM	45129YGY6	US45129YGY68	32446690
3324	MUNICIPALS AMERICA	SHORT TERM	542690VU3	US542690VU39	30436310
3325	MUNICIPALS AMERICA	SHORT TERM	649659GW3	US649659GW38	34884980
3326	MUNICIPALS AMERICA	SHORT TERM	649659GX1	US649659GX11	37783370
3327	MUNICIPALS AMERICA	SHORT TERM	913366AW0	US913366AW04	3BBKLY90
3328	MUNICIPALS AMERICA	SHORT TERM	196479DM8	US196479DM82	38439350
3329	MUNICIPALS AMERICA	SHORT TERM	64986MYY5	US64986MYY55	33408160
3330	LINEAR TRADING AMERICAS	PASSTHRU JV	31390XXS4		N00659589
3331	LINEAR TRADING AMERICAS	PASSTHRU JV	31413KYY1		N00948127
3332	LINEAR TRADING AMERICAS	COUPON TRADING	912828HG8	US912828HG84	912828HG8
3333	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NAB2		N00929802
3334	LINEAR TRADING AMERICAS	PASSTHRU JV	31411HUP3		N00908790
3335	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TAP8		N00933914
3336	LINEAR TRADING AMERICAS	PASSTHRU JV	31405NAV7		N00793920
3337	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DC90	US36202DC901	I00002796
3338	LINEAR TRADING AMERICAS	PASSTHRU JV	36296MP36		G00695342
3339	LINEAR TRADING AMERICAS	PASSTHRU JV	36200WCU3		G00574383
3340	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395WRZ2		31395WRZ2
3341	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NX42		N00257299
3342	MUNICIPALS AMERICA	SHORT TERM	13066YAL3	US13066YAL39	27730100
3343	MUNICIPALS AMERICA	SHORT TERM	63967CM41	US63967CM419	33051500
3344	LINEAR TRADING AMERICAS	PASSTHRU JV	31371J4D3		N00253820
3345	LINEAR TRADING AMERICAS	PASSTHRU JV	31384CVT8		N00520026
3346	LINEAR TRADING AMERICAS	PASSTHRU JV	36292JMG1		G00650259
3347	MUNICIPALS AMERICA	SECONDARY	303531TX5	US303531TX55	28816740
3348	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	649845FR0	US649845FR07	649845FR0
3349	LINEAR TRADING AMERICAS	PASSTHRU JV	31405FQX3		N00788070
3350	MUNICIPALS AMERICA	PROPRIETARY	52520GAA4	US52520GAA40	33293880
3351	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371QUJ5		N00258985
3352	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31335HVE0		F00C90613
3353	MUNICIPALS AMERICA	SECONDARY	13066YEA3	US13066YEA38	27312160
3354	SP AMERICAS-TRADING	PRIME-AMERICAS	31371N3G8		N00257399
3355	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KZF4		N00890042
3356	LINEAR TRADING AMERICAS	PASSTHRU JV	31413RNS1		N00953201
3357	LINEAR TRADING AMERICAS	PASSTHRU JV	31402DMT4		N00725870
3358	LINEAR TRADING AMERICAS	PASSTHRU JV	31390CR99		N00642312

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3303	FNS 386 1 FANNIE MAE	11/25/37	5.00%	MTS
3304	FNMA 15 YEAR	10/01/20	5.50%	MTS
3305	FREDDIE MAC	01/30/14	5.00%	MTS
3306	CALIFORNIA ST VETERANS GO BDS SERIES CD G/O R/MD 4.45 12/01/2024	12/01/24	4.45%	TMS
3307	FNW 2007-W2 IO FANNIE MAE	03/25/37	6.00%	MTS
3308	FNMA 15 YEAR	08/01/22	5.50%	MTS
3309	FNMA SMBS TRUST 000226 CLASS 2INTEREST ONLY	06/25/23	9.00%	MTS
3310	U S TREASURY NOTE	08/31/10	2.38%	MTS
3311	FNMA SF 30 YEAR	04/01/38	5.50%	MTS
3312	FNS 383 91 FANNIE MAE	08/25/37	8.00%	MTS
3313	GOLD PC 30 YEAR - FHLMC	05/01/38	5.50%	MTS
3314	GNMA II-JUMBOS	06/20/37	7.00%	MTS
3315	W/PRINC STRIPS 02/15/10	02/15/10	0.00%	MTS
3316	GREENWICH TWP N J BRD ED GO REF SCH BDS 2005 GO BK QLFD R/MD 5.00 01/15/2016	01/15/16	5.00%	TMS
3317	GNMA SF 30 YEAR	02/15/37	6.50%	MTS
3318	GOLD PC 15 YEAR - FHLMC	12/01/16	7.50%	MTS
3319	ORANGE COUNTY TRANSPORTATION AUTH 1ST -SAVRS	02/14/11	3.45%	MTS
3320	CITY OF REDDING,CA	07/01/22	2.89%	MTS
3321	FLOATER-TRS TR SER 2006 FR/RI LEHMAN BROS INC FLOATER-TRS SER K40-REG D R/MD 3.50 05/01/2031	05/01/31	3.50%	TMS
3322	IDAHO HSG & FIN ASSN SINGLE I-SINGLE FAMILY MTG-D	07/01/34	2.05%	TMS
3323	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG SER C-CL I	01/01/37	2.05%	TMS
3324	LONG ISLAND PWR AUTH N Y ELEC SYS REV SER D	12/01/29	2.30%	TMS
3325	NEW YORK CITY G/O SUBSER-E5 L/C SUMITOMO FLTR R/MD 08/01/2017	08/01/17	2.62%	TMS
3326	NEW YORK CITY G/O ADJ-SUBSER E-5 DAILY FLTR MNTHLY PAY R/MD 2.62 08/01/2018	08/01/18	2.62%	TMS
3327	UNIV CALIF REGTS MED CTR POOLED SER B	05/15/32	2.50%	TMS
3328	COLORADO HSG & FIN AUTH ADJ-SINGLE FAMILY-A3 R/MD 1.85 11/01/2021	11/01/21	1.85%	TMS
3329	NEW YORK ST HSG FIN AGY 10 BARCLAY STR-SER A	11/15/37	1.75%	TMS
3330	FNMA 15 YEAR	11/01/17	5.50%	MTS
3331	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
3332	U S TREASURY NOTE	10/31/12	3.88%	MTS
3333	FNMA 10 YEAR	08/01/18	5.50%	MTS
3334	FNMA SF 30 YEAR	02/01/37	6.50%	MTS
3335	FNMA 15 YEAR	05/01/23	4.00%	MTS
3336	FNMA SF 30 YEAR	09/01/34	6.00%	MTS
3337	GNMA II-JUMBOS	08/20/29	7.00%	MTS
3338	GNMA SF 30 YEAR	08/15/38	6.00%	MTS
3339	GNMA SF 30 YEAR	01/15/32	6.00%	MTS
3340	FHR 3006 LI FREDDIE MAC	07/15/35	5.50%	MTS
3341	10 IO/20YEAR AM POOLS	07/01/38	5.00%	MTS
3342	CALIFORNIA ST DEPT WTR RES PWRSUPPLY REV SER C-5	05/01/22	1.68%	TMS
3343	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG REV-SER E R/MD 2.05 09/01/2034	09/01/34	2.05%	TMS
3344	FNMA 15 YEAR	04/01/11	6.50%	MTS
3345	FNMA 15 YEAR	12/01/13	5.50%	MTS
3346	GNMA SF 30 YEAR	04/15/36	5.50%	MTS
3347	FAIRBANKS NORTH STAR BORO ALASKA G/O SCH-SER F R/MD 4.25 10/01/2016	10/01/16	4.25%	TMS
3348	NYS ENERGY RESEARCH & DEV AUTH1985 A - 35 DAY AUCTION	07/01/15	4.94%	MTS
3349	FNMA 15 YEAR	09/01/19	5.00%	MTS
3350	SC/NJ/NC ST HSG AUTH LEH POOLED TRST RECPTS R/MD 4.03 09/01/2034	09/01/34	4.03%	TMS
3351	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
3352	GOLD PC 20 YEAR - FHLMC	01/01/23	5.00%	MTS
3353	CALIFORNIA ST DEPT WTR RES PWRSUPPLY REV SER A R/MD 5.50 05/01/2016	05/01/16	5.50%	TMS
3354	10 IO/20YEAR AM POOLS	08/01/38	5.00%	MTS
3355	FNMA 15 YEAR	07/01/22	5.50%	MTS
3356	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
3357	FNMA 15 YEAR	12/01/18	6.50%	MTS
3358	FNMA SF 30 YEAR	05/01/32	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3303	1,408,498	0.22	0.22	306,508	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3304	299,300	1.02	1.02	305,131	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3305	286,000	1.06	1.07	304,804	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3306	0	85.54	85.55	304,612	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3307	1,728,953	0.17	0.18	304,014	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3308	298,756	1.02	1.02	303,206	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3309	1,121,342	0.27	0.27	302,919	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3310	1,000,000	1.00	1.00	302,867	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3311	299,666	1.01	1.01	302,812	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3312	2,064,844	0.14	0.15	302,811	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3313	300,060	1.01	1.01	302,776	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3314	288,950	1.04	1.05	302,604	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3315	311,000	0.97	0.97	302,078	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3316	275,000	109.81	109.82	302,006	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3317	652,663	1.03	1.04	301,535	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3318	291,302	1.03	1.03	300,800	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3319	300,000	1.00	1.00	300,748	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3320	300,000	1.00	1.00	300,650	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3321	5,525,000	100.00	100.01	300,041	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3322	300,000	100.00	100.00	300,012	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3323	300,000	100.00	100.00	300,012	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3324	300,000	100.00	100.00	300,003	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3325	300,000	100.00	100.00	300,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3326	300,000	100.00	100.00	300,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3327	300,000	100.00	100.00	300,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3328	300,000	100.00	100.00	300,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3329	300,000	100.00	100.00	300,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3330	292,113	1.02	1.03	299,950	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3331	288,353	1.03	1.04	299,163	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3332	310,000	1.04	1.06	298,622	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3333	292,837	1.02	1.02	298,610	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3334	287,562	1.03	1.04	298,342	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3335	309,072	0.96	0.96	298,335	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3336	289,527	1.03	1.03	298,108	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3337	283,376	1.04	1.05	296,766	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3338	1,813,808	1.02	1.03	296,061	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3339	286,258	1.03	1.03	295,703	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3340	2,335,684	0.12	0.13	295,591	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3341	301,937	0.98	0.98	295,129	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3342	295,000	100.00	100.00	295,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3343	295,000	100.00	100.00	295,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3344	283,466	1.04	1.04	294,901	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3345	287,135	1.02	1.02	293,626	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3346	542,350	1.01	1.02	293,451	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3347	285,000	102.07	102.07	290,902	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3348	290,000	1.00	1.00	290,716	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3349	286,381	1.01	1.01	290,187	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3350	290,000	100.00	100.00	290,004	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3351	282,783	1.02	1.02	289,839	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3352	290,955	0.99	1.00	289,747	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3353	260,000	111.40	111.40	289,640	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3354	295,997	0.98	0.98	289,323	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3355	284,744	1.02	1.02	288,985	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3356	278,450	1.03	1.04	288,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3357	277,633	1.04	1.04	288,833	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3358	275,501	1.04	1.05	288,442	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3359	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3360	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3361	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3362	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3363	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3364	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3365	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3366	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3367	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3368	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3369	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3370	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3371	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3372	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3373	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3374	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3375	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3376	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3377	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3378	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3379	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3380	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3381	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3382	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3383	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3384	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3385	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3386	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3387	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3388	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3389	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3390	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3391	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3392	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3393	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3394	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3395	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3396	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3397	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3398	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3399	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3400	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3401	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3402	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3403	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3404	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3405	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3406	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3407	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3408	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3409	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3410	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3411	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3412	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3413	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3414	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3359	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YKE1		31396YKE1
3360	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JRU4		F00E00499
3361	LINEAR TRADING AMERICAS	PASSTHRU JV	36225BWX2		G00781562
3362	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397FLR1		31397FLR1
3363	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405E5Q4		N00787555
3364	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403VM97		N00759184
3365	SP AMERICAS-TRADING	HOUSE-RISK	312908J98		312908J98
3366	LINEAR TRADING AMERICAS	PASSTHRU JV	31413E4H5		N00943724
3367	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397T4S8		31397T4S8
3368	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CPL0	US31402CPL09	N00725027
3369	MUNICIPALS AMERICA	SECONDARY	9151152S7	US9151152S79	3BCGKB50
3370	LINEAR TRADING AMERICAS	PASSTHRU JV	31287LVX7		F00C61530
3371	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N3V5		N00257412
3372	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBFD4		F00G12664
3373	LINEAR TRADING AMERICAS	PASSTHRU JV	31407JBC5	US31407JBC53	N00831735
3374	SP AMERICAS-TRADING	HOUSE-RISK	312912YJ1		312912YJ1
3375	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912810FF0	US912810FF04	912810FF0
3376	LINEAR TRADING AMERICAS	AGENCIES	31331RP90	US31331RP905	31331RP90
3377	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465139KD4	US465139KD44	465139KD4
3378	MUNICIPALS AMERICA	SECONDARY	534272UZ0	US534272UZ04	37142540
3379	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FENX6	US3136FENX61	3136FENX6
3380	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MV96		N00929540
3381	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282XYN5		31282XYN5
3382	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JWR5		F00E00656
3383	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCNU6		3136FCNU6
3384	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HL88		31364HL88
3385	LINEAR TRADING AMERICAS	COUPON TRADING	912833LP3	US912833LP31	912833LP3
3386	LINEAR TRADING AMERICAS	AGENCIES	3134A1GH7	US3134A1GH78	3134A1GH7
3387	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465139QH9		465139QH9
3388	SP AMERICAS-TRADING	HOUSE-RISK	911760LZ7		911760LZ7
3389	LINEAR TRADING AMERICAS	PASSTHRU JV	36291MMH3		G00632260
3390	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MHC4		N00255927
3391	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L7VB0		F00A74210
3392	LINEAR TRADING AMERICAS	PASSTHRU JV	31411HWP1	US31411HWP18	N00908854
3393	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLQ39		F00J08574
3394	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405EFL4		N00786871
3395	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0088543193	240628RU3
3396	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WUT3		N00899794
3397	LINEAR TRADING AMERICAS	COUPON TRADING	912803BL6		912803BL6
3398	LINEAR TRADING AMERICAS	PASSTHRU JV	31410AJM9		N00883268
3399	LINEAR TRADING AMERICAS	PASSTHRU JV	31409TUJ5		N00878185
3400	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSB6		3136FFSB6
3401	MUNICIPALS AMERICA	SECONDARY	010056AX7	US010056AX78	33568330
3402	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31386QD24		N00569921
3403	LINEAR TRADING AMERICAS	PASSTHRU JV	31413HYP7		N00946318
3404	MUNICIPALS AMERICA	SHORT TERM	233572DP8	US233572DP86	36562860
3405	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402FB61		N00727361
3406	LINEAR TRADING AMERICAS	PASSTHRU JV	31412WSN7		N00937125
3407	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KN26		N00889709
3408	LINEAR TRADING AMERICAS	COUPON TRADING	912828HA1		912828HA1
3409	LINEAR TRADING AMERICAS	PASSTHRU JV	31413BA84		N00940231
3410	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	13033KW54	US13033KW546	13033KW54
3411	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396X2S2		31396X2S2
3412	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MUA3		N00256277
3413	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JVF2		F00E00614
3414	LINEAR TRADING AMERICAS	PASSTHRU JV	31400Y2Q8		N00701983

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3359	FNR 2008-10 AI FANNIE MAE	03/01/38	2.48%	MTS
3360	GOLD PC 15 YEAR - FHLMC	08/01/12	7.00%	MTS
3361	GNMA SF 30 YEAR	01/15/33	6.50%	MTS
3362	FHR 3284 JO FREDDIE MAC	04/15/37	0.00%	MTS
3363	FNMA-GUAR MTG PASS THRU-30YR	02/01/35	6.50%	MTS
3364	FNMA 15 YEAR	01/01/19	4.50%	MTS
3365	FHR 202 202-S SERIES 202 FEDERAL HOME LOAN MTGE GOLD	04/15/23	152.00%	MTS
3366	FNMA 15 YEAR	09/01/22	5.50%	MTS
3367	FHR-3424 IV FREDDIE MAC	05/15/38	0.48%	MTS
3368	FNMA SF 30 YEAR	11/01/33	5.00%	MTS
3369	UNIVERSITY TEX PERM UNIV FD PERM UNIV FD BDS 2004 B PRFND R/MD 4.75 07/01/2030	07/01/30	4.75%	TMS
3370	GOLD PC 30 YEAR - FHLMC	12/01/31	6.00%	MTS
3371	FNMA 15 YEAR	10/01/23	6.00%	MTS
3372	GOLD PC 15 YEAR - FHLMC	08/01/21	6.50%	MTS
3373	FNMA SF 30 YEAR	08/01/36	6.50%	MTS
3374	FHLMG 1401 1401-S SERIES 1401 FEDERAL HOME LOAN MTGE GOLD	10/15/22	5.53%	MTS
3375	UNITED STATES TREASURY BONDS R/MD 5.25 11/15/2028	11/15/28	5.25%	MTS
3376	FEDERAL FARM CREDIT BANK	12/11/13	5.45%	MTS
3377	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	02/15/15	0.00%	MTS
3378	LINCOLN NEB ELEC SYS REV R/MD 5.25 09/01/2017	09/01/17	5.25%	TMS
3379	FNS 379 2 FANNIE MAE	04/25/37	0.00%	MTS
3380	FNMA 20 YEAR	06/01/28	5.00%	MTS
3381	FHS 179 179 PO PRINCIPL ONLY FHLMC STRIPPED	09/15/26	0.00%	MTS
3382	GOLD PC 15 YEAR - FHLMC	01/01/14	8.50%	MTS
3383	FNS 355 19 FANNIE MAE	02/01/35	7.50%	MTS
3384	FNMA TRUST 000273 IO CLASS 2 INTEREST ONLY	08/01/25	7.00%	MTS
3385	TINT 11-15-23	11/15/23	0.00%	MTS
3386	FEDERAL HOME LOAN MTG CORP	12/05/11	6.48%	MTS
3387	ISRAEL GOVERNMENT AID BOND AID-ISRAEL	08/15/12	0.00%	MTS
3388	VENDE 98-3 IO SER 98-3 VENDEE MORTGAGE TRUST	03/15/29	0.30%	MTS
3389	GNMA SF 30 YEAR	06/15/38	5.00%	MTS
3390	FNMA 20 YEAR	08/01/25	6.50%	MTS
3391	GOLD PC 30 YEAR - FHLMC	02/01/38	7.50%	MTS
3392	FNMA SF 30 YEAR	12/01/36	6.50%	MTS
3393	GOLD PC 15 YEAR - FHLMC	08/01/23	5.50%	MTS
3394	FNMA-GUAR MTG PASS THRU-30YR	08/01/34	6.50%	MTS
3395	RUSSIA GOVERNMENT INTERNATIONAL BOND 12.750% 20280624 SERIES# REGS	06/24/28	12.75%	ITS
3396	FNMA 15 YEAR	08/01/22	5.50%	MTS
3397	W/PRINC STRIPS 08-15-27	08/15/27	0.00%	MTS
3398	FNMA 15 YEAR	07/01/21	5.50%	MTS
3399	FNMA SF 30 YEAR	08/01/36	5.50%	MTS
3400	FNS 383 102 FANNIE MAE	09/25/22	6.50%	MTS
3401	AKRON OHIO INCOME TAX CMNTY LEARNING CTRS-SER A R/MD 5.25 12/01/2019	12/01/19	5.25%	TMS
3402	FNMA ARMS	01/01/31	4.48%	MTS
3403	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
3404	DADE CNTY FLA SPL OBLIG CAP ASSET ACQUISITN V/RT L/C SANWABANK R/MD 1.88 10/01/2010	10/01/10	1.88%	TMS
3405	FNMA 15 YEAR	08/01/18	5.00%	MTS
3406	FNMA 15 YEAR	05/01/22	5.50%	MTS
3407	FNMA 15 YEAR	06/01/23	5.50%	MTS
3408	U S TREASURY NOTE	08/15/17	4.75%	MTS
3409	FNMA 15 YEAR	02/01/23	5.50%	MTS
3410	CALIFORNIA HOUSING FINANCE AGENCY 2004C 7 DAY AUCTION	02/01/37	3.52%	MTS
3411	FNR 2007-109 MI FANNIE MAE	12/25/37	5.00%	MTS
3412	FNMA 15 YEAR	06/01/21	5.50%	MTS
3413	GOLD PC 15 YEAR - FHLMC	09/01/13	8.50%	MTS
3414	FNMA SF 30 YEAR	05/01/33	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3359	5,044,000	0.05	0.06	288,063	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3360	282,206	1.02	1.02	288,023	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3361	274,987	1.04	1.05	287,723	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3362	454,500	0.63	0.63	287,533	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3363	275,579	1.04	1.04	287,288	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3364	286,410	1.00	1.00	286,799	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3365	63,772	4.37	4.49	286,550	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3366	279,811	1.02	1.02	285,262	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3367	22,173,193	0.01	0.01	285,008	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3368	287,584	0.99	0.99	284,694	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3369	260,000	109.28	109.28	284,128	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3370	275,715	1.03	1.03	283,391	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3371	276,264	1.03	1.03	283,279	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3372	272,316	1.03	1.03	281,642	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3373	271,388	1.03	1.04	281,562	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3374	2,031,051	0.13	0.14	281,454	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3375	250,000	1.12	1.13	281,252	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3376	255,000	1.08	1.10	280,056	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3377	354,000	0.79	0.79	279,881	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3378	260,000	107.63	107.63	279,838	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3379	1,270,572	0.22	0.22	279,745	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3380	280,744	0.99	1.00	279,667	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3381	342,386	0.82	0.82	279,179	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3382	269,700	1.03	1.03	277,503	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3383	1,387,246	0.20	0.20	277,458	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3384	1,287,808	0.21	0.22	277,450	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3385	546,585	0.51	0.51	277,322	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3386	250,000	1.09	1.11	277,256	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3387	317,000	0.87	0.87	275,099	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
3388	21,764,500	0.01	0.01	274,633	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3389	272,999	1.00	1.00	272,570	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3390	262,319	1.04	1.04	272,409	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3391	256,351	1.06	1.06	271,278	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3392	260,001	1.03	1.04	269,748	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3393	264,785	1.02	1.02	269,623	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3394	258,415	1.04	1.04	269,395	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3395	150,000	1.76	1.79	268,678	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
3396	262,759	1.02	1.02	267,878	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3397	630,000	0.42	0.42	267,543	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3398	262,288	1.02	1.02	267,397	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3399	264,349	1.01	1.01	267,227	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3400	1,820,786	0.14	0.15	267,192	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3401	250,000	106.30	106.31	265,826	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3402	266,766	0.99	1.00	265,447	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3403	255,807	1.03	1.04	265,397	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3404	265,000	100.00	100.00	265,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3405	259,470	1.01	1.02	263,582	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3406	257,054	1.02	1.02	262,061	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3407	256,920	1.02	1.02	261,924	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3408	559,000	1.08	1.09	261,427	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3409	256,398	1.02	1.02	261,392	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3410	260,000	1.00	1.00	261,153	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3411	1,350,381	0.19	0.19	260,890	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3412	256,041	1.02	1.02	259,855	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3413	252,437	1.03	1.03	259,740	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3414	248,407	1.04	1.05	259,663	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3415	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3416	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3417	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3418	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3419	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3420	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3421	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3422	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3423	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3424	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3425	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3426	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3427	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3428	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3429	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3430	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3431	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3432	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3433	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3434	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3435	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3436	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3437	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3438	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3439	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3440	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3441	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3442	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3443	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3444	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3445	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3446	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3447	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3448	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3449	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3450	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3451	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3452	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3453	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3454	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3455	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3456	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3457	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3458	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3459	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3460	93117958	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3461	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3462	93113062	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3463	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3464	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3465	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3466	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3467	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3468	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3469	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3470	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3415	LINEAR TRADING AMERICAS	PASSTHRU JV	31412ANF7		N00919390
3416	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HL54		31364HL54
3417	LINEAR TRADING AMERICAS	PASSTHRU JV	31411CNU1		N00904103
3418	LINEAR TRADING AMERICAS	PASSTHRU JV	31412S6J9		N00933873
3419	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NZG3		N00257343
3420	LINEAR TRADING AMERICAS	PASSTHRU JV	31411VP37		N00915842
3421	MUNICIPALS AMERICA	SECONDARY	745190JB5	US745190JB57	38181670
3422	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MMD7		N00929256
3423	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MY28		N00929629
3424	LINEAR TRADING AMERICAS	PASSTHRU JV	31407KNU9		N00833003
3425	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395X2R5	US31395X2R56	31395X2R5
3426	MUNICIPALS AMERICA	PROPRIETARY	167685KN5	US167685KN59	32019200
3427	LINEAR TRADING AMERICAS	PASSTHRU JV	31407BSN0		N00825925
3428	LINEAR TRADING AMERICAS	AGENCIES	3133MBN60	US3133MBN601	3133MBN60
3429	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3128X3VA8	US3128X3VA86	3128X3VA8
3430	LINEAR TRADING AMERICAS	PASSTHRU JV	36296NYL4		G00696515
3431	MUNICIPALS AMERICA	SECONDARY	927780G83	US927780G837	36694880
3432	LINEAR TRADING AMERICAS	COUPON TRADING	912833LG3	US912833LG32	912833LG3
3433	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MJDS6	US3128MJDS66	F00G08112
3434	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	864763MC8	US864763MC81	864763MC8
3435	LINEAR TRADING AMERICAS	PASSTHRU JV	31283HX67		F00G01601
3436	LINEAR TRADING AMERICAS	PASSTHRU JV	31411BGA5		N00902993
3437	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410VK66		N00898617
3438	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	649842BM2	US649842BM25	649842BM2
3439	MUNICIPALS AMERICA	SHORT TERM	13033KSR1	US13033KSR13	35044570
3440	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YBE8		31282YBE8
3441	LINEAR TRADING AMERICAS	PASSTHRU JV	31410PST1		N00893430
3442	SP AMERICAS-TRADING	PRIME-AMERICAS	31393YV51		31393YV51
3443	LINEAR TRADING AMERICAS	PASSTHRU JV	36201YEK8		G00606838
3444	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NRX5		N00257102
3445	LINEAR TRADING AMERICAS	PASSTHRU JV	36294SH83		G00658255
3446	LINEAR TRADING AMERICAS	PASSTHRU JV	36200MSA2		G00604513
3447	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X6UD6	US3128X6UD65	3128X6UD6
3448	LINEAR TRADING AMERICAS	AGENCIES	383665BU9	US383665BU90	383665BU9
3449	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFSD2		3136FFSD2
3450	LINEAR TRADING AMERICAS	PASSTHRU JV	36296AFX7		G00685182
3451	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411GFZ0		N00907484
3452	LINEAR TRADING AMERICAS	PASSTHRU JV	36202SDF2		G00607702
3453	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409GUT1		N00870994
3454	LINEAR TRADING AMERICAS	PASSTHRU JV	31415MC78		N00983994
3455	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CPR7	US31402CPR78	N00725032
3456	LINEAR TRADING AMERICAS	PASSTHRU JV	31413C5V7		N00941960
3457	MUNICIPALS AMERICA	SHORT TERM	644614EC9	US644614EC96	27484410
3458	LINEAR TRADING AMERICAS	COUPON TRADING	912828HU7	US912828HU78	912828HU7
3459	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TJF8		N00988662
3460	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	1309116P0	US1309116P04	3BBMLP60
3461	LINEAR TRADING AMERICAS	PASSTHRU JV	31411UBK6		N00914542
3462	MUNICIPALS AMERICA	SECONDARY	64966HBA7	US64966HBA77	3BDTHG60
3463	SP AMERICAS-TRADING	HOUSE-RISK	31358J5E7		31358J5E7
3464	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NY82		N00257335
3465	LINEAR TRADING AMERICAS	PASSTHRU JV	31409VAJ2	US31409VAJ26	N00879409
3466	LINEAR TRADING AMERICAS	PASSTHRU JV	31409GHP4		N00870638
3467	LINEAR TRADING AMERICAS	PASSTHRU JV	31410FCY9		N00887587
3468	LINEAR TRADING AMERICAS	COUPON TRADING	912820FT9	US912820FT97	912820FT9
3469	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TPD7		N00975720
3470	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828DR8		912828DR8

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3415	FNMA SF 30 YEAR	05/01/37	6.50%	MTS
3416	FNMA TRUST 000272 PO CLASS 1 PRINCIPAL ONLY	07/01/26	0.00%	MTS
3417	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
3418	FNMA SF 30 YEAR	05/01/38	6.50%	MTS
3419	10 IO/20YEAR AM POOLS	07/01/38	6.50%	MTS
3420	FNMA 15 YEAR	03/01/22	5.50%	MTS
3421	PUERTO RICO COMWLTH HWY & TRANSN AUTH RFDG-SER F-FSA-CR R/MD 5.25 07/01/2011	07/01/11	5.25%	TMS
3422	FNMA 10 YEAR	04/01/18	5.50%	MTS
3423	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
3424	FNMA 15 YEAR	09/01/20	5.00%	MTS
3425	FHR 3018 MT FREDDIE MAC	08/15/35	5.50%	MTS
3426	CHICAGO ILL SINGLE FAMILY MTG REV FLTR-TRS-SER L12-REG D R/MD 3.95 09/01/2031	09/01/31	3.95%	TMS
3427	FNMA 15 YEAR	10/01/20	5.00%	MTS
3428	FEDERAL HOME LOAN BANK SYSTEM	05/15/20	7.50%	MTS
3429	FREDDIE MAC	09/01/09	4.13%	MTS
3430	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
3431	VIRGINIA COLLEGE BLDG AUTH EDLFACS REV WASHINGTON AND LEE UNIV PROJ R/MD 5.375 01/01/2021	01/01/21	5.38%	TMS
3432	TINT 02-15-22	02/15/22	0.00%	MTS
3433	GOLD PC 30 YEAR - FHLMC	02/01/36	6.00%	MTS
3434	NY INSTITUTE OF TECHNOLOGY	03/01/26	6.16%	MTS
3435	GOLD PC 30 YEAR - FHLMC	09/01/33	4.00%	MTS
3436	FNMA SF 30 YEAR	12/01/36	6.50%	MTS
3437	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
3438	BROOKLYN UNION GAS A1 SAVRS	12/01/20	2.89%	MTS
3439	CALIFORNIA HSG FIN AGY REV VAR-MULTIFAMILY HSG-C	02/01/41	3.00%	TMS
3440	FHS 162 162-IO INTEREST ONLY FHLMC STRIPPED PC	02/15/24	7.50%	MTS
3441	FNMA 15 YEAR	09/01/21	5.50%	MTS
3442	FNGT 2004-T3 1IO4 FANNIE MAE	02/25/34	0.61%	MTS
3443	GNMA SF 30 YEAR	08/15/33	4.50%	MTS
3444	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
3445	GNMA SF 30 YEAR	01/15/37	4.50%	MTS
3446	GNMA SF 30 YEAR	08/15/33	5.50%	MTS
3447	FREDDIE MAC	12/12/17	5.50%	MTS
3448	GOVERNMENT BACKED TRUSTS T-141	05/15/09	0.00%	MTS
3449	FNS 386 2 FANNIE MAE	11/25/37	5.00%	MTS
3450	GNMA SF 30 YEAR	08/15/38	6.00%	MTS
3451	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
3452	GNMA SF 30 YEAR	02/15/33	6.00%	MTS
3453	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
3454	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
3455	FNMA SF 30 YEAR	09/01/33	6.50%	MTS
3456	FNMA 15 YEAR	08/01/22	5.50%	MTS
3457	NEW HAMPSHIRE HEALTH & ED FACSAUTH REV RFDG-EXETER HOSP OBLIG GP-B R/MD 1.85 10/01/2023	10/01/23	1.85%	TMS
3458	U S TREASURY NOTE	03/31/10	1.75%	MTS
3459	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
3460	CALIFORNIA STATEWIDE CMNTYS DEBDS R/MD 2.65 04/01/2036	04/01/36	2.65%	TMS
3461	FNMA 15 YEAR	04/01/22	5.50%	MTS
3462	THE CITY OF NEW YORK GENERAL OBLIGATION BND FISCAL 09 SER BTAX-EXEMPT BND SUBSER B-1 R/MD 4.375 09/01/2023	09/01/23	4.38%	TMS
3463	FN R G-032 32-SA CMO SER G32 FEDERAL NATL MTGE ASSN	10/25/21	818.59%	MTS
3464	FNMA 15 YEAR	08/01/23	6.50%	MTS
3465	FNMA 15 YEAR	02/01/21	5.50%	MTS
3466	FNMA 15 YEAR	10/01/21	5.50%	MTS
3467	FNMA SF 30 YEAR	07/01/36	5.50%	MTS
3468	W/PRINC STRIPS 08/15/10	08/15/10	0.00%	MTS
3469	FNMA 15 YEAR	09/01/23	5.50%	MTS
3470	U S TREASURY NOTE	04/15/10	4.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3415	249,975	1.03	1.04	259,347	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3416	325,055	0.80	0.80	259,222	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3417	249,224	1.03	1.04	258,567	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3418	249,207	1.03	1.04	258,550	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3419	249,547	1.03	1.03	258,279	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3420	253,326	1.02	1.02	258,261	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3421	250,000	103.20	103.21	258,037	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3422	252,724	1.02	1.02	257,707	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3423	254,835	1.01	1.01	257,630	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3424	255,114	1.01	1.01	256,970	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3425	300,000	0.85	0.85	256,204	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3426	255,000	100.00	100.00	255,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3427	252,528	1.01	1.01	254,365	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3428	200,000	1.25	1.27	254,285	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3429	250,000	1.01	1.01	253,706	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3430	249,681	1.01	1.02	253,599	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3431	225,000	112.54	112.54	253,226	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3432	460,056	0.55	0.55	253,043	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3433	246,160	1.02	1.02	251,937	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3434	250,000	1.00	1.01	251,430	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3435	270,334	0.93	0.93	251,424	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3436	241,714	1.03	1.04	250,775	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3437	244,465	1.02	1.02	250,564	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3438	250,000	1.00	1.00	250,140	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3439	250,000	100.00	100.00	250,003	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3440	1,269,421	0.19	0.20	249,934	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3441	245,060	1.02	1.02	249,834	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3442	15,867,586	0.02	0.02	249,647	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3443	256,156	0.97	0.97	249,642	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3444	240,333	1.03	1.04	249,343	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3445	257,165	0.97	0.97	249,177	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3446	244,632	1.01	1.02	248,471	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3447	245,000	1.00	1.01	247,516	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3448	250,000	0.99	0.99	246,875	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3449	1,133,564	0.22	0.22	246,819	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3450	999,087	1.02	1.03	246,725	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3451	240,701	1.02	1.02	246,707	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3452	238,584	1.03	1.03	246,456	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3453	240,109	1.02	1.02	246,100	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3454	243,249	1.01	1.01	245,803	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3455	236,398	1.03	1.03	245,217	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3456	240,338	1.02	1.02	245,020	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3457	245,000	100.00	100.00	245,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3458	294,300	0.99	1.00	244,927	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3459	3,105,938	1.03	1.04	244,876	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3460	0	100.00	100.01	244,872	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3461	239,822	1.02	1.02	244,587	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3462	250,000	97.80	97.80	244,495	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3463	11,433	20.92	21.38	244,431	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3464	234,773	1.04	1.04	244,244	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3465	239,038	1.02	1.02	243,694	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3466	239,015	1.02	1.02	243,670	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3467	240,931	1.01	1.01	243,553	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3468	253,000	0.96	0.96	242,732	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3469	237,307	1.02	1.02	241,929	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3470	406,000	1.03	1.05	241,716	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3471	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3472	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3473	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3474	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3475	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3476	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3477	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3478	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3479	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3480	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3481	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3482	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3483	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3484	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3485	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3486	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3487	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3488	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3489	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3490	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3491	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3492	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3493	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3494	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3495	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3496	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3497	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3498	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3499	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3500	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3501	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3502	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3503	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
3504	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3505	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3506	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3507	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3508	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3509	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3510	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3511	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3512	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3513	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3514	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3515	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3516	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3517	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3518	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3519	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3520	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3521	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3522	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3523	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3524	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3525	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3526	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3471	SP AMERICAS-TRADING	HOUSE-RISK	31359VRP0		31359VRP0
3472	LINEAR TRADING AMERICAS	PASSTHRU JV	36295RZ92		G00678568
3473	LINEAR TRADING AMERICAS	COUPON TRADING	912828HB9		912828HB9
3474	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364J4X8	US31364J4X85	31364J4X8
3475	LINEAR TRADING AMERICAS	PASSTHRU JV	31410YUD4		N00901580
3476	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MJ33		N00929182
3477	LINEAR TRADING AMERICAS	PASSTHRU JV	36205F5X7		G00389762
3478	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FALR9		3136FALR9
3479	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HR90		31364HR90
3480	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912810FE3	US912810FE39	912810FE3
3481	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795S28		912795S28
3482	LINEAR TRADING AMERICAS	PASSTHRU JV	31410VJJ0		N00898565
3483	MUNICIPALS AMERICA	SECONDARY	04780RAS7	US04780RAS76	3BCRKD30
3484	LINEAR TRADING AMERICAS	PASSTHRU JV	31412M2B3		N00929670
3485	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LHR4		N00928240
3486	LINEAR TRADING AMERICAS	PASSTHRU JV	31403MWB1		N00753142
3487	LINEAR TRADING AMERICAS	PASSTHRU JV	31411UPL9		N00914927
3488	LINEAR TRADING AMERICAS	PASSTHRU JV	31411EE29		N00905653
3489	LINEAR TRADING AMERICAS	COUPON TRADING	912828CA6	US912828CA69	912828CA6
3490	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36200MVQ3		G00604623
3491	LINEAR TRADING AMERICAS	PASSTHRU JV	31412WHR0		N00936840
3492	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412LK33		N00928314
3493	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ERT8		I00004098
3494	MUNICIPALS AMERICA	SHORT TERM	917436AP2	US917436AP26	37599550
3495	MUNICIPALS AMERICA	SHORT TERM	20774UYC3	US20774UYC34	3BDLCL80
3496	MUNICIPALS AMERICA	SECONDARY	650014NK5	US650014NK56	3BDFNN00
3497	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397Y3S8		31397Y3S8
3498	LINEAR TRADING AMERICAS	PASSTHRU JV	31412M2C1		N00929671
3499	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EMR7		I00003968
3500	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LMG2		N00928359
3501	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GF1		912828GF1
3502	LINEAR TRADING AMERICAS	PASSTHRU JV	36295PQQ8		G00676463
3503	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GM6		912828GM6
3504	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795K42		912795K42
3505	LINEAR TRADING AMERICAS	PASSTHRU JV	31408AH37		N00845450
3506	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLVF6		F00J08714
3507	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GRV30		F00E88734
3508	LINEAR TRADING AMERICAS	PASSTHRU JV	36211RHK8		G00520534
3509	LINEAR TRADING AMERICAS	PASSTHRU JV	36200NVV0		G00605528
3510	LINEAR TRADING AMERICAS	PASSTHRU JV	31410C7M8		N00885700
3511	LINEAR TRADING AMERICAS	PASSTHRU JV	31412YG30		N00938618
3512	MUNICIPALS AMERICA	SHORT TERM	759921AF6	US759921AF67	27931940
3513	SP AMERICAS-TRADING	HOUSE-RISK	31358G7B7		31358G7B7
3514	SP AMERICAS-TRADING	HOUSE-RISK	3133TT3L3		3133TT3L3
3515	SP AMERICAS-TRADING	PRIME-AMERICAS	31396WUQ7		31396WUQ7
3516	LINEAR TRADING AMERICAS	COUPON TRADING	912833XU9	US912833XU97	912833XU9
3517	LINEAR TRADING AMERICAS	PASSTHRU JV	36201SXJ3		G00592081
3518	LINEAR TRADING AMERICAS	PASSTHRU JV	31410VUM0		N00898888
3519	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828GG9		912828GG9
3520	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GG9		912828GG9
3521	LINEAR TRADING AMERICAS	PASSTHRU JV	36225AVP2		G00780622
3522	LINEAR TRADING AMERICAS	PASSTHRU JV	31287T2F1		F00C67974
3523	LINEAR TRADING AMERICAS	PASSTHRU JV	31400ED49		N00685123
3524	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36292HRQ8		G00649495
3525	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LCXH4		F00A78780
3526	LINEAR TRADING AMERICAS	COUPON TRADING	912828HF0	US912828HF02	912828HF0

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3471	FNR 99-18 18-D SERIES 99-18 FEDERAL NATL MTGE ASSN	04/18/29	0.00%	MTS
3472	GNMA SF 30 YEAR	05/15/38	5.00%	MTS
3473	U S TREASURY NOTE	08/31/09	4.00%	MTS
3474	FNS 311-1 CMO SERIES 311 FANNIEMAE STRIP	01/25/31	0.00%	MTS
3475	FNMA 15 YEAR	10/01/21	5.50%	MTS
3476	FNMA SF 30 YEAR	03/01/38	5.00%	MTS
3477	GNMA SF 30 YEAR	11/15/32	6.00%	MTS
3478	FNS 322 2 IO FANNIEMAE	03/01/32	6.00%	MTS
3479	FN S 294-1 294-1 CMO SERIES 01FEDERAL NATIONAL MTGE ASSN	01/01/28	0.00%	MTS
3480	UNITED STATES TREASURY BONDS R/MD 5.50 08/15/2028	08/15/28	5.50%	MTS
3481	U S TREASURY BILL	08/27/09	0.00%	MTS
3482	FNMA SF 30 YEAR	10/01/36	6.50%	MTS
3483	ATLANTA GA DEV AUTH EDL FACS SCIENCE PARK LLC PROJ R/MD 5.00 07/01/2039	07/01/39	5.00%	TMS
3484	FNMA 20 YEAR	06/01/28	5.00%	MTS
3485	FNMA 15 YEAR	04/01/22	5.50%	MTS
3486	FNMA SF 30 YEAR	01/01/34	6.00%	MTS
3487	FNMA SF 30 YEAR	04/01/37	6.50%	MTS
3488	FNMA 15 YEAR	12/01/21	5.50%	MTS
3489	U S TREASURY NOTE	02/15/14	4.00%	MTS
3490	GNMA SF 30 YEAR	09/15/33	5.00%	MTS
3491	FNMA 15 YEAR	06/01/22	5.50%	MTS
3492	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
3493	GNMA II-JUMBOS	03/20/38	5.50%	MTS
3494	UTAH HSG CORP SINGLE FAMILY MTG REV VAR-SER F-1 CL I R/MD 3.00 07/01/2033	07/01/33	3.00%	TMS
3495	CONNECTICUT ST HEALTH & EDL FA VAR RATE REV BDS	07/01/26	1.75%	TMS
3496	NEW YORK ST THRUWAY AUTH SECOND GENERAL HWY AND BRIDGE TRUST FUND BONDS SERIES 2008B R/MD 5.00 04/01/2014	04/01/14	5.00%	TMS
3497	FHR-3479 BF FREDDIE MAC	09/01/38	3.30%	MTS
3498	FNMA 20 YEAR	06/01/28	5.50%	MTS
3499	GNMA II-JUMBOS	03/20/37	7.00%	MTS
3500	FNMA 15 YEAR	05/01/22	5.50%	MTS
3501	U S TREASURY NOTE	01/31/12	4.75%	MTS
3502	GNMA SF 30 YEAR	11/15/37	6.50%	MTS
3503	U S TREASURY NOTE	03/31/12	4.50%	MTS
3504	U S TREASURY BILL	02/19/09	0.00%	MTS
3505	FNMA 15 YEAR	03/01/21	5.50%	MTS
3506	GOLD PC 15 YEAR - FHLMC	10/01/23	5.00%	MTS
3507	GOLD PC 15 YEAR - FHLMC	03/01/17	6.50%	MTS
3508	GNMA SF 30 YEAR	03/15/35	4.50%	MTS
3509	GNMA SF 30 YEAR	10/15/34	6.00%	MTS
3510	FNMA 15 YEAR	10/01/21	5.50%	MTS
3511	FNMA 15 YEAR	05/01/22	5.50%	MTS
3512	RENSSELAER CNTY N Y INDL DEV A INDL DEV AGY BDS 1997 A R/MD 1.83 02/01/2022	02/01/22	1.83%	TMS
3513	FNR G-016 16-S CMO SER 016 FEDERAL NATL MTGE ASSN	06/25/21	18544.44%	MTS
3514	FHR 2320 2320-PS SERIES 2320 FEDERAL HOME LOAN MTGE GOLD	09/15/29	5.53%	MTS
3515	FNW 2007-W7 PO FANNIE MAE	07/25/37	0.00%	MTS
3516	TINT 5-15-30	05/15/30	0.00%	MTS
3517	GNMA-15YR MATURITY	06/15/18	4.50%	MTS
3518	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
3519	U S TREASURY NOTE	02/15/10	4.75%	MTS
3520	U S TREASURY NOTE	02/15/10	4.75%	MTS
3521	GNMA SF 30 YEAR	08/15/27	8.00%	MTS
3522	GOLD PC 30 YEAR - FHLMC	03/01/32	7.00%	MTS
3523	FNMA SF 30 YEAR	09/01/34	6.00%	MTS
3524	LOW LOAN GNMA SF 30 YEAR	10/15/35	6.50%	MTS
3525	GOLD PC 30 YEAR - FHLMC	06/01/38	7.00%	MTS
3526	U S TREASURY NOTE	10/31/09	3.63%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3471	252,499	0.96	0.96	241,254	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3472	241,276	1.00	1.00	241,131	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3473	250,000	1.02	1.02	240,927	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3474	301,248	0.80	0.80	240,918	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3475	235,837	1.02	1.02	240,431	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3476	242,747	0.99	0.99	240,308	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3477	232,510	1.03	1.03	240,182	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3478	1,063,204	0.22	0.23	239,894	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3479	289,766	0.83	0.83	239,784	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3480	250,000	1.15	1.15	239,755	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3481	248,000	0.98	0.98	239,629	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3482	230,301	1.03	1.04	238,935	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3483	250,000	95.46	95.46	238,656	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3484	239,303	0.99	1.00	238,385	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3485	233,424	1.02	1.02	237,971	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3486	230,410	1.03	1.03	237,238	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3487	228,638	1.03	1.04	237,209	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3488	232,494	1.02	1.02	237,023	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3489	230,000	1.05	1.05	236,678	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3490	236,476	1.00	1.00	236,105	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3491	231,068	1.02	1.02	235,569	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3492	229,726	1.02	1.02	235,457	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3493	232,559	1.01	1.01	235,255	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3494	235,000	100.00	100.01	235,014	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3495	235,000	100.00	100.00	235,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3496	215,000	109.28	109.28	234,958	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3497	177,830	1.00	1.00	234,773	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3498	231,342	1.01	1.01	234,765	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3499	224,109	1.04	1.05	234,698	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3500	230,155	1.02	1.02	234,638	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3501	330,000	1.07	1.08	233,894	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3502	385,392	1.03	1.04	232,882	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3503	298,000	1.06	1.08	232,650	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3504	234,000	0.99	0.99	232,265	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3505	227,786	1.02	1.02	232,223	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3506	230,065	1.00	1.00	232,038	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3507	224,065	1.03	1.03	231,739	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3508	237,354	0.97	0.97	231,318	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3509	223,488	1.03	1.03	230,862	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3510	226,091	1.02	1.02	230,495	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3511	225,707	1.02	1.02	230,104	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3512	230,000	100.00	100.00	230,004	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3513	499	450.94	461.24	229,961	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3514	2,032,974	0.11	0.11	229,493	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3515	514,392	0.45	0.45	229,456	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3516	614,562	0.37	0.37	229,096	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3517	227,589	1.00	1.01	228,971	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3518	220,527	1.03	1.04	228,794	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3519	1,000,000	1.04	1.04	228,668	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3520	1,000,000	1.04	1.04	228,668	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3521	215,486	1.06	1.06	228,614	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3522	215,309	1.06	1.06	228,309	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3523	221,550	1.03	1.03	228,117	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3524	219,306	1.04	1.04	227,913	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3525	216,565	1.05	1.05	227,780	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3526	283,000	1.02	1.03	227,125	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3527	G116	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3528	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3529	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3530	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3531	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3532	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3533	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3534	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3535	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3536	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3537	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
3538	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3539	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3540	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3541	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3542	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3543	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3544	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3545	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3546	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3547	93161375	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3548	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3549	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3550	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3551	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3552	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3553	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3554	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3555	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3556	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3557	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3558	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3559	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3560	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3561	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3562	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3563	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3564	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3565	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3566	93113062	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3567	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3568	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3569	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3570	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3571	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3572	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3573	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3574	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3575	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3576	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3577	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3578	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3579	93118202	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3580	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
3581	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3582	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3527	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	313384F95	US313384F956	313384F95
3528	MUNICIPALS AMERICA	SECONDARY	70917N7N8	US70917N7N83	34001220
3529	SP AMERICAS-TRADING	PRIME-AMERICAS	31393YV77		31393YV77
3530	LINEAR TRADING AMERICAS	PASSTHRU JV	36292ASR0		G00643228
3531	LINEAR TRADING AMERICAS	PASSTHRU JV	31391HA95		N00667032
3532	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KC36		N00889390
3533	LINEAR TRADING AMERICAS	PASSTHRU JV	31412SQX6		N00933470
3534	SP AMERICAS-TRADING	PRIME-AMERICAS	31393X7H4		31393X7H4
3535	LINEAR TRADING AMERICAS	PASSTHRU JV	36200NDG3		I00605003
3536	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCNT9		3136FCNT9
3537	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HD5		912828HD5
3538	SP AMERICAS-TRADING	HOUSE-RISK	31359PGJ9		31359PGJ9
3539	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31380U2M9		N00450880
3540	LINEAR TRADING AMERICAS	PASSTHRU JV	36292LFX7		G00651882
3541	LINEAR TRADING AMERICAS	PASSTHRU JV	36296MLP1		G00695234
3542	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KFV5		G00781980
3543	LINEAR TRADING AMERICAS	PASSTHRU JV	31296RPM4		F00A16728
3544	LINEAR TRADING AMERICAS	PASSTHRU JV	36206RTJ5		G00419153
3545	LINEAR TRADING AMERICAS	PASSTHRU JV	31404TTR4	US31404TTR40	N00778260
3546	LINEAR TRADING AMERICAS	PASSTHRU JV	31411AVG7		N00902515
3547	MUNICIPALS AMERICA	SECONDARY	6055802Q1	US6055802Q14	3BDGCX90
3548	MUNICIPALS AMERICA	SECONDARY	645916TZ0	US645916TZ03	30487270
3549	SP AMERICAS-TRADING	HOUSE-RISK	31358FGJ2		31358FGJ2
3550	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MXV5		N00929592
3551	LINEAR TRADING AMERICAS	PASSTHRU JV	31402HYP0		N00729818
3552	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31385YCJ2		N00556373
3553	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31386QDX6		N00569918
3554	LINEAR TRADING AMERICAS	PASSTHRU JV	36295WJ73		G00682586
3555	MUNICIPALS AMERICA	SHORT TERM	63967CF72	US63967CF728	30493960
3556	MUNICIPALS AMERICA	SHORT TERM	975691AB2		38525500
3557	LINEAR TRADING AMERICAS	PASSTHRU JV	31413QTR9		N00952460
3558	LINEAR TRADING AMERICAS	PASSTHRU JV	31411E5C7		N00906343
3559	LINEAR TRADING AMERICAS	PASSTHRU JV	36290WHF2		G00619530
3560	LINEAR TRADING AMERICAS	PASSTHRU JV	31297BUJ9		F00A24185
3561	LINEAR TRADING AMERICAS	PASSTHRU JV	31379GKX9		N00418910
3562	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GUR2		N00888992
3563	LINEAR TRADING AMERICAS	PASSTHRU JV	31391PSQ0		N00672927
3564	MUNICIPALS AMERICA	SECONDARY	92817F3J3	US92817F3J36	36396760
3565	SP AMERICAS-TRADING	PRIME-AMERICAS	31393XGA9		31393XGA9
3566	MUNICIPALS AMERICA	SECONDARY	64966HAQ3	US64966HAQ39	3BDTHH60
3567	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912810EG9	US912810EG95	912810EG9
3568	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795J77		912795J77
3569	LINEAR TRADING AMERICAS	PASSTHRU JV	31403HCH1		N00748972
3570	LINEAR TRADING AMERICAS	PASSTHRU JV	36294XAK2		G00662510
3571	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405DR66		N00786309
3572	LINEAR TRADING AMERICAS	PASSTHRU JV	31411N4N4		N00912629
3573	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405Y3S8		N00803709
3574	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31385YCP8		N00556378
3575	LINEAR TRADING AMERICAS	PASSTHRU JV	31287S3Y1		F00C67115
3576	LINEAR TRADING AMERICAS	AGENCIES	31331VSG2		31331VSG2
3577	LINEAR TRADING AMERICAS	PASSTHRU JV	36294N5L8		G00655251
3578	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HK30		31364HK30
3579	MUNICIPALS AMERICA	PROPRIETARY	88275FGK9	US88275FGK93	39039220
3580	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EL8	US912810EL80	912810EL8
3581	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31335HXL2		F00C90683
3582	LINEAR TRADING AMERICAS	AGENCIES	76116EBP4	US76116EBP43	76116EBP4

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3527	FEDERAL HOME LOAN BANK D/N	09/15/08	0.00%	MTS
3528	PENNSYLVANIA ST HIGHER EDL FACS AUTH TRUSTEES UNIV PA SER C R/MD 5.00 07/15/2021	07/15/21	5.00%	TMS
3529	FNGT 2004-T3 2A FANNIE MAE	08/25/43	5.79%	MTS
3530	GNMA SF 30 YEAR	02/15/37	7.50%	MTS
3531	FNMA 15 YEAR	11/01/17	5.00%	MTS
3532	FNMA 15 YEAR	03/01/23	6.00%	MTS
3533	FNMA 15 YEAR	02/01/23	4.00%	MTS
3534	FNGT 2004-T2 1IO3 FANNIE MAE	11/25/43	0.32%	MTS
3535	GNMA II-JUMBOS	03/20/34	6.50%	MTS
3536	FNS 355 18 FANNIE MAE	02/01/35	7.50%	MTS
3537	U S TREASURY NOTE	09/30/09	4.00%	MTS
3538	FNR 97-W1 W1-S CMO SER 97-W1 FANNIEMAE REMIC TRUST	04/18/27	5.78%	MTS
3539	FNMA SF 30 YEAR	12/01/28	6.00%	MTS
3540	GNMA SF 30 YEAR	09/15/36	6.50%	MTS
3541	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
3542	GNMA SF 30 YEAR	12/15/34	7.00%	MTS
3543	GOLD PC 30 YEAR - FHLMC	12/01/33	5.50%	MTS
3544	GNMA SF 30 YEAR	11/15/28	6.00%	MTS
3545	FNMA 15 YEAR	05/01/19	5.00%	MTS
3546	FNMA 15 YEAR	11/01/21	5.50%	MTS
3547	STATE OF MISSISSIPPI G/O BNDS SERIES 2008A INSERT LIBRARY MS GO R/MD 5.00 10/01/2018	10/01/18	5.00%	TMS
3548	NEW JERSEY ECONOMIC DEV AUTH REV MOTOR VEHICLE COMMN SER A ZERO-CPN C/A @ 3.52% R/MD0000 07/01/2012	07/01/12	0.00%	TMS
3549	FNR 90-126 126-S CMO SER 126 FEDERAL NATIONAL MTGE ASSN	10/25/20	33.44%	MTS
3550	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
3551	FNMA 15 YEAR	02/01/19	5.00%	MTS
3552	FNMA ARMS	07/01/38	4.48%	MTS
3553	FNMA ARMS	01/01/31	4.48%	MTS
3554	GNMA SF 30 YEAR	04/15/38	5.00%	MTS
3555	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG REV SER C LIQ FACS SBPA FHLB TOPEKA R/MD 2.05 09/01/2033	09/01/33	2.05%	TMS
3556	WINSTON-SALEM N C CTFS PARTN RISK ACCEPT MGMT-WKLY FLTR R/MD 1.85 07/01/2009	07/01/09	1.85%	TMS
3557	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
3558	FNMA 15 YEAR	01/01/22	5.50%	MTS
3559	GNMA SF 30 YEAR	02/15/33	6.00%	MTS
3560	GOLD PC 30 YEAR - FHLMC	07/01/34	6.50%	MTS
3561	FNMA SF 30 YEAR	04/01/28	6.50%	MTS
3562	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
3563	FNMA SF 30 YEAR	12/01/32	6.50%	MTS
3564	VIRGINIA ST PUB SCH AUTH RFDG SCH FING-1997-SER C R/MD 5.00 08/01/2013	08/01/13	5.00%	TMS
3565	FNGT 2004-T1 2IO FNGT	08/25/33	0.50%	MTS
3566	THE CITY OF NEW YORK GENERAL OBLIGATION BND FISCAL 09 SER BTAX-EXEMPT BND SUBSER B-1 R/MD 5.00 09/01/2015	09/01/15	5.00%	TMS
3567	UNITED STATES TREASURY BONDS R/MD 8.75 08/15/2020	08/15/20	8.75%	MTS
3568	U S TREASURY BILL	01/15/09	0.00%	MTS
3569	FNMA SF 30 YEAR	10/01/33	5.00%	MTS
3570	GNMA SF 30 YEAR	07/15/37	5.00%	MTS
3571	FNMA-GUAR MTG PASS THRU-30YR	07/01/34	6.50%	MTS
3572	FNMA 15 YEAR	02/01/22	5.50%	MTS
3573	FNMA-GUAR MTG PASS THRU-30YR	09/01/34	6.50%	MTS
3574	FNMA ARMS	12/01/29	4.48%	MTS
3575	GOLD PC 30 YEAR - FHLMC	05/01/32	6.00%	MTS
3576	FEDERAL FARM CREDIT BANK	09/06/16	5.05%	MTS
3577	GNMA SF 30 YEAR	10/15/36	6.50%	MTS
3578	FNMA TRUST 000267 PO CLASS 1 PRINCIPAL ONLY	11/25/24	0.00%	MTS
3579	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE RESIDUAL 144A	03/01/33	286.22%	TMS
3580	U.S. TREASURY BOND	11/15/21	8.00%	MTS
3581	GOLD PC 20 YEAR - FHLMC	06/01/23	5.00%	MTS
3582	RESOLUTION FDG CORP FED CPN STRIPS SER A INT PMT 8.1252019 BD R/MD0000 10/15/2008	10/15/08	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3527	227,000	1.00	1.00	227,000	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3528	215,000	105.49	105.50	226,828	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3529	232,781	0.97	0.97	226,498	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3530	211,965	1.06	1.06	225,566	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3531	222,556	1.01	1.01	225,565	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3532	218,705	1.03	1.03	225,284	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3533	233,292	0.96	0.97	225,162	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3534	25,984,535	0.01	0.01	225,006	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3535	216,737	1.03	1.04	224,735	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3536	1,131,245	0.20	0.20	224,261	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3537	543,000	1.02	1.04	223,867	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3538	1,781,896	0.12	0.13	223,863	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3539	218,098	1.02	1.02	223,540	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3540	215,450	1.03	1.04	223,333	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3541	219,769	1.01	1.02	223,218	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3542	211,680	1.05	1.05	223,171	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3543	220,699	1.01	1.01	222,947	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3544	215,803	1.03	1.03	222,924	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3545	219,407	1.01	1.01	222,323	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3546	217,776	1.02	1.02	222,171	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3547	200,000	111.05	111.05	222,092	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3548	250,000	88.70	88.70	221,745	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3549	126,395	1.73	1.75	221,451	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3550	218,619	1.01	1.01	221,408	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3551	218,433	1.01	1.01	221,336	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3552	222,141	0.99	0.99	221,004	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3553	222,216	0.99	0.99	220,976	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3554	221,247	1.00	1.00	220,899	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3555	220,000	100.00	100.00	220,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3556	220,000	100.00	100.00	220,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3557	211,901	1.03	1.04	219,845	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3558	215,439	1.02	1.02	219,636	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3559	212,486	1.03	1.03	219,497	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3560	211,813	1.03	1.04	219,489	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3561	209,476	1.04	1.05	218,968	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3562	210,980	1.03	1.04	218,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3563	208,765	1.04	1.05	218,572	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3564	200,000	109.24	109.24	218,486	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3565	33,056,552	0.01	0.01	217,914	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3566	200,000	108.63	108.63	217,264	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3567	150,000	1.44	1.45	216,806	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3568	217,000	0.99	0.99	215,838	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3569	216,657	0.99	0.99	215,283	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3570	293,705	1.00	1.00	214,881	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3571	206,040	1.04	1.04	214,795	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3572	210,123	1.02	1.02	214,217	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3573	205,387	1.04	1.04	214,113	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3574	214,722	0.99	0.99	213,549	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3575	207,472	1.03	1.03	213,248	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3576	200,000	1.06	1.07	213,231	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3577	205,463	1.03	1.04	212,981	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3578	274,653	0.77	0.77	212,676	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3579	25,000	849.59	849.70	212,425	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3580	150,000	1.39	1.41	212,048	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3581	212,899	0.99	1.00	212,015	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3582	212,000	1.00	1.00	211,731	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3583	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3584	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3585	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3586	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3587	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3588	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3589	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3590	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3591	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3592	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3593	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3594	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3595	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3596	G1QA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3597	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3598	93113062	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3599	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3600	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3601	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3602	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3603	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3604	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3605	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3606	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3607	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3608	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3609	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3610	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3611	93161375	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3612	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3613	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3614	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3615	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3616	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3617	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3618	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3619	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3620	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3621	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3622	G116	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3623	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3624	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3625	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3626	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3627	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3628	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3629	GAD3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3630	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3631	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3632	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3633	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3634	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3635	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3636	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3637	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3638	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3583	LINEAR TRADING AMERICAS	PASSTHRU JV	31411GP97		N00907748
3584	LINEAR TRADING AMERICAS	PASSTHRU JV	31407VQL2		N00842059
3585	LINEAR TRADING AMERICAS	PASSTHRU JV	31294KEX9		F00E01050
3586	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397T4V1		31397T4V1
3587	MUNICIPALS AMERICA	MUNIS DERIVATIVES	911759GZ5	US911759GZ53	911759GZ5
3588	MUNICIPALS AMERICA	SHORT TERM	91755NWT8	US91755NWT89	34772250
3589	LINEAR TRADING AMERICAS	PASSTHRU JV	36295PW32		G00676666
3590	LINEAR TRADING AMERICAS	AGENCIES	3136F7DG9	US3136F7DG96	3136F7DG9
3591	LINEAR TRADING AMERICAS	PASSTHRU JV	31407KUX5		N00833198
3592	LINEAR TRADING AMERICAS	PASSTHRU JV	31400ECX6		N00685086
3593	LINEAR TRADING AMERICAS	PASSTHRU JV	31411UGF2		N00914698
3594	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31378TGE9		N00407997
3595	LINEAR TRADING AMERICAS	PASSTHRU JV	31411LEL1		N00911039
3596	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NV77		N00257238
3597	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MMS4		N00929269
3598	MUNICIPALS AMERICA	SECONDARY	64966HAK6	US64966HAK68	3BDTHG20
3599	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WMU9		N00899571
3600	LINEAR TRADING AMERICAS	PASSTHRU JV	31409WLC3		N00880623
3601	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407LCK1		N00833574
3602	LINEAR TRADING AMERICAS	PASSTHRU JV	31403WBV8		N00759752
3603	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NXL4		N00257283
3604	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NHH1		N00256832
3605	LINEAR TRADING AMERICAS	AGENCIES	31359MU68	US31359MU683	31359MU68
3606	LINEAR TRADING AMERICAS	PASSTHRU JV	36200V4R1		G00574232
3607	LINEAR TRADING AMERICAS	PASSTHRU JV	36225B2V9	US36225B2V92	G00781688
3608	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407PMG0		N00836559
3609	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413LS75		N00948842
3610	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415LHA8		N00983225
3611	MUNICIPALS AMERICA	SECONDARY	6497162W6	US6497162W63	38902240
3612	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SKE1		N00987793
3613	LINEAR TRADING AMERICAS	COUPON TRADING	912828GQ7		912828GQ7
3614	MUNICIPALS AMERICA	SECONDARY	25476A5T2	US25476A5T22	33406130
3615	LINEAR TRADING AMERICAS	PASSTHRU JV	31415ALM1		N00981032
3616	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMGX5		F00G18213
3617	LINEAR TRADING AMERICAS	PASSTHRU JV	36201HTA1		G00583845
3618	LINEAR TRADING AMERICAS	PASSTHRU JV	31296STJ5		F00A17753
3619	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RRA9		N00735881
3620	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31283HU52		F00G01504
3621	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFQD4		3136FFQD4
3622	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	313384G29		313384G29
3623	LINEAR TRADING AMERICAS	PASSTHRU JV	31371G4G2		N00252023
3624	LINEAR TRADING AMERICAS	PASSTHRU JV	31400ARE0		N00681885
3625	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LQX1	US31412LQX19	N00928470
3626	LINEAR TRADING AMERICAS	PASSTHRU JV	31413BLD1		N00940524
3627	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TNN7		N00975697
3628	MUNICIPALS AMERICA	SECONDARY	234685GS8	US234685GS82	3BDDZR60
3629	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3128X7XM1	US3128X7XM11	3128X7XM1
3630	SP AMERICAS-TRADING	PRIME-AMERICAS	31393E6H7		31393E6H7
3631	LINEAR TRADING AMERICAS	PASSTHRU JV	31409WXK2		N00880982
3632	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M4J38		F00G02682
3633	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	649845EY6	US649845EY66	649845EY6
3634	SP AMERICAS-TRADING	PRIME-AMERICAS	31394AC20		31394AC20
3635	MUNICIPALS AMERICA	SHORT TERM	196479ME6		3BCXNQ10
3636	MUNICIPALS AMERICA	SHORT TERM	49548WAC9	US49548WAC91	29431510
3637	MUNICIPALS AMERICA	SHORT TERM	707164CC1	US707164CC14	32712690
3638	MUNICIPALS AMERICA	SHORT TERM	13062N7L5	US13062N7L56	27927530

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3583	FNMA SF 30 YEAR	01/01/37	6.50%	MTS
3584	FNMA 20 YEAR	04/01/25	5.00%	MTS
3585	GOLD PC 15 YEAR - FHLMC	09/01/16	6.50%	MTS
3586	FHR-3424 OL FREDDIE MAC	05/01/38	0.00%	MTS
3587	US DEPARTMENT OF HOUSING AND U	08/01/12	4.96%	MTS
3588	UTAH ST HSG FIN AGY SER G-3- CL I R/MD 3.00 07/01/2032	07/01/32	3.00%	TMS
3589	GNMA SF 30 YEAR	01/15/38	6.50%	MTS
3590	FANNIE MAE	07/06/10	5.13%	MTS
3591	FNMA 15 YEAR	09/01/20	5.00%	MTS
3592	FNMA SF 30 YEAR	06/01/34	6.00%	MTS
3593	FNMA 15 YEAR	04/01/22	5.50%	MTS
3594	FNMA ARMS	07/01/27	4.79%	MTS
3595	FNMA 15 YEAR	08/01/22	5.50%	MTS
3596	FNMA 20 YEAR	06/01/28	5.00%	MTS
3597	FNMA 10 YEAR	03/01/18	5.50%	MTS
3598	THE CITY OF NEW YORK GENERAL OBLIGATION BND FISCAL 09 SER BTAX-EXEMPT BND SUBSER B-1 R/MD 4.00 09/01/2013	09/01/13	4.00%	TMS
3599	FNMA SF 30 YEAR	06/01/37	6.50%	MTS
3600	FNMA SF 30 YEAR	04/01/36	5.50%	MTS
3601	FNMA-GUAR MTG PASS THRU-30YR	08/01/35	6.50%	MTS
3602	FNMA SF 30 YEAR	12/01/33	6.00%	MTS
3603	FNMA 15 YEAR	06/01/23	4.00%	MTS
3604	FNMA 10 YEAR	07/01/17	4.50%	MTS
3605	FEDERAL NATIONAL MORTGAGE ASSO	08/15/09	5.38%	MTS
3606	GNMA SF 30 YEAR	04/15/32	6.50%	MTS
3607	GNMA SF 30 YEAR	12/15/33	6.00%	MTS
3608	FNMA-GUAR MTG PASS THRU-30YR	10/01/35	6.50%	MTS
3609	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
3610	FNMA SF 30 YEAR	05/01/38	6.00%	MTS
3611	NEW YORK N Y CITY TRANSITIONALFIN AUTH FUTURE TAX SECD RFDG SER A STEP TO 14% ON 11/1/2011R/MD 5.50 11/01/2026	11/01/26	5.50%	TMS
3612	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
3613	U S TREASURY NOTE	04/30/12	4.50%	MTS
3614	DISTRICT COLUMBIA G/O SER A R/MD 5.00 06/01/2023	06/01/23	5.00%	TMS
3615	FNMA SF 30 YEAR	04/01/38	4.50%	MTS
3616	GOLD PC 15 YEAR - FHLMC	08/01/22	6.50%	MTS
3617	GNMA SF 30 YEAR	04/15/32	6.00%	MTS
3618	GOLD PC 30 YEAR - FHLMC	12/01/33	5.50%	MTS
3619	FNMA 30YR (PRE-PAYMENTS)	11/01/34	6.00%	MTS
3620	GOLD PC 30YR - FHLMC WAM	01/01/33	6.50%	MTS
3621	FNS 383 56 FANNIE MAE	06/25/37	6.00%	MTS
3622	FEDERAL HOME LOAN BANK D/N	09/16/08	0.00%	MTS
3623	FNMA SF 30 YEAR	10/01/18	6.50%	MTS
3624	FNMA SF 30 YEAR	04/01/33	6.00%	MTS
3625	FNMA SF 30 YEAR	07/01/37	5.50%	MTS
3626	FNMA SF 30 YEAR	07/01/37	5.50%	MTS
3627	FNMA SF 30 YEAR	08/01/38	5.50%	MTS
3628	DALLAS CNTY TEX CMNTY COLLEGE DIST FORMERLY DALLAS CNTY G/O JR COLLEGE DIST RFDG & IMPT R/MD 3.50 02/15/2009	02/15/09	3.50%	TMS
3629	FREDDIE MAC	06/19/23	3.18%	MTS
3630	FNW 2003-W14 1A8 FANNIE MAE	09/25/33	5.86%	MTS
3631	FNMA 15 YEAR	11/01/21	5.50%	MTS
3632	GOLD PC 30 YEAR - FHLMC	02/01/37	7.00%	MTS
3633	CENTRAL HUDSON G&E SERIES D	08/01/28	2.91%	MTS
3634	FNW 2004-W11 1-IO-3 FANNIE MAE	05/25/34	0.31%	MTS
3635	COLORADO HSG & FIN AUTH MULTI P/C 04/01/08 @ 100 R/MD 1.85 04/01/2038	04/01/38	1.85%	TMS
3636	KING GEORGE CNTY VA INDL DEV AUTH EXEMPT FAC REV BIRCHWOOD	11/01/25	2.75%	TMS
3637	PENINSULA PORTS AUTH VA HEALTHSYS REV RFDG-RIVERSIDE HLTH SYS PJ R/MD 1.88 07/01/2037	07/01/37	1.88%	TMS
3638	CALIFORNIA ST G/O FLTG RATE SER A-1	05/01/33	2.50%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3583	204,036	1.03	1.04	211,685	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3584	212,483	0.99	1.00	211,668	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3585	204,339	1.03	1.03	211,337	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3586	288,705	0.73	0.73	210,482	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3587	200,000	1.05	1.05	210,462	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3588	210,000	100.00	100.01	210,013	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3589	202,418	1.03	1.04	209,825	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3590	200,000	1.04	1.05	209,762	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3591	208,090	1.01	1.01	209,604	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3592	203,373	1.03	1.03	209,400	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3593	204,429	1.02	1.02	208,491	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3594	208,471	1.00	1.00	208,384	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3595	204,185	1.02	1.02	208,162	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3596	208,725	0.99	1.00	207,925	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3597	203,562	1.02	1.02	207,576	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3598	200,000	103.75	103.75	207,502	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3599	200,000	1.03	1.04	207,498	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3600	204,303	1.01	1.01	206,527	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3601	197,917	1.04	1.04	206,326	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3602	200,338	1.03	1.03	206,275	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3603	213,439	0.96	0.96	206,024	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3604	206,786	0.99	0.99	205,662	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3605	200,000	1.02	1.03	205,657	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3606	196,111	1.04	1.05	205,194	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3607	198,547	1.03	1.03	205,099	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3608	196,685	1.04	1.04	205,042	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3609	200,000	1.02	1.02	204,990	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3610	199,881	1.02	1.02	204,868	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3611	0	107.64	107.66	204,722	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3612	197,256	1.04	1.04	204,712	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3613	943,000	1.06	1.08	204,468	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3614	200,000	102.10	102.10	204,196	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3615	212,167	0.96	0.96	204,134	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3616	197,346	1.03	1.03	204,105	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3617	197,385	1.03	1.03	203,898	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3618	201,648	1.01	1.01	203,702	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3619	200,192	1.02	1.02	203,686	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3620	194,473	1.04	1.05	203,465	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3621	1,064,431	0.19	0.19	203,216	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3622	203,000	1.00	1.00	202,988	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3623	193,894	1.04	1.05	202,680	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3624	196,591	1.03	1.03	202,417	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3625	199,999	1.01	1.01	202,099	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3626	199,999	1.01	1.01	202,099	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3627	200,000	1.01	1.01	202,099	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3628	200,000	100.76	100.76	201,525	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3629	200,000	0.99	1.01	201,386	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3630	191,441	1.05	1.05	201,069	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3631	196,899	1.02	1.02	200,734	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3632	190,700	1.05	1.05	200,575	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3633	200,000	1.00	1.00	200,500	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3634	23,655,910	0.01	0.01	200,361	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3635	200,000	100.00	100.01	200,017	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3636	200,000	100.00	100.00	200,002	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3637	200,000	100.00	100.00	200,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3638	200,000	100.00	100.00	200,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3639	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3640	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3641	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3642	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3643	G116	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3644	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3645	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3646	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3647	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3648	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3649	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3650	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3651	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3652	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3653	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3654	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3655	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3656	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3657	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3658	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3659	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3660	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3661	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3662	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3663	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3664	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3665	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3666	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3667	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3668	93161375	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3669	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3670	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3671	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3672	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3673	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3674	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3675	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3676	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3677	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3678	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3679	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3680	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3681	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3682	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3683	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3684	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3685	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3686	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3687	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3688	GAVG	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3689	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3690	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3691	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3692	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3693	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3694	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3639	MUNICIPALS AMERICA	SHORT TERM	13062PD66	US13062PD668	33418040
3640	MUNICIPALS AMERICA	SHORT TERM	197210AN7	US197210AN78	36825110
3641	MUNICIPALS AMERICA	SHORT TERM	6069014Q6	US6069014Q68	3BDFXZ20
3642	MUNICIPALS AMERICA	SHORT TERM	64971KFD3	US64971KFD37	39347510
3643	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	313588G33	US313588G331	313588G33
3644	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LAK6		N00928010
3645	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3136F8Y58	US3136F8Y586	3136F8Y58
3646	LINEAR TRADING AMERICAS	PASSTHRU JV	31410XX92		N00900804
3647	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412MSD1		N00929416
3648	LINEAR TRADING AMERICAS	PASSTHRU JV	31402YM84		N00742083
3649	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HHX4		F00C90246
3650	LINEAR TRADING AMERICAS	PASSTHRU JV	36295PSB9		G00676514
3651	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3133F2WY7	US3133F2WY77	3133F2WY7
3652	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HS65		31364HS65
3653	LINEAR TRADING AMERICAS	AGENCIES	31359MFS7	US31359MFS70	31359MFS7
3654	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6AQ1		F00G04215
3655	LINEAR TRADING AMERICAS	PASSTHRU JV	3128CUKB1		F00G30290
3656	LINEAR TRADING AMERICAS	PASSTHRU JV	31415A5J6		N00981549
3657	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BLL1		N00981931
3658	LINEAR TRADING AMERICAS	PASSTHRU JV	31411HAJ9		N00908209
3659	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MXH6		N00929580
3660	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YBC2		31282YBC2
3661	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MVX3		N00929530
3662	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LVZ7		N00983632
3663	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RWW5		N00736061
3664	LINEAR TRADING AMERICAS	PASSTHRU JV	31404PGF2		N00774298
3665	LINEAR TRADING AMERICAS	PASSTHRU JV	31385XES2	US31385XES27	N00555545
3666	LINEAR TRADING AMERICAS	AGENCIES	31771CCM5	US31771CCM55	31771CCM5
3667	LINEAR TRADING AMERICAS	PASSTHRU JV	31410FZ32		N00888262
3668	MUNICIPALS AMERICA	SECONDARY	649716P76	US649716P763	37213430
3669	SP AMERICAS-TRADING	PRIME-AMERICAS	31392GVT9	US31392GVT92	31392GVT9
3670	LINEAR TRADING AMERICAS	PASSTHRU JV	3128E3AB0		F00D96302
3671	LINEAR TRADING AMERICAS	PASSTHRU JV	31414HBB2		N00966334
3672	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411LZT1		N00911654
3673	LINEAR TRADING AMERICAS	PASSTHRU JV	36294SFX0		G00658182
3674	LINEAR TRADING AMERICAS	PASSTHRU JV	31415THJ2		N00988633
3675	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMHA4		F00G18224
3676	LINEAR TRADING AMERICAS	COUPON TRADING	912833KR0	US912833KR06	912833KR0
3677	LINEAR TRADING AMERICAS	PASSTHRU JV	31414DAS5		N00962717
3678	LINEAR TRADING AMERICAS	PASSTHRU JV	36296CFC9		G00686963
3679	LINEAR TRADING AMERICAS	AGENCIES	31771CS89	US31771CS890	31771CS89
3680	LINEAR TRADING AMERICAS	PASSTHRU JV	31294J2N7		F00E00781
3681	LINEAR TRADING AMERICAS	PASSTHRU JV	31414T2D2		N00976072
3682	LINEAR TRADING AMERICAS	PASSTHRU JV	36212D2G3		G00530975
3683	SP AMERICAS-TRADING	PRIME-AMERICAS	31393TD94		31393TD94
3684	LINEAR TRADING AMERICAS	PASSTHRU JV	31408EUJ9	US31408EUJ99	N00849385
3685	LINEAR TRADING AMERICAS	PASSTHRU JV	31411AL29		N00902245
3686	LINEAR TRADING AMERICAS	PASSTHRU JV	3128L3PX8		F00A70438
3687	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396WFJ0		31396WFJ0
3688	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EW6	US912828EW61	912828EW6
3689	LINEAR TRADING AMERICAS	PASSTHRU JV	36213UX70		G00565102
3690	MUNICIPALS AMERICA	SHORT TERM	649716JU2	US649716JU20	29619580
3691	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLP89		F00J08547
3692	LINEAR TRADING AMERICAS	PASSTHRU JV	36296GDJ7		G00690505
3693	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KKG8		N00889595
3694	LINEAR TRADING AMERICAS	PASSTHRU JV	31402DF70	US31402DF707	N00725690

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3639	CALIFORNIA ST DAILY-KINDERGARTUNIV-A-3 L/C CITIBANK 75% CAL	05/01/34	2.50%	TMS
3640	COLUMBIA ALA INDL DEV BRD PCR RFDG-ALA PWR CO PROJ SER D	10/01/22	2.50%	TMS
3641	HEALTH AND EDUC FAC AUTH STATEOF MISSOURI VAR RATE DEMAND REV SAINT LOUIS UNIV SER 08-A1R/MD 2.70 10/01/2035	10/01/35	2.70%	TMS
3642	NEW YORK N Y CITY TRANSITIONALFIN AUTH VAR-SUB-SER-2C R/MD 1.78 11/01/2022	11/01/22	1.78%	TMS
3643	FEDERAL NATL MTGE ASSN D/N	09/17/08	0.00%	MTS
3644	FNMA 15 YEAR	12/01/21	5.50%	MTS
3645	FEDERAL NATIONAL MORTGAGE ASSO	02/11/15	4.25%	MTS
3646	FNMA 15 YEAR	12/01/21	5.50%	MTS
3647	FNMA SF 30 YEAR	05/01/38	6.00%	MTS
3648	FNMA 15 YEAR	03/01/19	5.00%	MTS
3649	GOLD PC 20 YEAR - FHLMC	01/01/19	6.00%	MTS
3650	GNMA SF 30 YEAR	02/15/38	5.00%	MTS
3651	FREDDIE MAC	02/15/15	4.00%	MTS
3652	FNS 296-02 CMO SERIES 296 FEDERAL NATIONAL MTGE ASSN	04/01/24	8.00%	MTS
3653	FEDERAL NATIONAL MTG ASSN	06/15/10	7.13%	MTS
3654	GOLD PC 30 YEAR - FHLMC	05/01/38	5.50%	MTS
3655	GOLD PC 20 YEAR - FHLMC	03/01/26	6.50%	MTS
3656	FNMA 15 YEAR	05/01/23	4.50%	MTS
3657	FNMA 15 YEAR	06/01/23	4.50%	MTS
3658	FNMA SF 30 YEAR	01/01/37	6.50%	MTS
3659	FNMA SF 30 YEAR	06/01/38	6.50%	MTS
3660	FHS 160 160-A INTEREST ONLY FREDDIEMAC STRIP	01/01/24	7.00%	MTS
3661	FNMA 20 YEAR	06/01/28	4.50%	MTS
3662	FNMA 15 YEAR	06/01/23	5.00%	MTS
3663	FNMA SF 30 YEAR	09/01/33	4.50%	MTS
3664	FNMA 15 YEAR	06/01/19	4.00%	MTS
3665	FNMA 15 YEAR	06/01/18	5.00%	MTS
3666	FINANCING CORP STRIPS SERIES 1INT PMT ON FICO BD 10%/2018 ZERO CPN-DUE 05/11/18 R/MD0000 05/11/2018	05/11/18	0.00%	MTS
3667	FNMA 15 YEAR	01/01/22	5.50%	MTS
3668	NEW YORK N Y CITY TRANSITIONALFIN AUTH FUTURE TAX SECD-SER BR/MD 5.25 05/01/2014	05/01/14	5.25%	TMS
3669	FNGT 2002-T19 A4 FANNIE MAE	03/25/42	5.78%	MTS
3670	GOLD PC 20 YEAR - FHLMC	10/01/23	6.00%	MTS
3671	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
3672	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
3673	GNMA SF 30 YEAR	11/15/36	6.00%	MTS
3674	FNMA SF 30 YEAR	07/01/38	6.50%	MTS
3675	GOLD PC 15 YEAR - FHLMC	10/01/22	6.50%	MTS
3676	TINT 05-15-18	05/15/18	0.00%	MTS
3677	FNMA 15 YEAR	04/01/23	5.50%	MTS
3678	GNMA SF 30 YEAR	06/15/38	5.00%	MTS
3679	FINANCING CORP FICO	12/06/16	0.00%	MTS
3680	GOLD PC 15 YEAR - FHLMC	09/01/14	8.50%	MTS
3681	FNMA 15 YEAR	03/01/23	5.50%	MTS
3682	GNMA SF 30 YEAR	05/15/31	6.50%	MTS
3683	FNR 2003-110 IO FANNIE MAE	11/25/33	6.00%	MTS
3684	FNMA 15 YEAR	12/01/18	5.50%	MTS
3685	FNMA 15 YEAR	10/01/21	5.50%	MTS
3686	GOLD PC 30 YEAR - FHLMC	08/01/37	7.50%	MTS
3687	FNR 2007-54 IK FANNIE MAE	06/25/37	7.00%	MTS
3688	U S TREASURY NOTE	02/15/16	4.50%	MTS
3689	GNMA SF 30 YEAR	09/15/32	6.00%	MTS
3690	NEW YORK N Y TRANSITIONAL FIN AUTH REVSUBSER B-3	11/01/28	1.78%	TMS
3691	GOLD PC 15 YEAR - FHLMC	09/01/23	5.50%	MTS
3692	GNMA SF 30 YEAR	08/15/38	6.00%	MTS
3693	FNMA SF 30 YEAR	12/01/28	6.50%	MTS
3694	FNMA SF 30 YEAR	08/01/34	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3639	200,000	100.00	100.00	200,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3640	200,000	100.00	100.00	200,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3641	200,000	100.00	100.00	200,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3642	200,000	100.00	100.00	200,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3643	200,000	1.00	1.00	199,977	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3644	196,139	1.02	1.02	199,960	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3645	200,000	1.00	1.00	199,898	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3646	196,024	1.02	1.02	199,842	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3647	194,805	1.02	1.02	199,665	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3648	196,802	1.01	1.01	199,418	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3649	194,013	1.02	1.03	199,286	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3650	199,556	1.00	1.00	199,243	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3651	200,000	0.99	0.99	198,850	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3652	613,944	0.32	0.32	198,717	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3653	218,000	1.07	1.09	198,683	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3654	196,833	1.01	1.01	198,615	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3655	190,663	1.04	1.04	197,937	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3656	200,000	0.99	0.99	197,891	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3657	200,000	0.99	0.99	197,829	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3658	190,356	1.03	1.04	197,492	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3659	190,322	1.03	1.04	197,457	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3660	809,541	0.24	0.24	197,296	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3661	202,443	0.97	0.97	196,819	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3662	195,419	1.01	1.01	196,803	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3663	204,431	0.96	0.96	196,691	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3664	203,763	0.96	0.97	196,662	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3665	193,950	1.01	1.01	196,528	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3666	299,000	0.65	0.65	195,614	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3667	191,699	1.02	1.02	195,433	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3668	0	107.69	107.71	195,417	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3669	193,013	1.01	1.01	195,377	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3670	189,512	1.02	1.03	194,663	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3671	187,252	1.03	1.04	194,272	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3672	189,335	1.02	1.02	194,059	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3673	188,891	1.02	1.03	193,951	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3674	186,726	1.03	1.04	193,726	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3675	186,709	1.03	1.03	193,104	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3676	284,218	0.68	0.68	193,031	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3677	188,897	1.02	1.02	192,576	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3678	192,635	1.00	1.00	192,520	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3679	275,000	0.70	0.70	192,315	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3680	186,900	1.03	1.03	192,307	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3681	188,124	1.02	1.02	191,788	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3682	182,962	1.04	1.05	191,437	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3683	1,063,240	0.18	0.18	191,244	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3684	186,060	1.02	1.03	191,051	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3685	187,122	1.02	1.02	190,767	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3686	180,163	1.06	1.06	190,654	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3687	862,922	0.22	0.22	190,218	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3688	181,000	1.07	1.08	190,156	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3689	184,050	1.03	1.03	190,123	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3690	190,000	100.00	100.01	190,012	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3691	186,402	1.02	1.02	189,836	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3692	1,183,109	1.02	1.03	188,976	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3693	182,108	1.03	1.04	188,935	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3694	183,961	1.02	1.03	188,780	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3695	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3696	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3697	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3698	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3699	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3700	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3701	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3702	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3703	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3704	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
3705	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3706	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3707	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3708	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3709	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3710	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3711	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3712	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3713	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3714	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3715	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3716	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3717	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3718	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3719	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3720	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3721	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3722	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3723	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3724	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3725	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3726	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3727	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3728	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3729	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3730	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3731	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3732	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3733	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3734	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3735	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3736	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3737	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3738	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3739	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3740	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3741	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3742	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3743	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3744	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3745	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3746	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3747	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3748	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3749	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3750	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3695	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GRK1		N00888890
3696	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	13062TRC0	US13062TRC08	3BBGFV30
3697	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LTF7		N00928550
3698	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403JX50		N00750500
3699	MUNICIPALS AMERICA	SHORT TERM	672211AH2	US672211AH28	32733570
3700	LINEAR TRADING AMERICAS	PASSTHRU JV	31404JPU3		N00770035
3701	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NMW2		N00256973
3702	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3133F0XV6	US3133F0XV63	3133F0XV6
3703	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VAL9		N00990211
3704	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810FJ2	US912810FJ26	912810FJ2
3705	MUNICIPALS AMERICA	SHORT TERM	91755NVE2	US91755NVE20	34494660
3706	MUNICIPALS AMERICA	SHORT TERM	45129WCU2	US45129WCU27	39365430
3707	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HUN1		F00C90589
3708	LINEAR TRADING AMERICAS	PASSTHRU JV	36200QXA7	US36200QXA74	G00569573
3709	LINEAR TRADING AMERICAS	PASSTHRU JV	31412M3L0		N00929703
3710	LINEAR TRADING AMERICAS	PASSTHRU JV	31403CXP1		N00745086
3711	SP AMERICAS-TRADING	PRIME-AMERICAS	31393CX32		31393CX32
3712	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31400L5R1		N00691256
3713	LINEAR TRADING AMERICAS	PASSTHRU JV	31414DPN0		N00963129
3714	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NW50		N00257268
3715	SP AMERICAS-TRADING	PRIME-AMERICAS	31392FDE4		31392FDE4
3716	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GRRV3		F00E88600
3717	SP AMERICAS-TRADING	PRIME-AMERICAS	31394A6Y7		31394A6Y7
3718	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413DL47		N00942347
3719	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31376KEA0	US31376KEA07	N00357529
3720	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EV8	US912828EV88	912828EV8
3721	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313588M77		313588M77
3722	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LZR3		N00255552
3723	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WDC9		N00899299
3724	LINEAR TRADING AMERICAS	PASSTHRU JV	31413YHL8		N00959335
3725	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31404EP34		N00766442
3726	LINEAR TRADING AMERICAS	PASSTHRU JV	31406D7B6		N00807390
3727	LINEAR TRADING AMERICAS	PASSTHRU JV	31413NJD8		N00950360
3728	LINEAR TRADING AMERICAS	PASSTHRU JV	31415U5K9		N00990150
3729	LINEAR TRADING AMERICAS	PASSTHRU JV	36209EVL3		G00469619
3730	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQBH4		3133XQBH4
3731	MUNICIPALS AMERICA	SHORT TERM	196479HT9		38077780
3732	MUNICIPALS AMERICA	SHORT TERM	646129K88	US646129K888	38354830
3733	MUNICIPALS AMERICA	SHORT TERM	676907CB2	US676907CB22	3BBZTR30
3734	LINEAR TRADING AMERICAS	PASSTHRU JV	36292GHN8		G00648337
3735	LINEAR TRADING AMERICAS	PASSTHRU JV	36290VXH2		G00619080
3736	LINEAR TRADING AMERICAS	PASSTHRU JV	31297TD91		F00A37328
3737	LINEAR TRADING AMERICAS	PASSTHRU JV	31405WMJ1		N00801461
3738	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MX37		N00929598
3739	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31368HNG4		N00190391
3740	LINEAR TRADING AMERICAS	PASSTHRU JV	31411JH58		N00909352
3741	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31386MLJ7		N00567429
3742	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397T4P4		31397T4P4
3743	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31385YC52		N00556392
3744	LINEAR TRADING AMERICAS	PASSTHRU JV	36296HG37		G00691518
3745	LINEAR TRADING AMERICAS	PASSTHRU JV	31385JGC6		N00545695
3746	SP AMERICAS-TRADING	HOUSE-RISK	3133TDSK3		3133TDSK3
3747	LINEAR TRADING AMERICAS	PASSTHRU JV	31410F5R2	US31410F5R24	N00888356
3748	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	544712VD1	US544712VD14	544712VD1
3749	MUNICIPALS AMERICA	SHORT TERM	5758545S9	US5758545S97	38390120
3750	LINEAR TRADING AMERICAS	PASSTHRU JV	31402C4X7		N00725438

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3695	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
3696	CALIFORNIA ST VETERANS GO BDS SERIES CD G/O R/MD 4.50 12/01/2026	12/01/26	4.50%	TMS
3697	FNMA 15 YEAR	08/01/22	7.00%	MTS
3698	FNMA 15 YEAR	01/01/19	4.50%	MTS
3699	OAKLAND-ALAMEDA CNTY CALIF COLISEUM AUTH LEASE SER C-1	02/01/25	1.63%	TMS
3700	FNMA 15 YEAR	02/01/19	5.00%	MTS
3701	10 IO/20YEAR AM POOLS	11/01/37	6.50%	MTS
3702	FEDERAL HOME LOAN MORTGAGE COR	05/15/14	5.00%	MTS
3703	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
3704	UNITED STATES TREASURY BONDS R/MD 6.125 08/15/2029	08/15/29	6.13%	MTS
3705	UTAH ST HSG FIN AGY SINGLE FAMILY-E-2 CLASS I R/MD 3.00 01/01/2032	01/01/32	3.00%	TMS
3706	IDAHO HSG & FIN ASSN VAR-CL I-SINGLE FAMILY MTG-D	07/01/23	2.05%	TMS
3707	GOLD PC 20 YEAR - FHLMC	11/01/22	6.00%	MTS
3708	GNMA SF 30 YEAR	01/15/32	6.00%	MTS
3709	FNMA 10 YEAR	07/01/18	5.50%	MTS
3710	FNMA 15 YEAR	09/01/19	6.50%	MTS
3711	FNW 2003-W8 3-T FANNIE MAE	05/25/32	0.55%	MTS
3712	FNMA SF 30 YEAR	05/01/37	6.00%	MTS
3713	FNMA SF 30 YEAR	05/01/38	5.00%	MTS
3714	FNMA SF 30 YEAR	05/01/38	7.50%	MTS
3715	FNGT 2002-T16 A4 FANNIEMAE GRANTOR TRUST	05/25/32	5.77%	MTS
3716	GOLD PC 15 YEAR - FHLMC	03/01/17	6.50%	MTS
3717	FNW04-W12 1-A-1 FANNIE MAE	12/25/34	5.00%	MTS
3718	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
3719	FNMA 15 YEAR	03/01/19	4.50%	MTS
3720	U S TREASURY NOTE	02/15/09	4.50%	MTS
3721	FEDERAL NATL MTGE ASSN D/N	10/31/08	0.00%	MTS
3722	FNMA SF 30 YEAR	11/01/34	6.50%	MTS
3723	FNMA 15 YEAR	03/01/22	5.50%	MTS
3724	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
3725	FNMA-GUAR MTG PASS THRU-30YR	03/01/34	6.50%	MTS
3726	FNMA SF 30 YEAR	07/01/32	7.00%	MTS
3727	FNMA 15 YEAR	09/01/22	5.50%	MTS
3728	FNMA SF 30 YEAR	06/01/38	6.50%	MTS
3729	GNMA SF 30 YEAR	10/15/28	6.50%	MTS
3730	FEDERAL HOME LOAN BANK SYSTEM	09/19/08	2.45%	MTS
3731	COLORADO HSG & FIN AUTH P/C 10/01/08 @ 100 R/MD 3.00 10/01/2033	10/01/33	3.00%	TMS
3732	NEW JERSEY ST HSG & MTG FIN AGY SINGLE FAMILY HSG-SER N SBPA - DEXIA CREDIT LOCAL R/MD 1.58 10/01/2017	10/01/17	1.58%	TMS
3733	OHIO HSG FIN AGY MTG REV VAR-AMT-RESIDENTIAL-SER B-3 GNMA R/MD 1.95 09/01/2034	09/01/34	1.95%	TMS
3734	GNMA-15YR MATURITY	10/15/20	5.00%	MTS
3735	GNMA SF 30 YEAR	09/15/34	6.00%	MTS
3736	GOLD PC 30 YEAR - FHLMC	09/01/35	5.00%	MTS
3737	FNMA SF 30 YEAR	11/01/34	7.00%	MTS
3738	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
3739	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
3740	FNMA 15 YEAR	02/01/22	5.00%	MTS
3741	FNMA ARMS	12/01/30	4.48%	MTS
3742	FHR-3424 IM FREDDIE MAC	05/15/36	0.64%	MTS
3743	FNMA ARMS	02/01/30	4.48%	MTS
3744	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
3745	FNMA SF 30 YEAR	06/01/32	6.50%	MTS
3746	FHR 2052 2052-SB SERIES 2052 FEDERAL HOME LOAN MTGE GOLD	01/15/22	7.68%	MTS
3747	FNMA 15 YEAR	03/01/22	5.50%	MTS
3748	LOS ANGELES CTY MET TNS AUTH SAVRS	07/01/23	4.00%	MTS
3749	MASSACHUSETTS ST HSG FIN AGY PRINCETON-A RTE = 1 WEEK LIBOR+ 10/15 BPS L/C FNMA R/MD 3.00 05/15/2031	05/15/31	3.00%	TMS
3750	FNMA SF 30 YEAR	01/01/34	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3695	181,101	1.03	1.04	187,890	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3696	0	85.06	85.07	187,590	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3697	182,077	1.03	1.03	187,423	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3698	187,108	1.00	1.00	187,362	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3699	187,000	100.00	100.00	187,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3700	184,517	1.01	1.01	186,969	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3701	180,460	1.03	1.03	186,774	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3702	186,000	0.99	1.00	185,768	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3703	178,510	1.03	1.04	185,202	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3704	150,000	1.24	1.24	185,140	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3705	185,000	100.00	100.01	185,011	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3706	185,000	100.00	100.00	185,007	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3707	179,991	1.02	1.03	184,883	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3708	178,965	1.03	1.03	184,871	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3709	181,232	1.02	1.02	184,805	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3710	177,454	1.04	1.04	184,612	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3711	13,160,393	0.01	0.01	183,589	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3712	178,937	1.02	1.02	183,401	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3713	185,057	0.99	0.99	183,197	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3714	172,848	1.06	1.06	183,128	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3715	188,128	0.97	0.97	183,049	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3716	176,928	1.03	1.03	182,987	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3717	166,318	1.10	1.10	182,857	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3718	178,301	1.02	1.02	182,750	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3719	182,460	1.00	1.00	182,709	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3720	180,000	1.01	1.01	182,651	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3721	850,000,000	1.00	1.00	181,661	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3722	173,843	1.04	1.04	181,630	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3723	1,177,691	1.02	1.02	181,151	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3724	190,000	1.03	1.04	181,127	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3725	173,705	1.04	1.04	181,086	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3726	169,949	1.06	1.06	180,900	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3727	177,348	1.02	1.02	180,802	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3728	364,072	1.03	1.04	180,596	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3729	172,379	1.04	1.05	180,363	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3730	350,000,000	1.00	1.01	180,218	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3731	180,000	100.00	100.01	180,025	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3732	180,000	100.00	100.01	180,013	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3733	180,000	100.00	100.00	180,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3734	176,627	1.01	1.02	179,557	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3735	173,182	1.03	1.03	178,897	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3736	180,667	0.99	0.99	178,762	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3737	168,833	1.05	1.05	177,761	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3738	175,063	1.01	1.01	177,296	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3739	172,686	1.02	1.02	176,995	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3740	175,546	1.01	1.01	176,766	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3741	177,608	0.99	0.99	176,704	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3742	12,020,295	0.01	0.01	176,658	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3743	176,932	0.99	1.00	176,053	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3744	173,157	1.01	1.02	175,874	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3745	168,184	1.04	1.05	175,805	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3746	1,039,024	0.16	0.17	175,301	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3747	171,895	1.02	1.02	175,244	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3748	175,000	1.00	1.00	175,117	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3749	175,000	100.00	100.00	175,004	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3750	167,016	1.04	1.05	174,584	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3751	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3752	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3753	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3754	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3755	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3756	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3757	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3758	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3759	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3760	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3761	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3762	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3763	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3764	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3765	GM5Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3766	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3767	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3768	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3769	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3770	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3771	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3772	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3773	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3774	G1BK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3775	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3776	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3777	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3778	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3779	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3780	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3781	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3782	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3783	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3784	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3785	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3786	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3787	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3788	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3789	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3790	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3791	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3792	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3793	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3794	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3795	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3796	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3797	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3798	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3799	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3800	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3801	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3802	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3803	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3804	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3805	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3806	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3751	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31386QEK3		N00569938
3752	LINEAR TRADING AMERICAS	PASSTHRU JV	36295VNZ8		G00681808
3753	LINEAR TRADING AMERICAS	PASSTHRU JV	31379YHF3		N00433230
3754	SP AMERICAS-TRADING	PRIME-AMERICAS	31392JYQ6	US31392JYQ65	31392JYQ6
3755	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LWL9	US31371LWL97	N00255451
3756	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LFD7		N00928164
3757	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31404UCG3		N00778671
3758	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMAZ6		F00G18023
3759	LINEAR TRADING AMERICAS	PASSTHRU JV	31410YXX7		N00901694
3760	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415PEJ3		N00984937
3761	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JS74		F00E00542
3762	LINEAR TRADING AMERICAS	PASSTHRU JV	36225BTQ1		G00781459
3763	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMFF5		F00G18165
3764	MUNICIPALS AMERICA	SHORT TERM	45129YBM7	US45129YBM75	30538120
3765	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JJ0	US912828JJ06	912828JJ0
3766	LINEAR TRADING AMERICAS	PASSTHRU JV	36290UFK7		G00617670
3767	LINEAR TRADING AMERICAS	PASSTHRU JV	31294J5V6		F00E00860
3768	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EKB4		I00003890
3769	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397JYX6		31397JYX6
3770	LINEAR TRADING AMERICAS	PASSTHRU JV	36213S2M6		G00563380
3771	LINEAR TRADING AMERICAS	PASSTHRU JV	36201LUU6		G00586595
3772	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X5PK8	US3128X5PK80	3128X5PK8
3773	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JN42		N00946911
3774	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36295PNB4		G00676386
3775	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313589BF9	US313589BF99	313589BF9
3776	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3136F5LY5	US3136F5LY54	3136F5LY5
3777	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31385YCL7		N00556375
3778	SP AMERICAS-TRADING	HOUSE-RISK	3837H0RT2		3837H0RT2
3779	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397KCR0		31397KCR0
3780	LINEAR TRADING AMERICAS	PASSTHRU JV	36295PQQ8		G00676463
3781	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MYW2		N00929625
3782	LINEAR TRADING AMERICAS	PASSTHRU JV	31374TVK2		N00323818
3783	LINEAR TRADING AMERICAS	PASSTHRU JV	31288MCU1		F00P60083
3784	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BM55		N00981980
3785	LINEAR TRADING AMERICAS	PASSTHRU JV	31415M3P8		N00984706
3786	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413FN81		N00944215
3787	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795J51		912795J51
3788	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31380LWR5		N00443556
3789	LINEAR TRADING AMERICAS	PASSTHRU JV	31410USZ6	US31410USZ65	N00897936
3790	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GLHH8		F00E83832
3791	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411NXU6		N00912491
3792	LINEAR TRADING AMERICAS	PASSTHRU JV	31401WEA3		N00720229
3793	SP AMERICAS-TRADING	PRIME-AMERICAS	31394ACQ7		31394ACQ7
3794	LINEAR TRADING AMERICAS	PASSTHRU JV	31415AWS6		N00981357
3795	LINEAR TRADING AMERICAS	PASSTHRU JV	31411JGT7		N00909310
3796	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31385YCR4		N00556380
3797	LINEAR TRADING AMERICAS	PASSTHRU JV	31413D5Z6		N00942864
3798	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M6RL4		F00G04691
3799	LINEAR TRADING AMERICAS	PASSTHRU JV	36290VKN3		G00618701
3800	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3133XPKV5	US3133XPKV56	3133XPKV5
3801	LINEAR TRADING AMERICAS	AGENCIES	31364GBZ1	US31364GBZ19	31364GBZ1
3802	LINEAR TRADING AMERICAS	PASSTHRU JV	31405QBX5		N00795754
3803	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402DBP4	US31402DBP42	N00725546
3804	LINEAR TRADING AMERICAS	PASSTHRU JV	31374TLX5		N00323542
3805	LINEAR TRADING AMERICAS	PASSTHRU JV	36213FF57		G00552888
3806	HIGH GRADE LATAM US	HG LATIN MARKETS	P9767GQC8	XS0108907303	030810MX0

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3751	FNMA ARMS	01/01/41	4.48%	MTS
3752	GNMA SF 30 YEAR	01/15/38	6.50%	MTS
3753	FNMA SF 30 YEAR	07/01/28	6.00%	MTS
3754	FNW 2003-W3 2A5 FANNIE MAE	08/28/32	5.36%	MTS
3755	GAWA - Report Settlement Date balance	10/01/19	5.00%	MTS
3756	FNMA 15 YEAR	03/01/22	5.50%	MTS
3757	FNMA 15 YEAR	05/01/19	4.50%	MTS
3758	GOLD PC 15 YEAR - FHLMC	09/01/19	6.50%	MTS
3759	FNMA SF 30 YEAR	10/01/36	6.50%	MTS
3760	FNMA SF 30 YEAR	06/01/38	6.00%	MTS
3761	GOLD PC 15 YEAR - FHLMC	04/01/13	6.50%	MTS
3762	GNMA SF 30 YEAR	06/15/32	6.00%	MTS
3763	GOLD PC 15 YEAR - FHLMC	01/01/22	6.50%	MTS
3764	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG REV LIQ FACS	07/01/34	2.05%	TMS
3765	U S TREASURY NOTE	08/31/10	2.38%	MTS
3766	GNMA SF 30 YEAR	08/15/37	6.50%	MTS
3767	GOLD PC 15 YEAR - FHLMC	05/01/15	6.50%	MTS
3768	GNMA II-JUMBOS	08/20/36	6.00%	MTS
3769	FHR 3339 IF FREDDIE MAC	07/15/37	0.30%	MTS
3770	GNMA SF 30 YEAR	11/15/31	6.00%	MTS
3771	GNMA SF 30 YEAR	06/15/32	6.00%	MTS
3772	FREDDIE MAC	11/21/13	5.45%	MTS
3773	FNMA 15 YEAR	09/01/22	5.50%	MTS
3774	LOW LOAN GNMA SF 30 YEAR	01/15/38	7.00%	MTS
3775	FEDERAL NATL MTGE ASSN D/N	01/30/09	0.00%	MTS
3776	FEDERAL NATIONAL MORTGAGE ASSO	10/15/14	4.00%	MTS
3777	FNMA ARMS	06/01/30	4.48%	MTS
3778	GNR 96-010 10-S CMO SER 96-10 GOVERNMENT NATIONAL MTGE ASSN	06/16/26	6.00%	MTS
3779	FHR 3355 IS FREDDIE MAC	09/01/37	0.00%	MTS
3780	GNMA SF 30 YEAR	11/15/37	6.50%	MTS
3781	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
3782	FNMA 15 YEAR	07/01/14	6.50%	MTS
3783	PREPAYMENT PENALTY GOLD PC 15 YEAR - FHLMC	12/01/14	6.00%	MTS
3784	FNMA SF 30 YEAR	07/01/38	6.50%	MTS
3785	FNMA 15 YEAR	07/01/23	6.00%	MTS
3786	FNMA SF 30 YEAR	07/01/37	6.00%	MTS
3787	U S TREASURY BILL	01/02/09	0.00%	MTS
3788	FNMA SF 30 YEAR	10/01/28	6.00%	MTS
3789	FNMA 15 YEAR	08/01/21	5.50%	MTS
3790	GOLD PC 15 YEAR - FHLMC	06/01/16	6.50%	MTS
3791	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
3792	FNMA SF 30 YEAR	07/01/33	6.00%	MTS
3793	FNW 2004-W9 2IO2 FANNIE MAE	02/25/34	0.33%	MTS
3794	FNMA 15 YEAR	04/01/23	4.00%	MTS
3795	FNMA 15 YEAR	12/01/21	5.50%	MTS
3796	FNMA ARMS	09/01/29	4.48%	MTS
3797	FNMA 15 YEAR	08/01/22	5.50%	MTS
3798	GOLD PC 30 YEAR - FHLMC	09/01/38	5.00%	MTS
3799	GNMA SF 30 YEAR	08/15/37	6.50%	MTS
3800	FEDERAL HOME LOAN BANK SYSTEM	02/20/13	4.00%	MTS
3801	FEDERAL NATIONAL MTG ASSN-MTN	10/09/13	5.12%	MTS
3802	FNMA 15 YEAR	07/01/14	6.50%	MTS
3803	FNMA 15 YEAR	06/01/19	4.50%	MTS
3804	FNMA SF 30 YEAR	02/01/29	7.00%	MTS
3805	GNMA SF 30 YEAR	11/15/32	6.00%	MTS
3806	UNITED MEXICAN STATES 7.500% 20100308 SERIES# REGS EMTN	03/08/10	7.50%	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3751	175,214	0.99	0.99	174,291	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3752	167,513	1.03	1.04	173,642	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3753	167,811	1.03	1.03	173,231	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3754	177,730	0.97	0.97	173,136	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3755	0	0.00	0.00	172,556	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3756	168,938	1.02	1.02	172,228	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3757	171,889	1.00	1.00	172,123	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3758	166,276	1.03	1.03	171,971	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3759	165,711	1.03	1.04	171,923	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3760	167,631	1.02	1.02	171,813	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3761	165,752	1.03	1.03	171,428	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3762	165,741	1.03	1.03	171,210	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3763	164,756	1.03	1.03	170,398	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3764	170,000	100.00	100.00	170,007	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3765	560,000	1.00	1.00	169,606	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3766	163,528	1.03	1.04	169,512	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3767	163,587	1.03	1.03	169,189	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3768	164,651	1.02	1.03	168,830	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3769	21,730,117	0.01	0.01	168,823	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3770	163,229	1.03	1.03	168,615	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3771	163,168	1.03	1.03	168,552	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3772	165,000	1.00	1.02	168,407	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3773	164,823	1.02	1.02	168,034	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3774	159,350	1.05	1.05	168,000	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3775	250,000,000	0.99	0.99	167,550	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3776	165,000	1.00	1.02	167,481	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3777	168,201	0.99	0.99	167,255	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3778	1,038,871	0.16	0.16	167,249	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3779	6,449,733	0.02	0.03	167,153	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3780	275,722	1.03	1.04	166,612	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3781	164,407	1.01	1.01	166,210	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3782	159,124	1.04	1.04	166,041	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3783	161,789	1.02	1.03	165,870	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3784	159,705	1.03	1.04	165,692	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3785	160,498	1.03	1.03	165,376	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3786	161,250	1.02	1.02	165,274	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3787	166,000	1.00	1.00	165,236	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3788	160,325	1.02	1.02	164,325	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3789	563,149	1.02	1.02	163,787	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3790	158,298	1.03	1.03	163,719	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3791	159,604	1.02	1.02	163,586	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3792	158,688	1.03	1.03	163,391	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3793	18,049,415	0.01	0.01	163,355	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3794	169,049	0.96	0.96	163,176	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3795	160,730	1.02	1.02	163,124	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3796	163,998	0.99	0.99	163,109	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3797	160,464	1.02	1.02	162,855	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3798	164,450	0.99	0.99	162,669	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3799	156,423	1.03	1.04	162,146	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3800	165,000	0.98	0.98	162,146	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3801	150,000	1.07	1.09	162,059	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3802	155,613	1.04	1.04	161,890	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3803	161,572	1.00	1.00	161,791	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3804	151,943	1.06	1.06	161,733	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3805	156,290	1.03	1.03	161,447	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3806	105,000	1.06	1.10	160,839	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3807	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3808	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3809	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3810	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3811	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3812	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3813	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3814	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3815	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3816	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3817	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3818	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3819	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3820	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3821	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3822	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3823	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3824	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3825	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3826	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3827	93118233	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3828	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3829	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3830	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3831	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3832	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3833	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3834	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3835	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3836	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3837	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3838	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3839	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3840	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3841	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3842	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3843	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3844	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3845	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3846	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3847	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3848	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3849	93118202	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3850	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3851	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3852	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3853	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3854	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3855	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3856	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3857	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3858	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3859	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3860	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3861	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3862	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3807	LINEAR TRADING AMERICAS	PASSTHRU JV	31390LQG4		N00649455
3808	MUNICIPALS AMERICA	SHORT TERM	63967CD74	US63967CD749	33536160
3809	MUNICIPALS AMERICA	SHORT TERM	1964785T4	US1964785T44	31989870
3810	LINEAR TRADING AMERICAS	PASSTHRU JV	36295HME7		G00670957
3811	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403XXC4		N00761275
3812	LINEAR TRADING AMERICAS	PASSTHRU JV	31413CMW6		N00941473
3813	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31404YDH2		N00782304
3814	LINEAR TRADING AMERICAS	PASSTHRU JV	36212DZ85		G00530967
3815	MUNICIPALS AMERICA	SECONDARY	566877ED4	US566877ED43	3BBWYG50
3816	SP AMERICAS-TRADING	HOUSE-RISK	31358Q3Q6		31358Q3Q6
3817	SP AMERICAS-TRADING	PRIME-AMERICAS	31393XFZ5		31393XFZ5
3818	LINEAR TRADING AMERICAS	PASSTHRU JV	36295NNA1		G00675485
3819	LINEAR TRADING AMERICAS	PASSTHRU JV	31405MXL6		N00793683
3820	LINEAR TRADING AMERICAS	PASSTHRU JV	31388JPA7		N00606217
3821	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828DP2	US912828DP20	912828DP2
3822	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EGG8		I00003799
3823	LINEAR TRADING AMERICAS	PASSTHRU JV	31411KBF9		N00910038
3824	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413CCL1		N00941175
3825	LINEAR TRADING AMERICAS	PASSTHRU JV	31412ATR5		N00919560
3826	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DA68	US36202DA681	I00002729
3827	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	74527LAQ5	US74527LAQ59	39806320
3828	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HHL0	US31335HHL06	F00C90235
3829	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GQL74		F00E87550
3830	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TAAS1		3133TAAS1
3831	LINEAR TRADING AMERICAS	PASSTHRU JV	31407GZ50		N00830664
3832	SP AMERICAS-TRADING	PRIME-AMERICAS	31392DUC4		31392DUC4
3833	LINEAR TRADING AMERICAS	PASSTHRU JV	31402C3J9		N00725401
3834	LINEAR TRADING AMERICAS	PASSTHRU JV	31371KMG3		N00254259
3835	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JR71		N00947010
3836	LINEAR TRADING AMERICAS	PASSTHRU JV	31411JJK3		N00909366
3837	LINEAR TRADING AMERICAS	PASSTHRU JV	31287S5S2		F00C67157
3838	LINEAR TRADING AMERICAS	PASSTHRU JV	31414RLF0		N00973826
3839	SP AMERICAS-TRADING	PRIME-AMERICAS	3128MTVR6		F00H01524
3840	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31406XL83		N00823051
3841	LINEAR TRADING AMERICAS	PASSTHRU JV	3128CUG34		F00G30218
3842	LINEAR TRADING AMERICAS	PASSTHRU JV	31414AHQ8		N00960239
3843	LINEAR TRADING AMERICAS	PASSTHRU JV	31413RUJ3	US31413RUJ30	N00953385
3844	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31331YH86	US31331YH866	31331YH86
3845	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X7MZ4	US3128X7MZ43	3128X7MZ4
3846	SP AMERICAS-TRADING	HOUSE-RISK	31359PGL4		31359PGL4
3847	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LJT7		31397LJT7
3848	LINEAR TRADING AMERICAS	PASSTHRU JV	31294KDN2		F00E01009
3849	MUNICIPALS AMERICA	PROPRIETARY	646107Z96	US646107Z965	27431720
3850	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DFD8		I00002864
3851	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	649713CF9	US649713CF94	649713CF9
3852	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	544712VG4	US544712VG45	544712VG4
3853	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	649713CH5	US649713CH50	649713CH5
3854	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	584631AW5	US584631AW51	584631AW5
3855	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31385YCV5		N00556384
3856	MUNICIPALS AMERICA	SHORT TERM	796253VH2	US796253VH29	30235620
3857	MUNICIPALS AMERICA	SHORT TERM	20772FHB9	US20772FHB94	35042910
3858	MUNICIPALS AMERICA	SHORT TERM	041436AA4	US041436AA48	38915940
3859	SP AMERICAS-TRADING	HOUSE-RISK	3837H1BK6		3837H1BK6
3860	LINEAR TRADING AMERICAS	PASSTHRU JV	31415MC52		N00983992
3861	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HHG1		F00C90231
3862	LINEAR TRADING AMERICAS	PASSTHRU JV	312928LM4		F00A82132

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3807	FNMA 10 YEAR	05/01/12	6.00%	MTS
3808	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG VAR-SER E R/MD 2.05 09/01/2033	09/01/33	2.05%	TMS
3809	COLORADO HSG FIN AUTH MULTIFAMCL I-SER A-1 R/MD 1.85 10/01/2030	10/01/30	1.85%	TMS
3810	GNMA SF 30 YEAR	10/15/37	6.50%	MTS
3811	FNMA 15 YEAR	02/01/19	4.50%	MTS
3812	FNMA 20 YEAR	06/01/27	5.50%	MTS
3813	FNMA SF 30 YEAR	10/01/33	6.50%	MTS
3814	GNMA SF 30 YEAR	03/15/31	6.50%	MTS
3815	MARICOPA CNTY ARIZ PUB FIN CORLEASE REV BDS 2007B R/MD 4.00 07/01/2015	07/01/15	4.00%	TMS
3816	FNR G92-57 57-SA CMO SERIES 57FEDERAL NATL MTGE ASSN	10/25/22	64.60%	MTS
3817	FNGT 2004-T1 2A FANNIE MAE	08/25/33	4.65%	MTS
3818	GNMA SF 30 YEAR	06/15/38	5.50%	MTS
3819	FNMA SF 30 YEAR	09/01/34	6.00%	MTS
3820	FNMA SF 30 YEAR	11/01/31	6.50%	MTS
3821	U S TREASURY NOTE	03/15/10	4.00%	MTS
3822	GAWA - Report Settlement Date balance	12/20/35	7.00%	MTS
3823	FNMA 15 YEAR	03/01/22	5.50%	MTS
3824	FNMA SF 30 YEAR	11/01/37	6.00%	MTS
3825	FNMA 15 YEAR	07/01/22	5.50%	MTS
3826	GNMA II-JUMBOS	03/20/29	6.50%	MTS
3827	PUERTO RICO HSG FIN CORP RI-TRS-SER F8J-144A R/MD 97.567 02/07/2010	02/07/10	97.57%	TMS
3828	GOLD PC 20 YEAR - FHLMC	10/01/18	6.50%	MTS
3829	GOLD PC 15 YEAR - FHLMC	01/01/17	6.50%	MTS
3830	FHR 210 210-A SERIES 210 FEDERAL HOME LOAN MTG	12/15/21	0.00%	MTS
3831	FNMA 15 YEAR	11/01/20	5.00%	MTS
3832	FNW 2002-W4 A6 FANNIE MAE WHOLE LOAN	03/01/17	5.86%	MTS
3833	FNMA SF 30 YEAR	01/01/34	6.50%	MTS
3834	FNMA 15 YEAR	04/01/17	5.50%	MTS
3835	FNMA 15 YEAR	09/01/22	5.50%	MTS
3836	FNMA 15 YEAR	12/01/21	5.50%	MTS
3837	GOLD PC 30 YEAR - FHLMC	05/01/32	7.00%	MTS
3838	FNMA 15 YEAR	03/01/23	4.00%	MTS
3839	10 IO/20 YEAR AM POOLS	08/01/36	7.00%	MTS
3840	FNMA-GUAR MTG PASS THRU-30YR	07/01/35	6.50%	MTS
3841	GOLD PC 20 YEAR - FHLMC	05/01/19	6.50%	MTS
3842	FNMA SF 30 YEAR	10/01/37	6.00%	MTS
3843	FNMA SF 30 YEAR	11/01/37	6.00%	MTS
3844	FEDERAL FARM CREDIT BANK	04/28/10	3.30%	MTS
3845	FREDDIE MAC	05/12/10	3.35%	MTS
3846	FNR 97-W1 W1-SA CMO SER 97-W1 FANNIEMAE REMIC TRUST	04/18/27	5.78%	MTS
3847	FNR 2008-36 IV FANNIE MAE	05/01/33	0.63%	MTS
3848	GOLD PC 15 YEAR - FHLMC	08/01/16	6.50%	MTS
3849	NEW JERSEY ST HSG & MTG FIN AGY MULTI RES INT RCPTS-L 40J-144 A R/MD 572.831 11/01/2010	11/01/10	572.83%	TMS
3850	GNMA II-JUMBOS	01/20/30	6.00%	MTS
3851	NY CITY TRANSIT AUTHORITY 7 DAY AUCTION	01/01/30	4.35%	MTS
3852	LOS ANGELES CTY MET TNS SER B2SAVRS	07/01/23	4.50%	MTS
3853	NY CITY TRANSIT AUTHORITY SAV35	01/01/30	4.35%	MTS
3854	UNIVERSITY MEDICAL ASSOC-SAVRS	05/28/24	4.35%	MTS
3855	FNMA ARMS	01/01/40	4.48%	MTS
3856	SAN ANTONIO TEX ELEC & GAS REV SYS JR LIEN	02/01/33	1.88%	TMS
3857	CONNECTICUT ST G/O SER A R/MD 1.75 02/15/2021	02/15/21	1.75%	TMS
3858	ARLINGTON CNTY VA INDL DEV AUTH ECO DEV MULTI-MODAL SKATING FAC L/C BK OF AMERICA R/MD 2.70 08/01/2031	08/01/31	2.70%	TMS
3859	GNR 98-002 02-EA CMO SERIES 02FEDERAL NATIONAL MTGE ASSN	01/16/28	0.00%	MTS
3860	FNMA 15 YEAR	05/01/23	6.00%	MTS
3861	GOLD PC 20 YEAR - FHLMC	09/01/18	6.00%	MTS
3862	GOLD PC 30 YEAR - FHLMC	09/01/38	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3807	155,789	1.03	1.03	160,303	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3808	160,000	100.00	100.00	160,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3809	160,000	100.00	100.00	160,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3810	154,174	1.03	1.04	159,815	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3811	159,233	1.00	1.00	159,449	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3812	157,071	1.01	1.01	159,394	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3813	153,334	1.03	1.04	159,083	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3814	151,033	1.04	1.05	158,028	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3815	150,000	105.09	105.10	157,651	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3816	95,914	1.60	1.64	157,019	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3817	160,115	0.97	0.97	155,847	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3818	153,238	1.01	1.02	155,643	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3819	151,161	1.03	1.03	155,641	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3820	149,579	1.03	1.04	155,187	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3821	2,000,000	1.03	1.05	155,092	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3822	0	0.00	0.00	154,955	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3823	151,880	1.02	1.02	154,874	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3824	150,889	1.02	1.02	154,654	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3825	151,656	1.02	1.02	154,610	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3826	149,092	1.03	1.04	154,594	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3827	154,310	100.00	100.04	154,369	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3828	148,616	1.04	1.04	154,286	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3829	148,694	1.03	1.03	153,786	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3830	197,868	0.78	0.78	153,698	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3831	152,325	1.01	1.01	153,433	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3832	157,659	0.97	0.97	153,408	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3833	146,612	1.04	1.05	153,256	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3834	149,178	1.02	1.02	152,697	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3835	149,750	1.02	1.02	152,667	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3836	149,629	1.02	1.02	152,544	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3837	143,684	1.06	1.06	152,360	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3838	157,814	0.96	0.96	152,332	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3839	145,594	1.04	1.05	152,269	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3840	146,059	1.04	1.04	152,265	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3841	146,660	1.04	1.04	152,256	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3842	148,419	1.02	1.02	152,122	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3843	148,363	1.02	1.02	152,064	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3844	150,000	1.00	1.00	151,415	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3845	150,000	1.00	1.00	151,412	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3846	742,723	0.20	0.20	151,334	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3847	9,411,147	0.02	0.02	151,138	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3848	145,648	1.03	1.03	150,636	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3849	25,000	599.98	602.24	150,560	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3850	145,199	1.03	1.03	150,240	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3851	150,000	1.00	1.00	150,109	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3852	150,000	1.00	1.00	150,094	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3853	150,000	1.00	1.00	150,073	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3854	150,000	1.00	1.00	150,072	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3855	150,880	0.99	0.99	150,069	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3856	150,000	100.00	100.00	150,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3857	150,000	100.00	100.00	150,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3858	150,000	100.00	100.00	150,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3859	162,125	0.92	0.92	148,994	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3860	144,498	1.03	1.03	148,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3861	144,562	1.02	1.03	148,490	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3862	149,985	0.99	0.99	148,361	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3863	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3864	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3865	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3866	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3867	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3868	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3869	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3870	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3871	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3872	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3873	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3874	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3875	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3876	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3877	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3878	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3879	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3880	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3881	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3882	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3883	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3884	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3885	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3886	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3887	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3888	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3889	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3890	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3891	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3892	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3893	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3894	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3895	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3896	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3897	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3898	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3899	G1N0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3900	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3901	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3902	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3903	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3904	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3905	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3906	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3907	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3908	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3909	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3910	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3911	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3912	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3913	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3914	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3915	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3916	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3917	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3918	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3863	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HG68		31364HG68
3864	LINEAR TRADING AMERICAS	PASSTHRU JV	31415MY25		N00984629
3865	LINEAR TRADING AMERICAS	PASSTHRU JV	36225BC55		G00780992
3866	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405D2F3		N00786574
3867	LINEAR TRADING AMERICAS	PASSTHRU JV	31387EFE2		N00581665
3868	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31292GYH3	US31292GYH37	F00C00712
3869	LINEAR TRADING AMERICAS	COUPON TRADING	912833XS4		912833XS4
3870	LINEAR TRADING AMERICAS	PASSTHRU JV	31371HDK1		N00252206
3871	LINEAR TRADING AMERICAS	AGENCIES	31359MLS0	US31359MLS07	31359MLS0
3872	LINEAR TRADING AMERICAS	PASSTHRU JV	31403MXN4		N00753185
3873	SP AMERICAS-TRADING	HOUSE-RISK	31359VLE1		31359VLE1
3874	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405KB91		N00791264
3875	LINEAR TRADING AMERICAS	PASSTHRU JV	31371KMX6		N00254274
3876	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410PVC4	US31410PVC49	N00893511
3877	LINEAR TRADING AMERICAS	PASSTHRU JV	31371FEN8	US31371FEN87	N00250441
3878	LINEAR TRADING AMERICAS	PASSTHRU JV	31403VHQ5		N00759039
3879	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KPD4		G00782220
3880	LINEAR TRADING AMERICAS	PASSTHRU JV	31414S2N2		N00975181
3881	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31351B5L5		31351B5L5
3882	LINEAR TRADING AMERICAS	PASSTHRU JV	31297HFE4		F00A29165
3883	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394KUZ5	US31394KUZ55	31394KUZ5
3884	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	9128275G3	US9128275G32	9128275G3
3885	LINEAR TRADING AMERICAS	PASSTHRU JV	31390FGD5	US31390FGD50	N00644696
3886	SP AMERICAS-TRADING	HOUSE-RISK	31351BJF3		31351BJF3
3887	MUNICIPALS AMERICA	SECONDARY	052476FJ2	US052476FJ26	39490820
3888	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393W3P2		31393W3P2
3889	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413KZL8		N00948147
3890	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MXU7		N00929591
3891	LINEAR TRADING AMERICAS	PASSTHRU JV	36291NCR0		G00632880
3892	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MJDX5		F00G08117
3893	LINEAR TRADING AMERICAS	PASSTHRU JV	31389FKW1		N00624109
3894	LINEAR TRADING AMERICAS	PASSTHRU JV	31371JYB4	US31371JYB42	N00253706
3895	SP AMERICAS-TRADING	PRIME-AMERICAS	31393YV44		31393YV44
3896	LINEAR TRADING AMERICAS	PASSTHRU JV	31403CUZ2		N00745000
3897	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MFG8		N00929067
3898	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAEP1		3136FAEP1
3899	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395KY80	US31395KY808	31395KY80
3900	MUNICIPALS AMERICA	SECONDARY	235416M50	US235416M502	3BDGBF60
3901	LINEAR TRADING AMERICAS	PASSTHRU JV	36295WDJ3		G00682405
3902	MUNICIPALS AMERICA	MUNIS DERIVATIVES	76116EFM7	US76116EFM75	76116EFM7
3903	LINEAR TRADING AMERICAS	PASSTHRU JV	36295H7H7		G00671496
3904	LINEAR TRADING AMERICAS	AGENCIES	317705AP6		317705AP6
3905	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HVZ3		F00C90632
3906	SP AMERICAS-TRADING	PRIME-AMERICAS	31394A7F7		31394A7F7
3907	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EVQ9		I00004223
3908	LINEAR TRADING AMERICAS	PASSTHRU JV	31287U5Q1		F00C68955
3909	MUNICIPALS AMERICA	SECONDARY	876315UA8	US876315UA80	3BCHVS20
3910	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HRE9		31364HRE9
3911	LINEAR TRADING AMERICAS	COUPON TRADING	912828GS3	US912828GS32	912828GS3
3912	MUNICIPALS AMERICA	SHORT TERM	13033KC31	US13033KC316	39347530
3913	LINEAR TRADING AMERICAS	PASSTHRU JV	31292JBQ2		F00C01847
3914	LINEAR TRADING AMERICAS	COUPON TRADING	912828BA7	US912828BA78	912828BA7
3915	LINEAR TRADING AMERICAS	PASSTHRU JV	31405HGH5		N00789600
3916	SP AMERICAS-TRADING	HOUSE-RISK	3837H2FF1		3837H2FF1
3917	LINEAR TRADING AMERICAS	PASSTHRU JV	36292JFU8		G00650079
3918	LINEAR TRADING AMERICAS	COUPON TRADING	912803AA1	US912803AA11	912803AA1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3863	FNS 256 2 FANNIE MAE	01/01/24	7.50%	MTS
3864	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
3865	GNMA SF 30 YEAR	12/15/28	8.00%	MTS
3866	FNMA-GUAR MTG PASS THRU-30YR	07/01/34	6.50%	MTS
3867	FNMA SF 30 YEAR	07/01/21	6.50%	MTS
3868	GOLD PC 30YR - FHLMC WAM	02/01/29	6.50%	MTS
3869	TINT 5-15-29	05/15/29	0.00%	MTS
3870	FNMA 20 YEAR	01/01/19	6.00%	MTS
3871	FEDERAL NATIONAL MTG ASSN	11/15/11	5.38%	MTS
3872	FNMA SF 30 YEAR	12/01/33	4.00%	MTS
3873	FNR 99-7 7-PO CMO SER PO FEDERAL NATL MTGE ASSN	03/18/29	0.00%	MTS
3874	FNMA-GUAR MTG PASS THRU-30YR	09/01/34	6.50%	MTS
3875	FNMA 15 YEAR	03/01/12	6.00%	MTS
3876	FNMA SF 30 YEAR	09/01/36	6.00%	MTS
3877	FNMA 15 YEAR	12/01/10	6.50%	MTS
3878	FNMA SF 30 YEAR	01/01/34	7.00%	MTS
3879	GNMA SF 30 YEAR	11/15/37	6.00%	MTS
3880	FNMA SF 30 YEAR	03/01/38	6.00%	MTS
3881	FHS 200 PO CMO SERIES PO FEDERAL HOME LOAN MTGE	01/01/29	0.00%	MTS
3882	GOLD PC 30 YEAR - FHLMC	12/01/34	6.00%	MTS
3883	FHR 2692 EM FREDDIE MAC	10/15/33	5.50%	MTS
3884	UNITED STATES TREASURY NOTES R/MD 5.50 05/15/2009	05/15/09	5.50%	MTS
3885	FNMA SF 30 YEAR	05/01/32	6.50%	MTS
3886	FHS 189 189 PO PRINCIPL ONLY FHLMC STRIPPED	11/01/27	0.00%	MTS
3887	AUSTIN CITY TX TRAVIS AND WILLIAMSON WTR AND WASTEWATER SYS SER A R/MD 5.50 11/15/2013	11/15/13	5.50%	TMS
3888	FHR 2650 MS FREDDIE MAC	07/15/33	7.91%	MTS
3889	FNMA SF 30 YEAR	11/01/37	6.00%	MTS
3890	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
3891	GNMA SF 30 YEAR	07/15/35	6.00%	MTS
3892	GOLD PC 30 YEAR - FHLMC	03/01/36	6.00%	MTS
3893	FNMA SF 30 YEAR	03/01/32	6.50%	MTS
3894	FNMA 15 YEAR	04/01/16	6.50%	MTS
3895	FNGT 2004-T3 1IO3 FANNIE MAE	02/25/34	0.30%	MTS
3896	FNMA SF 30 YEAR	10/01/35	6.00%	MTS
3897	FNMA SF 30 YEAR	01/01/38	8.00%	MTS
3898	FNS 317 2 FANNIEMAE	11/30/31	8.00%	MTS
3899	FHR 2906 CY FREDDIE MAC	12/15/18	5.00%	MTS
3900	DALLAS TEX WTRWKS & SWR SYS RE WTRWRKS AND SEW R/MD 5.00 10/01/2019	10/01/19	5.00%	TMS
3901	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
3902	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 01/15/2016	01/15/16	0.00%	MTS
3903	GNMA SF 30 YEAR	08/15/37	6.50%	MTS
3904	FINANCING CORPORATION	09/26/19	8.60%	MTS
3905	GOLD PC 20 YEAR - FHLMC	12/01/22	6.50%	MTS
3906	FNW04-W12 1-IO-3 FANNIE MAE	07/25/34	0.33%	MTS
3907	GNMA II-JUMBOS	08/20/38	6.50%	MTS
3908	GOLD PC 30 YEAR - FHLMC	07/01/32	7.00%	MTS
3909	TARRANT CNTY TEX LTD GO BDS 2007 GO R/MD 5.25 07/15/2021	07/15/21	5.25%	TMS
3910	FNMA SMBS TRUST 166 CLASS 2 INTEREST ONLY	09/25/22	7.50%	MTS
3911	U S TREASURY NOTE	05/15/17	4.50%	MTS
3912	CALIFORNIA HSG FIN AGY REV VAR-MULTIFAMILY-HSG-SER C 1 FNMA R/MD 1.83 08/01/2027	08/01/27	1.83%	TMS
3913	GOLD PC 30 YEAR - FHLMC	06/01/34	5.50%	MTS
3914	U S TREASURY NOTE	05/15/13	3.63%	MTS
3915	FNMA SF 30 YEAR	07/01/34	6.50%	MTS
3916	GNR 99-13 13-SB CMO SERIES 13 GOVERNMENT NATIONAL MTG ASSN	03/16/29	185.04%	MTS
3917	GNMA-15YR MATURITY	11/15/20	5.00%	MTS
3918	W/PRIN STRIP OF 11.25 02-15-15	02/15/15	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3863	630,976	0.23	0.23	147,893	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3864	146,038	1.01	1.01	147,571	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3865	139,078	1.06	1.06	147,551	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3866	141,392	1.04	1.04	147,399	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3867	140,657	1.04	1.05	147,030	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3868	140,178	1.04	1.05	146,660	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3869	374,562	0.39	0.39	146,625	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3870	142,518	1.03	1.03	146,480	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3871	135,000	1.06	1.08	145,941	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3872	159,690	0.91	0.91	145,566	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3873	153,506	0.95	0.95	145,493	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3874	139,007	1.04	1.04	144,913	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3875	140,556	1.03	1.03	144,804	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3876	140,895	1.02	1.02	144,411	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3877	138,675	1.04	1.04	144,294	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3878	136,328	1.05	1.05	143,537	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3879	139,573	1.02	1.03	143,311	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3880	139,180	1.02	1.02	142,718	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3881	175,964	0.81	0.81	142,324	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3882	138,207	1.02	1.03	141,909	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3883	164,770	0.86	0.86	141,849	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3884	136,000	1.02	1.04	141,639	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3885	135,211	1.04	1.05	141,563	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3886	151,314	0.93	0.93	140,835	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3887	125,000	112.53	112.55	140,684	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3888	162,536	0.86	0.86	139,943	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3889	136,506	1.02	1.02	139,912	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3890	138,216	1.01	1.01	139,866	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3891	134,707	1.03	1.03	139,152	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3892	135,901	1.02	1.02	139,091	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3893	132,198	1.04	1.05	138,188	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3894	131,873	1.04	1.04	137,605	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3895	17,165,351	0.01	0.01	137,582	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3896	134,218	1.02	1.02	137,566	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3897	129,769	1.05	1.06	137,067	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3898	326,303	0.42	0.42	136,916	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3899	137,829	0.99	0.99	136,719	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3900	125,000	109.24	109.25	136,568	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3901	134,376	1.01	1.02	136,484	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3902	180,000	0.76	0.76	136,414	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3903	438,859	1.03	1.04	136,365	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3904	100,000	1.32	1.36	136,268	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3905	131,242	1.04	1.04	136,250	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3906	15,148,566	0.01	0.01	135,941	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3907	130,936	1.03	1.04	135,768	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3908	127,830	1.06	1.06	135,548	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3909	125,000	108.36	108.37	135,476	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3910	596,827	0.22	0.23	135,413	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3911	163,000	1.06	1.08	135,167	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3912	135,000	100.00	100.00	135,003	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3913	133,783	1.01	1.01	134,896	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3914	542,000	1.03	1.04	134,801	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3915	129,016	1.04	1.04	134,795	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3916	36,940	3.50	3.65	134,794	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3917	131,514	1.01	1.02	133,696	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3918	165,000	0.81	0.81	132,880	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3919	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3920	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3921	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3922	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3923	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3924	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3925	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3926	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3927	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3928	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3929	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3930	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3931	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3932	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3933	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3934	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3935	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3936	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3937	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3938	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3939	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3940	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3941	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3942	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3943	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3944	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3945	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3946	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3947	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3948	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3949	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3950	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3951	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3952	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3953	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3954	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
3955	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3956	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3957	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3958	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3959	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3960	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3961	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3962	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3963	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3964	GMOZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3965	G14A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3966	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3967	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3968	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3969	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3970	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3971	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3972	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3973	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3974	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3919	LINEAR TRADING AMERICAS	AGENCIES	3128X3L76	US3128X3L764	3128X3L76
3920	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JZF8		F00E00742
3921	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DYK1		I00003414
3922	LINEAR TRADING AMERICAS	PASSTHRU JV	31294KHC2		F00E01127
3923	LINEAR TRADING AMERICAS	PASSTHRU JV	36205FWS8		G00389557
3924	SP AMERICAS-TRADING	HOUSE-RISK	3133T5XA6		3133T5XA6
3925	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MNV5	US31371MNV53	N00256104
3926	LINEAR TRADING AMERICAS	AGENCIES	3137EAAY5	US3137EAAY51	3137EAAY5
3927	LINEAR TRADING AMERICAS	PASSTHRU JV	31287PH48		F00C63851
3928	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KN34		N00889710
3929	LINEAR TRADING AMERICAS	PASSTHRU JV	312963JA0		F00B11157
3930	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407BQJ1		N00825857
3931	LINEAR TRADING AMERICAS	AGENCIES	317705AA9	US317705AA95	317705AA9
3932	LINEAR TRADING AMERICAS	COUPON TRADING	912828BA7	US912828BA78	912828BA7
3933	LINEAR TRADING AMERICAS	PASSTHRU JV	31408FDL0		N00849807
3934	LINEAR TRADING AMERICAS	PASSTHRU JV	36209VHB3		G00482726
3935	MUNICIPALS AMERICA	MUNIS DERIVATIVES	95639RBW8	US95639RBW88	33312800
3936	SP AMERICAS-TRADING	HOUSE-RISK	31282XDK4		31282XDK4
3937	LINEAR TRADING AMERICAS	PASSTHRU JV	36211URU8		G00523499
3938	LINEAR TRADING AMERICAS	PASSTHRU JV	3128K7LJ5		F00A46629
3939	LINEAR TRADING AMERICAS	PASSTHRU JV	31411JUW4		N00909697
3940	LINEAR TRADING AMERICAS	PASSTHRU JV	31413U2K4		N00956278
3941	LINEAR TRADING AMERICAS	PASSTHRU JV	31390DEZ3		N00642852
3942	LINEAR TRADING AMERICAS	PASSTHRU JV	31371F5C2		N00251143
3943	LINEAR TRADING AMERICAS	PASSTHRU JV	31406AYN6		N00804517
3944	MUNICIPALS AMERICA	PROPRIETARY	270602MF9	US270602MF91	28560350
3945	SP AMERICAS-TRADING	HOUSE-RISK	3133TDBY1		3133TDBY1
3946	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CS7		912828CS7
3947	LINEAR TRADING AMERICAS	PASSTHRU JV	31385JJD1	US31385JJD19	N00545760
3948	LINEAR TRADING AMERICAS	PASSTHRU JV	31385XNJ2		N00555793
3949	LINEAR TRADING AMERICAS	PASSTHRU JV	31413KWT4		N00948058
3950	LINEAR TRADING AMERICAS	PASSTHRU JV	31407GC89		N00829995
3951	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414HEE3		N00966433
3952	LINEAR TRADING AMERICAS	PASSTHRU JV	31391PAR7		N00672416
3953	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GUL67		F00E90349
3954	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	254839J79	US254839J796	254839J79
3955	LINEAR TRADING AMERICAS	AGENCIES	880591CJ9	US880591CJ98	880591CJ9
3956	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465139QR7		465139QR7
3957	LINEAR TRADING AMERICAS	PASSTHRU JV	31378G6M0		N00398776
3958	LINEAR TRADING AMERICAS	PASSTHRU JV	31410NZ27		N00892761
3959	LINEAR TRADING AMERICAS	PASSTHRU JV	36295H7A2		G00671489
3960	LINEAR TRADING AMERICAS	PASSTHRU JV	31413CMV8		N00941472
3961	LINEAR TRADING AMERICAS	PASSTHRU JV	31385WU23		N00555101
3962	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	603ESCAA2	US603ESCAA29	3BCJSX30
3963	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCM37		3136FCM37
3964	LINEAR TRADING AMERICAS	PASSTHRU JV	36295TSH8		G00680120
3965	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133THUL9		3133THUL9
3966	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31404XQ49		N00781775
3967	LINEAR TRADING AMERICAS	PASSTHRU JV	31391K3G0		N00669599
3968	LINEAR TRADING AMERICAS	PASSTHRU JV	31375QG32		N00341418
3969	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EMS5		I00003969
3970	LINEAR TRADING AMERICAS	PASSTHRU JV	31387H3F5		N00584998
3971	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3128X1SA6	US3128X1SA67	3128X1SA6
3972	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QM29		N00986077
3973	LINEAR TRADING AMERICAS	COUPON TRADING	912803BE2	US912803BE24	912803BE2
3974	LINEAR TRADING AMERICAS	PASSTHRU JV	31407DVH5		N00827816

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3919	FREDDIE MAC	11/13/14	5.00%	MTS
3920	GOLD PC 15 YEAR - FHLMC	06/01/14	8.50%	MTS
3921	GNMA II-JUMBOS	07/20/33	5.00%	MTS
3922	GOLD PC 15 YEAR - FHLMC	02/01/17	6.50%	MTS
3923	GNMA SF 30 YEAR	11/15/37	6.00%	MTS
3924	FHLMG 1764 1764-PO SERIES 1764FEDERAL HOME LOAN MTGE GOLD	12/15/24	0.00%	MTS
3925	FNMA 15 YEAR	02/01/21	5.00%	MTS
3926	FREDDIE MAC	08/23/17	5.50%	MTS
3927	GOLD PC 30 YEAR - FHLMC	01/01/32	6.00%	MTS
3928	FNMA SF 30 YEAR	05/01/38	6.00%	MTS
3929	GOLD PC 15 YEAR - FHLMC	05/01/16	6.50%	MTS
3930	FNMA-GUAR MTG PASS THRU-30YR	07/01/35	6.50%	MTS
3931	FINANCING CORPORATION SERIES A-2017 BONDS	10/06/17	10.70%	MTS
3932	U S TREASURY NOTE	05/15/13	3.63%	MTS
3933	FNMA SF 30 YEAR	10/01/34	7.00%	MTS
3934	GNMA SF 30 YEAR	03/15/29	6.50%	MTS
3935	WEST VA HIGHER ED POL COMMN REV HIGHER ED FACS-SER B R/MD 5.00 04/01/2034	04/01/34	5.00%	TMS
3936	FHGMAC TRUST 000148 PO CLASS 1PRINCIPAL ONLY	05/15/23	0.00%	MTS
3937	GNMA-15YR MATURITY	09/15/16	5.50%	MTS
3938	GOLD PC 30 YEAR - FHLMC	08/01/35	5.00%	MTS
3939	FNMA SF 30 YEAR	02/01/37	6.50%	MTS
3940	FNMA SF 30 YEAR	12/01/37	5.50%	MTS
3941	FNMA SF 30 YEAR	03/01/32	6.00%	MTS
3942	FNMA 15 YEAR	08/01/12	8.00%	MTS
3943	FNMA SF 30 YEAR	12/01/34	4.50%	MTS
3944	EAST BATON ROUGE LA MTG FIN AUTH SINGLE FAMILY FLTG RATE TR RCPTS-P2U REG D R/MD 3.95 04/01/2037	04/01/37	3.95%	TMS
3945	FHR 2035 2035 U SERIES 2035 FEDERAL HOME LOAN MTG	03/15/28	0.00%	MTS
3946	U S TREASURY NOTE	08/15/09	3.50%	MTS
3947	FNMA SF 30 YEAR	07/01/32	6.50%	MTS
3948	FNMA SF 30 YEAR	03/01/33	6.50%	MTS
3949	FNMA SF 30 YEAR	11/01/37	5.50%	MTS
3950	FNMA 20 YEAR	05/01/25	5.00%	MTS
3951	FNMA SF 30 YEAR	12/01/37	6.00%	MTS
3952	FNMA SF 30 YEAR	09/01/32	6.50%	MTS
3953	GOLD PC 15 YEAR - FHLMC	06/01/17	6.50%	MTS
3954	DISTRICT OF COLUMBIA 28 DAY SAVER	08/01/38	6.22%	MTS
3955	TENNESSEE VALLEY AUTHORITY	11/01/25	6.75%	MTS
3956	ISRAEL GOVERNMENT AID BOND AID-ISRAEL	08/15/16	0.00%	MTS
3957	FNMA 15 YEAR	05/01/11	7.00%	MTS
3958	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
3959	GNMA SF 30 YEAR	08/15/37	6.50%	MTS
3960	FNMA 20 YEAR	07/01/27	6.00%	MTS
3961	FNMA 15 YEAR	10/01/17	6.00%	MTS
3962	MINNEAPOLIS & ST PAUL MINN METARPTS NORTHWEST AIRLINES-SER AESCROW R/MD 7.00 04/01/2025	04/01/25	7.00%	TMS
3963	FNS 369 8 FANNIE MAE	04/01/36	5.50%	MTS
3964	GNMA SF 30 YEAR	01/15/38	6.50%	MTS
3965	FHR 2113 2113-LP SERIES 2113 FEDERAL HOME LOAN MTGE GOLD	01/15/29	0.00%	MTS
3966	FNMA-GUAR MTG PASS THRU-30YR	09/01/34	6.50%	MTS
3967	FNMA SF 30 YEAR	12/01/32	6.50%	MTS
3968	FNMA 15 YEAR	05/01/11	6.50%	MTS
3969	GNMA II-JUMBOS	03/20/37	7.50%	MTS
3970	FNMA SF 30 YEAR	05/01/31	6.50%	MTS
3971	FREDDIE MAC	07/14/09	3.30%	MTS
3972	FNMA 15 YEAR	09/01/23	5.50%	MTS
3973	W/PRIN STRIP 02-15-25	02/15/25	0.00%	MTS
3974	FNMA SF 30 YEAR	01/01/35	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3919	123,000	1.06	1.08	132,729	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3920	128,530	1.03	1.03	132,248	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3921	133,236	0.99	0.99	132,152	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3922	127,752	1.03	1.03	132,127	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3923	681,947	1.02	1.03	132,088	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3924	137,053	0.96	0.96	132,070	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3925	131,085	1.01	1.01	132,013	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3926	120,000	1.10	1.10	131,804	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3927	127,995	1.03	1.03	131,558	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3928	132,881	1.02	1.02	131,523	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3929	127,073	1.03	1.03	131,425	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3930	125,580	1.04	1.04	130,915	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3931	85,000	1.49	1.54	130,505	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3932	524,000	1.03	1.04	130,324	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3933	123,619	1.05	1.05	130,156	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3934	124,138	1.04	1.05	129,888	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3935	0	97.74	97.76	129,833	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3936	165,312	0.78	0.78	129,155	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3937	125,500	1.03	1.03	129,136	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3938	130,392	0.99	0.99	129,018	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3939	124,329	1.03	1.04	128,990	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3940	127,460	1.01	1.01	128,798	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3941	125,531	1.02	1.03	128,737	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3942	125,465	1.02	1.03	128,619	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3943	133,500	0.96	0.96	128,446	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3944	0	100.00	100.00	128,387	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3945	134,946	0.95	0.95	127,787	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3946	127,000	1.01	1.02	127,227	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3947	121,157	1.04	1.05	126,848	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3948	121,143	1.04	1.05	126,632	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3949	125,101	1.01	1.01	126,414	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3950	126,700	0.99	1.00	126,213	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3951	122,906	1.02	1.02	125,973	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3952	120,393	1.04	1.05	125,849	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3953	121,387	1.03	1.03	125,544	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3954	125,000	1.00	1.00	125,238	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3955	100,000	1.23	1.25	125,127	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3956	125,000	1.00	1.00	125,000	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
3957	121,255	1.03	1.03	124,816	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3958	120,123	1.03	1.04	124,626	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3959	120,096	1.03	1.04	124,490	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3960	120,930	1.03	1.03	124,292	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3961	119,512	1.03	1.03	123,125	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3962	24,610,000	0.50	0.50	123,050	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
3963	768,191	0.16	0.16	123,050	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3964	275,765	1.03	1.04	123,014	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3965	491,942	0.25	0.25	122,986	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3966	117,802	1.04	1.04	122,807	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3967	117,051	1.04	1.05	122,355	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3968	117,368	1.04	1.04	122,124	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3969	114,617	1.06	1.06	121,613	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3970	116,193	1.04	1.05	121,458	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3971	120,000	1.00	1.01	121,258	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3972	119,347	1.02	1.02	121,125	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3973	250,000	0.48	0.48	120,796	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3974	117,823	1.02	1.02	120,763	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3975	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3976	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3977	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3978	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3979	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3980	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3981	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3982	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3983	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3984	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3985	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3986	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3987	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3988	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3989	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3990	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3991	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3992	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3993	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3994	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3995	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3996	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3997	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3998	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3999	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4000	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4001	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4002	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4003	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4004	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4005	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4006	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4007	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4008	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4009	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4010	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4011	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4012	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4013	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4014	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4015	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4016	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4017	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4018	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4019	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4020	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4021	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4022	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4023	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4024	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4025	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4026	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4027	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4028	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4029	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4030	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3975	LINEAR TRADING AMERICAS	PASSTHRU JV	31414LHB7		N00969226
3976	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31385YCA1		N00556365
3977	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBHE0		F00G12729
3978	LINEAR TRADING AMERICAS	PASSTHRU JV	31385JNG9		N00545891
3979	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TTN0		N00988957
3980	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31408YMJ4		N00864461
3981	LINEAR TRADING AMERICAS	PASSTHRU JV	312926XE3		F00A80677
3982	LINEAR TRADING AMERICAS	PASSTHRU JV	312964AM1		F00B11812
3983	LINEAR TRADING AMERICAS	AGENCIES	31331VWF9		31331VWF9
3984	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DR8		912828DR8
3985	SP AMERICAS-TRADING	HOUSE-RISK	3133TKAQ3		3133TKAQ3
3986	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411G3F7		N00908098
3987	LINEAR TRADING AMERICAS	PASSTHRU JV	31405M3Z8		N00793816
3988	LINEAR TRADING AMERICAS	COUPON TRADING	912803CX9	US912803CX95	912803CX9
3989	SP AMERICAS-TRADING	HOUSE-RISK	31359Q5E0		31359Q5E0
3990	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375JJJ5		38375JJJ5
3991	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LVB2		N00255410
3992	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412HWU9		N00925959
3993	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394RNM7		31394RNM7
3994	LINEAR TRADING AMERICAS	PASSTHRU JV	31411KHV8		N00910244
3995	LINEAR TRADING AMERICAS	PASSTHRU JV	31287PM75		F00C63982
3996	LINEAR TRADING AMERICAS	AGENCIES	88059FAV3	US88059FAV31	88059FAV3
3997	LINEAR TRADING AMERICAS	AGENCIES	31771JKR0		31771JKR0
3998	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LVE6	US31371LVE63	N00255413
3999	LINEAR TRADING AMERICAS	PASSTHRU JV	31402DM56		N00725880
4000	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HB89	US31364HB899	31364HB89
4001	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HHK2		F00C90234
4002	LINEAR TRADING AMERICAS	PASSTHRU JV	31414KEA4		N00968229
4003	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31339Y3L4		31339Y3L4
4004	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31385YB61		N00556361
4005	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TJ2C6		3133TJ2C6
4006	LINEAR TRADING AMERICAS	AGENCIES	3128X33F8	US3128X33F81	3128X33F8
4007	LINEAR TRADING AMERICAS	PASSTHRU JV	31294KGJ8		F00E01101
4008	LINEAR TRADING AMERICAS	PASSTHRU JV	36207VCM6		G00442976
4009	LINEAR TRADING AMERICAS	AGENCIES	31331RUY9	US31331RUY97	31331RUY9
4010	LINEAR TRADING AMERICAS	AGENCIES	3133MDYF4	US3133MDYF40	3133MDYF4
4011	LINEAR TRADING AMERICAS	PASSTHRU JV	31413U2A6		N00956269
4012	MUNICIPALS AMERICA	SECONDARY	645020YK8	US645020YK89	3BDDLS70
4013	LINEAR TRADING AMERICAS	PASSTHRU JV	3128G4GT1		F00E70210
4014	LINEAR TRADING AMERICAS	PASSTHRU JV	31413SBL7		N00953743
4015	LINEAR TRADING AMERICAS	PASSTHRU JV	31409UGM1		N00878704
4016	LINEAR TRADING AMERICAS	PASSTHRU JV	31413HKG2		N00945895
4017	LINEAR TRADING AMERICAS	PASSTHRU JV	31390TQ93		N00655780
4018	LINEAR TRADING AMERICAS	AGENCIES	3134A3D29	US3134A3D299	3134A3D29
4019	SP AMERICAS-TRADING	HOUSE-RISK	313602KC7		313602KC7
4020	LINEAR TRADING AMERICAS	AGENCIES	3133955V3		3133955V3
4021	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31351BWQ4		31351BWQ4
4022	MUNICIPALS AMERICA	PROPRIETARY	880459R53		38445530
4023	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364JN82		31364JN82
4024	MUNICIPALS AMERICA	SECONDARY	20772GFE3	US20772GFE35	32469770
4025	LINEAR TRADING AMERICAS	PASSTHRU JV	31411GLM2		N00907632
4026	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GSNU7		F00E89403
4027	MUNICIPALS AMERICA	SECONDARY	876443BF8	US876443BF83	27465990
4028	SP AMERICAS-TRADING	HOUSE-RISK	31359TFB9		31359TFB9
4029	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31339XZM9	US31339XZM90	31339XZM9
4030	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31298SM84		F00C55783

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
3975	FNMA 15 YEAR	03/01/22	5.50%	MTS
3976	FNMA ARMS	05/01/40	4.48%	MTS
3977	GOLD PC 15 YEAR - FHLMC	01/01/22	6.50%	MTS
3978	FNMA SF 30 YEAR	07/01/32	6.50%	MTS
3979	FNMA 15 YEAR	08/01/23	5.50%	MTS
3980	FNMA-GUAR MTG PASS THRU-30YR	12/01/35	6.50%	MTS
3981	GOLD PC 30 YEAR - FHLMC	08/01/38	7.00%	MTS
3982	GOLD PC 15 YEAR - FHLMC	01/01/19	4.00%	MTS
3983	FEDERAL FARM CREDIT BANK	04/17/36	5.41%	MTS
3984	U S TREASURY NOTE	04/15/10	4.00%	MTS
3985	FHR 2136 2136-SG CMO SER 2136 FEDERAL HOME LOAN MTGE	03/15/29	5.18%	MTS
3986	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
3987	FNMA SF 30 YEAR	08/01/34	6.00%	MTS
3988	W/PRIN STRIP 02-15-36	02/15/36	0.00%	MTS
3989	FNR 97-070 70-SE CMO SER 97-70FEDERAL NATIONAL MTGE ASSOC	04/25/22	6.01%	MTS
3990	GNR 2007-7 ZY GOVT NATIONAL MORTGAGE (GNMA)	03/16/32	5.00%	MTS
3991	FNMA SF 30 YEAR	09/01/34	6.50%	MTS
3992	FNMA SF 30 YEAR	06/01/38	6.00%	MTS
3993	FHR 2752 FM FREDDIE MAC	12/15/30	2.82%	MTS
3994	FNMA 15 YEAR	03/01/22	5.50%	MTS
3995	GOLD PC 30 YEAR - FHLMC	02/01/32	6.00%	MTS
3996	TENNESSEE VALLEY AUTH FEDL PRIN STRIPS GENERIC PRIN PMT 6.75% 11/1/25 ZERO CPN R/MD0000 11/01/2025	11/01/25	0.00%	MTS
3997	FICO STRIP	10/06/11	0.00%	MTS
3998	FNMA SF 30 YEAR	10/01/34	6.50%	MTS
3999	FNMA SF 30 YEAR	09/01/34	6.50%	MTS
4000	FNMA SMBS TRUST 237 CLASS 2 INTEREST ONLY	08/25/23	8.00%	MTS
4001	GOLD PC 20 YEAR - FHLMC	10/01/18	6.00%	MTS
4002	FNMA SF 30 YEAR	02/01/38	5.00%	MTS
4003	FEDERAL HOME LOAN BANK SYSTEM	07/17/18	4.25%	MTS
4004	FNMA ARMS	06/01/30	4.48%	MTS
4005	FHR 2111 FH FREDDIE MAC	01/15/29	2.97%	MTS
4006	FREDDIE MAC	01/25/10	4.38%	MTS
4007	GOLD PC 15 YEAR - FHLMC	01/01/17	6.50%	MTS
4008	GNMA SF 30 YEAR	01/15/29	6.50%	MTS
4009	FEDERAL FARM CREDIT BANK-MTN	05/28/13	6.06%	MTS
4010	FEDERAL HOME LOAN BANK	02/12/21	6.00%	MTS
4011	FNMA 15 YEAR	12/01/22	5.50%	MTS
4012	NEW HAVEN CONN GO REF BDS 2008A GO R/MD 5.00 11/01/2018	11/01/18	5.00%	TMS
4013	GOLD PC 15 YEAR - FHLMC	05/01/13	6.50%	MTS
4014	FNMA 15 YEAR	11/01/22	5.50%	MTS
4015	FNMA 15 YEAR	11/01/20	5.00%	MTS
4016	FNMA 15 YEAR	08/01/22	5.50%	MTS
4017	FNMA SF 30 YEAR	08/01/32	6.50%	MTS
4018	FREDDIE MAC	08/15/27	0.00%	MTS
4019	FN R 89-03 2 - A CMO TR 89-3 FEDERAL NATL MTGE ASSN REMIC	01/25/19	0.00%	MTS
4020	FEDERAL HOME LOAN BANK SYSTEM	12/12/11	6.44%	MTS
4021	FHS 197 PO CMO SERIES PO FEDERAL HOME LOAN MTGE	04/01/28	0.00%	MTS
4022	TENNESSEE HSG DEV AGY REV P/C 10/01/08 @ 100 R/MD 3.95 07/01/2034	07/01/34	3.95%	TMS
4023	FNS 306-IO CMO SERIES 306 FANNIEMAE STRIP	05/01/30	8.00%	MTS
4024	CONNECTICUT ST G/O RFDG SER B R/MD 5.00 12/01/2013	12/01/13	5.00%	TMS
4025	FNMA 15 YEAR	12/01/21	5.50%	MTS
4026	GOLD PC 15 YEAR - FHLMC	04/01/17	6.50%	MTS
4027	TARRANT REGL WTR DIST TEX WTR REV RFDG & IMPT R/MD 5.375 03/01/2014	03/01/14	5.38%	TMS
4028	FNR 98-015 15-N CMO SERIES 15 FEDERAL NATIONAL MTGE ASSN	08/25/21	0.00%	MTS
4029	FEDERAL HOME LOAN BANK SYSTEM	07/16/14	4.07%	MTS
4030	GOLD PC 30YR - FHLMC WAM	01/01/29	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
3975	117,236	1.02	1.02	119,519	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3976	119,370	0.99	0.99	118,734	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3977	114,494	1.03	1.03	118,415	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3978	113,214	1.04	1.05	118,344	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3979	115,918	1.02	1.02	118,159	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3980	112,979	1.04	1.04	117,779	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3981	111,659	1.05	1.05	117,441	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3982	121,610	0.96	0.97	117,372	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3983	103,000	1.11	1.13	116,887	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3984	196,000	1.03	1.05	116,691	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3985	875,318	0.13	0.13	116,646	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3986	113,790	1.02	1.02	116,629	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3987	112,667	1.03	1.03	116,006	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3988	385,000	0.30	0.30	115,975	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3989	792,558	0.14	0.15	115,843	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3990	144,414	0.80	0.80	115,812	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3991	110,648	1.04	1.04	115,603	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3992	112,776	1.02	1.02	115,590	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3993	115,802	1.00	1.00	115,560	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3994	113,769	1.02	1.02	115,464	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3995	112,186	1.03	1.03	115,309	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3996	270,000	0.43	0.43	115,057	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3997	125,000	0.92	0.92	114,911	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3998	109,958	1.04	1.04	114,883	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
3999	109,561	1.04	1.04	114,468	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4000	564,636	0.20	0.20	113,987	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4001	110,786	1.02	1.03	113,797	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4002	114,944	0.99	0.99	113,789	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4003	115,000	0.98	0.99	113,637	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4004	114,101	0.99	0.99	113,515	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4005	113,368	1.00	1.00	113,086	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4006	110,000	1.02	1.03	112,984	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4007	108,673	1.03	1.03	112,395	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4008	107,382	1.04	1.05	112,356	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4009	100,000	1.10	1.12	112,027	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4010	100,000	1.11	1.12	111,947	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4011	109,481	1.02	1.02	111,614	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4012	100,000	111.34	111.34	111,335	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4013	107,613	1.03	1.03	111,298	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4014	109,556	1.02	1.02	111,188	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4015	110,088	1.01	1.01	110,868	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4016	108,514	1.02	1.02	110,671	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4017	105,853	1.04	1.05	110,650	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4018	272,000	0.41	0.41	110,451	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4019	120,931	0.91	0.91	110,256	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4020	100,000	1.08	1.10	110,139	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4021	134,551	0.82	0.82	110,107	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4022	110,000	100.00	100.01	110,009	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4023	495,343	0.22	0.22	109,905	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4024	100,000	109.87	109.87	109,870	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4025	108,191	1.02	1.02	109,803	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4026	105,911	1.03	1.03	109,538	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4027	100,000	109.53	109.53	109,529	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4028	119,879	0.91	0.91	109,414	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4029	110,000	0.99	0.99	109,404	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4030	104,568	1.04	1.05	109,403	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4031	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4032	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4033	GMU2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4034	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4035	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4036	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4037	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4038	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4039	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4040	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4041	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4042	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4043	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4044	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4045	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4046	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4047	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4048	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4049	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4050	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4051	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4052	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4053	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4054	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4055	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4056	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4057	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4058	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4059	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4060	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4061	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4062	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4063	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4064	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4065	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4066	93161042	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4067	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4068	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4069	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4070	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4071	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4072	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4073	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4074	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4075	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4076	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4077	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4078	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4079	93161042	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4080	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4081	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4082	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4083	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4084	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4085	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4086	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4031	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313397DS7	US313397DS78	313397DS7
4032	LINEAR TRADING AMERICAS	PASSTHRU JV	31391XM63		N00679981
4033	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JJ0	US912828JJ06	912828JJ0
4034	LINEAR TRADING AMERICAS	AGENCIES	317705AC5		317705AC5
4035	MUNICIPALS AMERICA	SECONDARY	674758HZ3	US674758HZ32	3BBHZL50
4036	LINEAR TRADING AMERICAS	PASSTHRU JV	36212D5A3		G00531041
4037	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415TMZ0		N00988776
4038	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394PJJ3		31394PJJ3
4039	MUNICIPALS AMERICA	SECONDARY	16768TER1	US16768TER14	31197460
4040	MUNICIPALS AMERICA	SECONDARY	59259R5H3	US59259R5H37	3BCWBM90
4041	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396W3G9		31396W3G9
4042	LINEAR TRADING AMERICAS	PASSTHRU JV	31412GQP9		N00924862
4043	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HQ83		31364HQ83
4044	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410XZV1		N00900856
4045	LINEAR TRADING AMERICAS	PASSTHRU JV	31388PY70		N00611034
4046	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31400UMA9		N00697953
4047	LINEAR TRADING AMERICAS	PASSTHRU JV	36291LKS3		G00631305
4048	LINEAR TRADING AMERICAS	COUPON TRADING	912833LE8	US912833LE83	912833LE8
4049	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410YA38		N00901026
4050	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MV88		N00929539
4051	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128HUEF4		3128HUEF4
4052	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NCQ7		N00929879
4053	LINEAR TRADING AMERICAS	COUPON TRADING	912833XT2		912833XT2
4054	SP AMERICAS-TRADING	HOUSE-RISK	31359UQC2		31359UQC2
4055	LINEAR TRADING AMERICAS	PASSTHRU JV	36296HQ36		G00691774
4056	LINEAR TRADING AMERICAS	PASSTHRU JV	31403CZS3		N00745153
4057	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GMY95		F00E85236
4058	MUNICIPALS AMERICA	SECONDARY	64983XPJ7	US64983XPJ71	35040860
4059	LINEAR TRADING AMERICAS	PASSTHRU JV	31371KVA6	US31371KVA68	N00254509
4060	MUNICIPALS AMERICA	SHORT TERM	196479JE0	US196479JE03	32778290
4061	LINEAR TRADING AMERICAS	PASSTHRU JV	36292FJC2		G00647459
4062	LINEAR TRADING AMERICAS	AGENCIES	3133X8AS1	US3133X8AS11	3133X8AS1
4063	SP AMERICAS-TRADING	PRIME-AMERICAS	31394ACH7		31394ACH7
4064	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411KCU5		N00910083
4065	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3136F5EJ6	US3136F5EJ60	3136F5EJ6
4066	MUNICIPALS AMERICA	SECONDARY	7335812P6	US7335812P67	27392840
4067	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NZJ7		N00257345
4068	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31398ACN0		31398ACN0
4069	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31292GWC6		F00C00643
4070	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LDQ9	US31371LDQ95	N00254911
4071	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0211055891	1AT302386
4072	LINEAR TRADING AMERICAS	PASSTHRU JV	31379PWK4		N00425550
4073	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410UCM2		N00897476
4074	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413KK26		N00947713
4075	LINEAR TRADING AMERICAS	PASSTHRU JV	31414KGM6		N00968304
4076	SP AMERICAS-TRADING	PRIME-AMERICAS	31393AP50		31393AP50
4077	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M5AY6		F00G03323
4078	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403UWW7		N00758561
4079	MUNICIPALS AMERICA	SECONDARY	88880TFS0	US88880TFS06	31684180
4080	LINEAR TRADING AMERICAS	PASSTHRU JV	36295HRG7		G00671087
4081	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31398ADN9		31398ADN9
4082	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	50064FAD6	US50064FAD69	1KR234142
4083	LINEAR TRADING AMERICAS	PASSTHRU JV	31388KFH0		N00606868
4084	LINEAR TRADING AMERICAS	PASSTHRU JV	31294KHT5	US31294KHT51	F00E01142
4085	LINEAR TRADING AMERICAS	PASSTHRU JV	31413FCK6		N00943874
4086	LINEAR TRADING AMERICAS	PASSTHRU JV	31383YDH7		N00516804

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4031	FEDERAL HOME LOAN MTG CORP D/N	03/30/09	0.00%	MTS
4032	FNMA 10 YEAR	06/01/12	6.00%	MTS
4033	U S TREASURY NOTE	08/31/10	2.38%	MTS
4034	FINANCING CORP FICO	11/30/17	9.80%	MTS
4035	OCEAN CNTY N J UTILS AUTH WASTWASTE WTR REV BDS 2006 R/MD 5.00 01/01/2013	01/01/13	5.00%	TMS
4036	GNMA SF 30 YEAR	09/15/32	6.50%	MTS
4037	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
4038	FHR 2736 SJ FREDDIE MAC	07/15/33	8.27%	MTS
4039	CHICAGO ILL SALES TAX RFDG R/MD 5.00 01/01/2013	01/01/13	5.00%	TMS
4040	METROPOLITAN TRANSN AUTH N Y R TRANS REV BDS 2008A R/MD 5.00 11/15/2018	11/15/18	5.00%	TMS
4041	FNR 2007-75 JF FANNIE MAE	08/01/32	5.78%	MTS
4042	FNMA 15 YEAR	09/01/22	5.50%	MTS
4043	FNMA TRUST 000289 IO CLASS 2 INTEREST ONLY	10/01/27	7.00%	MTS
4044	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
4045	FNMA 15 YEAR	04/01/17	6.00%	MTS
4046	FNMA 15 YEAR	01/01/19	4.50%	MTS
4047	GNMA SF 30 YEAR	09/15/35	5.50%	MTS
4048	TINT 08-15-21	08/15/21	0.00%	MTS
4049	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
4050	FNMA 20 YEAR	05/01/28	4.50%	MTS
4051	FHS 246 X54 FREDDIE MAC	05/15/37	2.91%	MTS
4052	FNMA 15 YEAR	09/01/23	6.00%	MTS
4053	TINT 11-15-29	11/15/29	0.00%	MTS
4054	FNW 98-W3 PO SERIES 98-W3 FANNIEMAE WHOLE LOAN	07/25/28	0.00%	MTS
4055	GNMA SF 30 YEAR	07/15/38	5.50%	MTS
4056	FNMA 15 YEAR	02/01/17	7.00%	MTS
4057	GOLD PC 15 YEAR - FHLMC	09/01/16	6.50%	MTS
4058	NEW YORK ST DORM AUTH REVS CITY UNIV SYS-CONS FRTH GEN-A R/MD 5.25 07/01/2030	07/01/30	5.25%	TMS
4059	FNMA 15 YEAR	10/01/17	5.00%	MTS
4060	COLORADO HSG & FIN AUTH REV SINGLE FAM-CL I-A1 R/MD 3.00 11/01/2034	11/01/34	3.00%	TMS
4061	GNMA-15YR MATURITY	10/15/20	5.00%	MTS
4062	FEDERAL HOME LOAN BANK SYSTEM	08/15/19	5.13%	MTS
4063	FNW 2004-W9 1-IO-1 FANNIE MAE	02/25/34	0.10%	MTS
4064	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
4065	FANNIE MAE STEP COUPON	09/18/09	3.00%	MTS
4066	PORT AUTH N Y & N J CONS-128THSER R/MD 4.00 11/01/2010	11/01/10	4.00%	TMS
4067	FN40- FNMA 40YR	08/01/48	5.00%	MTS
4068	FEDERAL NATIONAL MORTGAGE ASSO	06/07/27	5.95%	MTS
4069	GOLD PC 30YR - FHLMC WAM	08/01/28	6.50%	MTS
4070	FNMA 20 YEAR	10/01/23	5.00%	MTS
4071	AUSTRIA GOVERNMENT INTERNATIONAL BOND 4.000% 20120330 SERIES# REGS EMTN	03/30/12	4.00%	ITS
4072	FNMA 15 YEAR	04/01/13	6.00%	MTS
4073	FNMA SF 30 YEAR	11/01/36	6.00%	MTS
4074	FNMA SF 30 YEAR	10/01/37	6.00%	MTS
4075	FNMA SF 30 YEAR	02/01/38	5.50%	MTS
4076	FNW 2003-W4 1APO FANNIE MAE	10/25/42	0.00%	MTS
4077	GOLD PC 30 YEAR - FHLMC	08/01/37	6.00%	MTS
4078	FNMA-GUAR MTG PASS THRU-30YR	08/01/34	6.50%	MTS
4079	TOBACCO SETTLEMENT FING CORP N Y ASSET BACKED REV SER B-1 R/MD 4.00 06/01/2012	06/01/12	4.00%	TMS
4080	GNMA SF 30 YEAR	10/15/37	6.50%	MTS
4081	FEDERAL NATIONAL MORTGAGE ASSO	07/20/27	6.06%	MTS
4082	REPUBLIC OF KOREA 4.875% 20140922	09/22/14	4.88%	ITS
4083	FNMA SF 30 YEAR	10/01/31	6.50%	MTS
4084	GOLD PC 15 YEAR - FHLMC	04/01/17	6.50%	MTS
4085	FNMA 15 YEAR	07/01/22	5.50%	MTS
4086	FNMA SF 30 YEAR	10/01/29	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4031	200,000,000	0.99	0.99	109,294	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4032	106,215	1.03	1.03	109,292	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4033	360,000	1.00	1.00	109,032	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4034	75,000	1.42	1.45	108,985	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4035	100,000	108.87	108.88	108,881	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4036	103,966	1.04	1.05	108,782	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4037	104,792	1.04	1.04	108,754	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4038	109,996	0.98	0.99	108,592	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4039	100,000	108.36	108.36	108,360	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4040	100,000	108.19	108.21	108,207	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4041	109,624	0.98	0.99	107,997	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4042	620,144	1.02	1.02	107,967	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4043	481,132	0.22	0.22	107,867	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4044	105,000	1.02	1.02	107,619	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4045	104,406	1.03	1.03	107,561	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4046	107,171	1.00	1.00	107,317	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4047	105,451	1.01	1.02	107,106	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4048	189,184	0.57	0.57	106,974	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4049	104,256	1.02	1.02	106,857	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4050	109,832	0.97	0.97	106,781	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4051	673,865	0.16	0.16	106,742	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4052	103,879	1.03	1.03	106,517	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4053	277,562	0.38	0.38	106,326	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4054	121,849	0.87	0.87	106,326	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4055	104,348	1.01	1.02	105,985	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4056	102,649	1.03	1.03	105,663	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4057	102,048	1.03	1.03	105,543	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4058	100,000	105.49	105.49	105,490	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4059	104,605	1.01	1.01	105,346	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4060	105,000	100.00	100.01	105,011	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4061	103,130	1.01	1.02	104,841	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4062	100,000	1.04	1.05	104,696	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4063	29,391,891	0.00	0.00	104,492	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4064	101,691	1.02	1.02	104,228	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4065	100,000	1.02	1.04	103,730	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4066	100,000	103.52	103.54	103,535	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4067	106,823	0.96	0.97	103,246	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4068	100,000	1.02	1.03	103,164	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4069	98,517	1.04	1.05	103,073	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4070	103,259	0.99	1.00	102,863	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4071	100,000	1.01	1.03	102,733	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4072	100,000	1.03	1.03	102,539	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4073	100,001	1.02	1.02	102,496	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4074	100,000	1.02	1.02	102,496	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4075	101,376	1.01	1.01	102,440	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4076	128,952	0.79	0.79	102,355	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4077	100,000	1.02	1.02	102,347	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4078	98,157	1.04	1.04	102,328	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4079	100,000	102.31	102.33	102,325	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4080	432,700	1.03	1.04	102,308	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4081	100,000	1.01	1.02	102,272	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4082	100,000	1.00	1.02	102,182	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4083	97,643	1.04	1.05	102,067	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4084	98,566	1.03	1.03	101,941	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4085	99,832	1.02	1.02	101,776	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4086	99,095	1.02	1.02	101,568	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4087	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4088	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4089	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4090	93161042	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4091	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4092	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4093	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4094	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4095	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4096	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4097	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4098	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4099	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4100	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4101	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4102	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4103	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4104	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4105	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4106	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4107	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4108	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4109	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4110	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4111	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4112	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4113	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4114	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4115	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4116	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4117	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4118	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4119	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4120	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4121	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4122	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4123	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4124	G116	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4125	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4126	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4127	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4128	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4129	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4130	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4131	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4132	93161370	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4133	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4134	G1GJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4135	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4136	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4137	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4138	93161473	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4139	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4140	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4141	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
4142	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4087	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TH78		N00988654
4088	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282XDK4		31282XDK4
4089	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3133XMXQ9	US3133XMXQ93	3133XMXQ9
4090	MUNICIPALS AMERICA	SECONDARY	735581GV6	US735581GV62	31833260
4091	MUNICIPALS AMERICA	SECONDARY	64971KXN1	US64971KXN17	32146510
4092	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HPK7		31364HPK7
4093	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X6RH1		3128X6RH1
4094	LINEAR TRADING AMERICAS	PASSTHRU JV	31410BAE4	US31410BAE48	N00883905
4095	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409GVR4		N00871024
4096	LINEAR TRADING AMERICAS	PASSTHRU JV	31414AV66	US31414AV663	N00960637
4097	LINEAR TRADING AMERICAS	PASSTHRU JV	31414EUZ5		N00964200
4098	LINEAR TRADING AMERICAS	PASSTHRU JV	31414JHZ9		N00967448
4099	LINEAR TRADING AMERICAS	PASSTHRU JV	31405FFL1		N00787771
4100	LINEAR TRADING AMERICAS	PASSTHRU JV	3128E3ZU1		F00D97055
4101	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3133XQJD5		3133XQJD5
4102	LINEAR TRADING AMERICAS	PASSTHRU JV	31391FT81		N00665775
4103	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PG4L4		F00J05327
4104	LINEAR TRADING AMERICAS	COUPON TRADING	912828HU7	US912828HU78	912828HU7
4105	LINEAR TRADING AMERICAS	PASSTHRU JV	36296HLZ0		G00691644
4106	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MVC8		N00256311
4107	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	649842BN0	US649842BN08	649842BN0
4108	MUNICIPALS AMERICA	SHORT TERM	196479FE4	US196479FE49	39964460
4109	MUNICIPALS AMERICA	SHORT TERM	91755NVV4	US91755NVV45	34753130
4110	MUNICIPALS AMERICA	SHORT TERM	45129T5V5	US45129T5V52	36648620
4111	MUNICIPALS AMERICA	SHORT TERM	5758545S9		37218530
4112	MUNICIPALS AMERICA	SHORT TERM	13066YLL1	US13066YLL10	37894980
4113	MUNICIPALS AMERICA	SHORT TERM	233572DP8		39439990
4114	MUNICIPALS AMERICA	SHORT TERM	628137AG6	US628137AG63	28472970
4115	MUNICIPALS AMERICA	SHORT TERM	67756BFG0	US67756BFG05	36835810
4116	MUNICIPALS AMERICA	SHORT TERM	91335VBT2	US91335VBT26	38890070
4117	MUNICIPALS AMERICA	SHORT TERM	91335VBV7	US91335VBV71	38890010
4118	MUNICIPALS AMERICA	SHORT TERM	915183QC4	US915183QC48	28526590
4119	MUNICIPALS AMERICA	SHORT TERM	649660QG5	US649660QG58	35162170
4120	MUNICIPALS AMERICA	SHORT TERM	644614SA8	US644614SA84	3BBSPD00
4121	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	592663WZ7	US592663WZ72	31483820
4122	MUNICIPALS AMERICA	SHORT TERM	91335VBZ8	US91335VBZ85	38889860
4123	MUNICIPALS AMERICA	SHORT TERM	649716R66	US649716R660	37294640
4124	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	313384G37		313384G37
4125	MUNICIPALS AMERICA	SECONDARY	649845GF5	US649845GF59	33213340
4126	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31376KEB8		N00357530
4127	LINEAR TRADING AMERICAS	PASSTHRU JV	31407FXW5		N00829693
4128	LINEAR TRADING AMERICAS	PASSTHRU JV	31412YAJ1		N00938409
4129	LINEAR TRADING AMERICAS	PASSTHRU JV	31384FRA7		N00522581
4130	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLKF8		F00J08394
4131	LINEAR TRADING AMERICAS	PASSTHRU JV	36290UH74		G00617754
4132	MUNICIPALS AMERICA	SECONDARY	167485D81	US167485D813	3BBWSV00
4133	LINEAR TRADING AMERICAS	PASSTHRU JV	31283HYG4		F00G01611
4134	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NZ24		N00257361
4135	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371MBE6		N00255737
4136	LINEAR TRADING AMERICAS	AGENCIES	465139HB2	US465139HB25	465139HB2
4137	LINEAR TRADING AMERICAS	PASSTHRU JV	31371KNY3		N00254307
4138	MUNICIPALS AMERICA	SECONDARY	445782CB9	US445782CB97	31944490
4139	LINEAR TRADING AMERICAS	PASSTHRU JV	31380HSX6		N00440734
4140	LINEAR TRADING AMERICAS	PASSTHRU JV	31412L5X4		N00928862
4141	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810FE3	US912810FE39	912810FE3
4142	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YBX6	US31282YBX67	31282YBX6

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4087	FNMA 15 YEAR	09/01/23	5.50%	MTS
4088	FHGMAC TRUST 000148 PO CLASS 1PRINCIPAL ONLY	05/15/23	0.00%	MTS
4089	FEDERAL HOME LOAN BANK SYSTEM	11/19/10	4.63%	MTS
4090	PORT WASH N Y UN FREE G/O SCH DIST R/MD 3.375 12/01/2009	12/01/09	3.38%	TMS
4091	NEW YORK N Y CITY TRANSITIONALFIN AUTH REV FUTURE TAX SECD SER C R/MD 5.00 02/01/2033	02/01/33	5.00%	TMS
4092	FNS 149-2 FEDERAL NATIONAL MTGE ASSN	06/25/22	9.50%	MTS
4093	FREDDIE MAC	11/21/19	5.50%	MTS
4094	FNMA SF 30 YEAR	05/01/36	5.50%	MTS
4095	FNMA SF 30 YEAR	12/01/36	6.00%	MTS
4096	FNMA SF 30 YEAR	01/01/38	5.50%	MTS
4097	FNMA SF 30 YEAR	07/01/38	5.50%	MTS
4098	FNMA 15 YEAR	12/01/22	6.00%	MTS
4099	FNMA SF 30 YEAR	09/01/31	6.50%	MTS
4100	GOLD PC 20 YEAR - FHLMC	08/01/26	6.50%	MTS
4101	FEDERAL HOME LOAN BANK SYSTEM	04/01/09	2.20%	MTS
4102	PREPAYMENT PENALTY FNMA 15 YR	09/01/17	5.50%	MTS
4103	GOLD PC 15 YEAR - FHLMC	08/01/22	6.50%	MTS
4104	U S TREASURY NOTE	03/31/10	1.75%	MTS
4105	GNMA SF 30 YEAR	08/15/38	5.00%	MTS
4106	FNMA 20 YEAR	07/01/26	6.00%	MTS
4107	BROOKLYN UNION GAS 97 A2 SAVRS	12/01/20	2.89%	MTS
4108	COLORADO HSG & FIN AUTH SINGLEFAM-CLI-C-1 BPA LLOYDS TSB BK R/MD 3.00 11/01/2036	11/01/36	3.00%	TMS
4109	UTAH ST HSG FIN AGY SINGLE FAMMTG-SER F-3 CL I WEEKLY PUT BOND R/MD 3.00 01/01/2032	01/01/32	3.00%	TMS
4110	IDAHO HSG & FIN ASSN SINGLE FAM MTG-SER D-I-PURCHASE AGRMTBAYERISCHE LANDERSBANK GZ R/MD 2.05 01/01/2033	01/01/33	2.05%	TMS
4111	MASSACHUSETTS ST HSG FIN AGY P/C 09/15/08 @ 100 R/MD 3.00 05/15/2031	05/15/31	3.00%	TMS
4112	CALIFORNIA ST DEPT WTR RES PWRVAR BDS 200 5 G L/C LLOYDS TSB BANK PLC R/MD 1.68 05/01/2011	05/01/11	1.68%	TMS
4113	DADE CNTY FLA SPL OBLIG CAP P/C 10/01/08 @ 100 R/MD 1.88 10/01/2010	10/01/10	1.88%	TMS
4114	MUSKOGEE OKLA INDL TR POLLUTN CTL REV ADJ-RFDG-OKLA	06/01/27	2.05%	TMS
4115	OHIO ST HIGHER EDL FAC REV REV BONDS	11/01/30	1.75%	TMS
4116	UNIV PITTSBURGH OF THE COMWLTHSYS OF HIGHERSER A	09/15/11	1.88%	TMS
4117	UNIV PITTSBURGH OF THE COMWLTHSYS OF HIGHERSER A	09/15/15	1.88%	TMS
4118	UNIVERSITY UTAH UNIV REVSVAR- AUXILIARY & CAMPUS FACS SER A R/MD 1.88 04/01/2027	04/01/27	1.88%	TMS
4119	NEW YORK CITY G/O ADJ-SUBSER AUTH TAX LEASE REV BDSSER08D	08/01/19	2.50%	TMS
4120	NEW HAMPSHIRE HEALTH & ED FACSVAR REV BDS 2007C	06/01/41	2.70%	TMS
4121	METROPOLITAN WTR DIST SOUTHN CALIF FLTR-TRS-SER A6-REG D FLTG TR RCPTS R/MD 2.23 08/10/2018	08/10/18	2.23%	TMS
4122	UNIV PITTSBURGH OF THE COMWLTHSYS OF HIGHER ED PA G/O VAR UNIV CAPITAL PJ-SER A R/MD 1.88 09/15/2021	09/15/21	1.88%	TMS
4123	NEW YORK NY CITY TRANSITIONAL ADJ-TAXABLE-FUTURE	05/01/30	2.70%	TMS
4124	FEDERAL HOME LOAN BANK D/N	09/17/08	0.00%	MTS
4125	NEW YORK ST ENERGY RESH & DEV AUTH POLLUTN CTL REV ARS ELEC & GAS PJ-SER C R/MD 3.245 04/01/2034	04/01/34	3.25%	TMS
4126	FNMA 15 YEAR	02/01/19	4.50%	MTS
4127	FNMA 15 YEAR	09/01/20	5.00%	MTS
4128	FNMA 15 YEAR	07/01/22	5.50%	MTS
4129	FNMA SF 30 YEAR	08/01/29	6.50%	MTS
4130	GOLD PC 15 YEAR - FHLMC	07/01/23	4.50%	MTS
4131	GNMA SF 30 YEAR	10/15/37	6.00%	MTS
4132	CHICAGO ILL G/O SER A NEW MONEY AND RFDG R/MD 5.00 01/01/2033	01/01/33	5.00%	TMS
4133	GOLD PC 30 YEAR - FHLMC	09/01/33	4.00%	MTS
4134	FNMA 15 YEAR	08/01/23	4.50%	MTS
4135	FNMA-GUAR MTG PASS THRU-30YR	04/01/35	6.50%	MTS
4136	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	11/15/09	0.00%	MTS
4137	FNMA 15 YEAR	05/01/17	6.00%	MTS
4138	HUNTERDON N J CENT REGL HIGH G/O SCH DIST R/MD 4.00 09/15/2021	09/15/21	4.00%	TMS
4139	FNMA 20 YEAR	12/01/18	6.00%	MTS
4140	FNMA 15 YEAR	11/01/22	5.50%	MTS
4141	UNITED STATES TREASURY BONDS R/MD 5.50 08/15/2028	08/15/28	5.50%	MTS
4142	FHS 179 179 IO INTEREST ONLY FHLMC STRIPPED	09/15/26	8.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4087	100,000	1.02	1.02	101,490	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4088	129,890	0.78	0.78	101,481	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4089	100,000	1.00	1.01	101,418	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4090	100,000	101.38	101.39	101,394	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4091	100,000	101.26	101.26	101,262	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4092	328,784	0.30	0.31	101,249	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4093	100,000	0.99	1.01	101,239	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4094	100,137	1.01	1.01	101,227	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4095	98,692	1.02	1.02	101,154	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4096	100,000	1.01	1.01	101,050	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4097	99,999	1.01	1.01	101,049	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4098	98,000	1.03	1.03	100,978	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4099	96,581	1.04	1.05	100,957	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4100	97,096	1.04	1.04	100,801	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4101	100,000	1.00	1.01	100,731	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4102	99,037	1.01	1.02	100,580	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4103	97,000	1.03	1.03	100,322	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4104	120,500	0.99	1.00	100,285	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4105	100,386	1.00	1.00	100,228	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4106	97,503	1.03	1.03	100,214	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4107	100,000	1.00	1.00	100,048	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4108	100,000	100.00	100.01	100,011	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4109	100,000	100.00	100.01	100,006	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4110	100,000	100.00	100.00	100,004	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4111	100,000	100.00	100.00	100,003	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4112	100,000	100.00	100.00	100,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4113	100,000	100.00	100.00	100,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4114	100,000	100.00	100.00	100,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4115	100,000	100.00	100.00	100,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4116	100,000	100.00	100.00	100,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4117	100,000	100.00	100.00	100,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4118	100,000	100.00	100.00	100,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4119	100,000	100.00	100.00	100,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4120	100,000	100.00	100.00	100,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4121	100,000	100.00	100.00	100,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4122	100,000	100.00	100.00	100,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4123	100,000	100.00	100.00	100,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4124	100,000	1.00	1.00	99,989	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4125	100,000	99.79	99.80	99,799	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4126	99,262	1.00	1.00	99,397	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4127	98,062	1.01	1.01	99,365	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4128	1,589,799	1.02	1.02	99,256	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4129	95,513	1.03	1.04	99,094	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4130	99,999	0.99	0.99	98,464	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4131	95,803	1.02	1.03	98,369	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4132	100,000	98.12	98.13	98,130	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4133	105,397	0.93	0.93	98,025	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4134	98,660	0.99	0.99	97,607	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4135	93,585	1.04	1.04	97,561	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4136	100,000	0.97	0.97	97,404	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4137	94,273	1.03	1.03	97,123	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4138	100,000	96.65	96.67	96,670	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4139	93,760	1.03	1.03	96,367	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4140	94,647	1.02	1.02	96,057	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4141	100,000	1.15	1.15	95,902	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4142	390,490	0.24	0.24	95,484	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4143	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4144	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4145	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4146	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4147	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4148	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4149	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4150	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4151	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4152	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4153	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4154	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4155	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4156	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4157	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4158	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4159	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4160	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4161	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4162	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
4163	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4164	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4165	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4166	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4167	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4168	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4169	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4170	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4171	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4172	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4173	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4174	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4175	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4176	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4177	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4178	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4179	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4180	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4181	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4182	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4183	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4184	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4185	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4186	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4187	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4188	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4189	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4190	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4191	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4192	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4193	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4194	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4195	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4196	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4197	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4198	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4143	LINEAR TRADING AMERICAS	AGENCIES	31771EAN1	US31771EAN13	31771EAN1
4144	LINEAR TRADING AMERICAS	PASSTHRU JV	31405KXG1		N00791879
4145	LINEAR TRADING AMERICAS	PASSTHRU JV	31411KY80		N00910735
4146	LINEAR TRADING AMERICAS	PASSTHRU JV	31413J6D1		N00947368
4147	LINEAR TRADING AMERICAS	PASSTHRU JV	31292HF33		F00C01086
4148	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DMC2	US36202DMC29	I00003055
4149	LINEAR TRADING AMERICAS	PASSTHRU JV	31413CYG8		N00941811
4150	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MSMF4		F00H00358
4151	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396TSB0		31396TSB0
4152	SP AMERICAS-TRADING	HOUSE-RISK	31359TFC7		31359TFC7
4153	LINEAR TRADING AMERICAS	PASSTHRU JV	31410CJQ6		N00885071
4154	LINEAR TRADING AMERICAS	PASSTHRU JV	31410EMJ4		N00886961
4155	LINEAR TRADING AMERICAS	PASSTHRU JV	31407KVN6		N00833221
4156	LINEAR TRADING AMERICAS	PASSTHRU JV	36225AJG6		G00780263
4157	SP AMERICAS-TRADING	HOUSE-RISK	31359QFK5		31359QFK5
4158	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31386MLK4		N00567430
4159	LINEAR TRADING AMERICAS	PASSTHRU JV	31408DA95		N00847932
4160	LINEAR TRADING AMERICAS	PASSTHRU JV	36295TSH8		G00680120
4161	LINEAR TRADING AMERICAS	AGENCIES	313490CC6	US313490CC65	313490CC6
4162	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HF0	US912828HF02	912828HF0
4163	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795K59		912795K59
4164	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HS2	US912828HS23	912828HS2
4165	LINEAR TRADING AMERICAS	PASSTHRU JV	31294J4Q8		F00E00831
4166	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411UGW5		N00914713
4167	LINEAR TRADING AMERICAS	PASSTHRU JV	31375BV38		N00330134
4168	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31287SQK6		F00C66758
4169	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YC80		31282YC80
4170	SP AMERICAS-TRADING	PRIME-AMERICAS	31396VZ35		31396VZ35
4171	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	64966CXD8	US64966CXD81	64966CXD8
4172	LINEAR TRADING AMERICAS	PASSTHRU JV	36225BB31		G00780958
4173	LINEAR TRADING AMERICAS	PASSTHRU JV	36290UKB1		G00617790
4174	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	64966CXK2	US64966CXK25	64966CXK2
4175	MUNICIPALS AMERICA	SHORT TERM	575567NL2	US575567NL22	29923440
4176	LINEAR TRADING AMERICAS	PASSTHRU JV	31390LFF8	US31390LFF85	N00649166
4177	LINEAR TRADING AMERICAS	PASSTHRU JV	31408BK98		N00846420
4178	LINEAR TRADING AMERICAS	AGENCIES	31331R6Y6	US31331R6Y68	31331R6Y6
4179	LINEAR TRADING AMERICAS	PASSTHRU JV	31389XGL1		N00638403
4180	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NRW7		N00257101
4181	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LSE0		31397LSE0
4182	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31386QEA5		N00569929
4183	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397T4K5		31397T4K5
4184	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375JP90		38375JP90
4185	LINEAR TRADING AMERICAS	PASSTHRU JV	31414DCB0		N00962766
4186	LINEAR TRADING AMERICAS	PASSTHRU JV	36290UGT7		G00617710
4187	LINEAR TRADING AMERICAS	PASSTHRU JV	36295ACD5		G00664368
4188	LINEAR TRADING AMERICAS	PASSTHRU JV	36295PHF2		G00676230
4189	LINEAR TRADING AMERICAS	AGENCIES	3133M93V2	US3133M93V27	3133M93V2
4190	SP AMERICAS-TRADING	PRIME-AMERICAS	31392JYJ2		31392JYJ2
4191	LINEAR TRADING AMERICAS	PASSTHRU JV	36225BGW2		G00781113
4192	LINEAR TRADING AMERICAS	PASSTHRU JV	31415V2W4		N00990989
4193	LINEAR TRADING AMERICAS	PASSTHRU JV	31410BHQ0		N00884139
4194	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405MSS7		N00793529
4195	LINEAR TRADING AMERICAS	AGENCIES	76116EFG0	US76116EFG08	76116EFG0
4196	LINEAR TRADING AMERICAS	PASSTHRU JV	31415V2D6		N00990972
4197	SP AMERICAS-TRADING	HOUSE-RISK	3133TDS80		3133TDS80
4198	LINEAR TRADING AMERICAS	PASSTHRU JV	36296FCL5		G00689575

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4143	FINANCING CORP STRIPS SER 13 INT PMT ON 9.60 2018 BD PRIN PYMT R/MD0000 12/27/2018	12/27/18	0.00%	MTS
4144	FNMA SF 30 YEAR	08/01/34	6.50%	MTS
4145	FNMA 15 YEAR	01/01/22	5.50%	MTS
4146	FNMA 15 YEAR	10/01/22	5.50%	MTS
4147	GOLD PC 30 YEAR - FHLMC	11/01/30	7.50%	MTS
4148	GNMA II-JUMBOS	03/20/31	7.50%	MTS
4149	FNMA 15 YEAR	10/01/22	5.50%	MTS
4150	10 IO/20 YEAR AM POOLS	10/01/36	7.00%	MTS
4151	FHR 3171 AT FREDDIE MAC	07/01/36	0.50%	MTS
4152	FNR 98-15 98-SN CMO SER 98-15 FEDERAL NATIONAL MTGE ASSOC	08/25/21	23.91%	MTS
4153	FNMA 15 YEAR	05/01/21	5.50%	MTS
4154	FNMA 15 YEAR	06/01/21	5.50%	MTS
4155	FNMA 15 YEAR	09/01/20	4.50%	MTS
4156	GNMA SF 30 YEAR	11/15/17	8.00%	MTS
4157	FNR 97-050 50-A CMO SERIES 50 FEDERAL NATIONAL MTGE ASSN	04/25/21	0.00%	MTS
4158	FNMA ARMS	12/01/30	4.48%	MTS
4159	FNMA 15 YEAR	12/01/20	5.50%	MTS
4160	GNMA SF 30 YEAR	01/15/38	6.50%	MTS
4161	FEDERAL JUDICIARY OFFICE BLDG TR ZERO CPN CTF PARTN R/MD0000 08/15/2019	08/15/19	0.00%	MTS
4162	U S TREASURY NOTE	10/31/09	3.63%	MTS
4163	U S TREASURY BILL	02/26/09	0.00%	MTS
4164	U S TREASURY NOTE	02/28/10	2.00%	MTS
4165	GOLD PC 15 YEAR - FHLMC	04/01/15	7.00%	MTS
4166	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
4167	FNMA 15 YEAR	12/01/09	6.50%	MTS
4168	GOLD PC 30YR - FHLMC WAM	05/01/32	6.50%	MTS
4169	FHS 215-IO FREDDIE MAC	06/01/31	8.00%	MTS
4170	FNW 2007-W4 IO FANNIE MAE	05/25/37	6.00%	MTS
4171	CITY OF NEW YORK 35 DAY SAVER	08/13/09	2.89%	MTS
4172	GNMA SF 30 YEAR	01/15/29	6.00%	MTS
4173	GNMA SF 30 YEAR	11/15/37	6.00%	MTS
4174	CITY OF NEW YORK 35 DAY SAVER	08/27/15	2.89%	MTS
4175	MASSACHUSETTS BAY TRANSN AUTH GEN TRANSN SYS R/MD 1.83 03/01/2014	03/01/14	1.83%	TMS
4176	FNMA SF 30 YEAR	07/01/32	6.50%	MTS
4177	FNMA SF 30 YEAR	05/01/32	7.00%	MTS
4178	FEDERAL FARM CREDIT BANK-MTN	06/14/19	6.65%	MTS
4179	FNMA SF 30 YEAR	03/01/32	6.50%	MTS
4180	FNMA 20 YEAR	02/01/28	5.00%	MTS
4181	FNR08-46 JZ FANNIE MAE	06/25/38	4.50%	MTS
4182	FNMA ARMS	01/01/31	4.48%	MTS
4183	FHR-3424 IG FREDDIE MAC	05/15/38	0.32%	MTS
4184	GNR 2007-31 ZK GOVT NATIONAL MORTGAGE (GNMA)	06/16/32	5.00%	MTS
4185	FNMA SF 30 YEAR	04/01/38	4.50%	MTS
4186	GNMA SF 30 YEAR	09/15/37	6.50%	MTS
4187	GNMA SF 30 YEAR	10/15/37	6.50%	MTS
4188	GNMA SF 30 YEAR	10/15/37	6.50%	MTS
4189	FEDERAL HOME LOAN BANK	06/30/14	6.63%	MTS
4190	FNW 2003-W3 1-A4 FANNIE MAE	08/28/32	5.74%	MTS
4191	GNMA SF 30 YEAR	11/15/29	7.00%	MTS
4192	FNMA 15 YEAR	09/01/23	6.00%	MTS
4193	FNMA 15 YEAR	06/01/21	5.50%	MTS
4194	FNMA-GUAR MTG PASS THRU-30YR	08/01/34	6.50%	MTS
4195	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2013	07/15/13	0.00%	MTS
4196	FNMA 15 YEAR	09/01/23	6.00%	MTS
4197	FHR 2052 2052-PM SERIES 2052 FEDERAL HOME LOAN MTGE GOLD	04/15/13	6.50%	MTS
4198	GNMA SF 30 YEAR	07/15/38	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4143	150,000	0.63	0.63	94,935	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4144	90,844	1.04	1.04	94,913	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4145	92,952	1.02	1.02	94,762	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4146	92,913	1.02	1.02	94,722	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4147	89,502	1.06	1.06	94,714	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4148	89,255	1.06	1.06	94,703	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4149	620,401	1.02	1.02	94,632	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4150	90,250	1.04	1.05	94,388	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4151	6,572,396	0.01	0.01	94,245	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4152	188,870	0.49	0.50	94,170	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4153	92,685	1.02	1.02	94,065	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4154	92,666	1.02	1.02	94,046	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4155	94,852	0.99	0.99	93,840	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4156	88,175	1.06	1.06	93,547	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4157	100,776	0.93	0.93	93,246	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4158	93,523	0.99	0.99	93,043	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4159	91,575	1.02	1.02	92,939	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4160	208,319	1.03	1.04	92,927	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4161	150,000	0.62	0.62	92,631	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4162	115,000	1.02	1.03	92,294	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4163	193,000	0.99	0.99	92,258	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4164	166,000	1.00	1.00	92,203	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4165	90,239	1.02	1.02	92,099	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4166	89,588	1.02	1.02	91,824	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4167	87,841	1.04	1.04	91,401	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4168	87,041	1.04	1.05	91,065	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4169	408,466	0.22	0.22	90,629	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4170	682,490	0.13	0.13	90,585	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4171	90,000	1.00	1.00	90,346	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4172	87,429	1.03	1.03	90,314	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4173	87,799	1.02	1.03	90,151	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4174	90,000	1.00	1.00	90,087	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4175	90,000	100.00	100.00	90,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4176	86,056	1.04	1.05	89,955	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4177	85,162	1.05	1.05	89,665	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4178	76,000	1.16	1.17	89,268	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4179	85,135	1.04	1.05	88,992	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4180	89,157	0.99	1.00	88,815	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4181	117,809	0.75	0.75	88,562	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4182	88,947	0.99	1.00	88,507	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4183	14,553,830	0.01	0.01	88,037	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4184	106,436	0.82	0.83	87,915	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4185	90,969	0.96	0.96	87,525	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4186	84,368	1.03	1.04	87,455	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4187	84,260	1.03	1.04	87,343	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4188	125,871	1.03	1.04	86,965	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4189	75,000	1.15	1.16	86,927	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4190	89,323	0.97	0.97	86,911	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4191	82,092	1.05	1.05	86,548	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4192	83,826	1.03	1.03	86,374	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4193	84,677	1.02	1.02	86,326	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4194	82,775	1.04	1.04	86,292	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4195	100,000	0.86	0.86	85,887	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4196	83,246	1.03	1.03	85,776	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4197	684,305	0.12	0.12	85,481	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4198	82,107	1.03	1.04	85,111	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4199	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4200	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4201	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4202	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4203	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4204	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4205	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4206	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4207	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4208	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4209	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4210	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4211	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4212	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4213	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4214	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4215	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4216	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4217	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4218	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4219	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4220	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4221	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4222	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4223	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4224	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4225	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4226	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4227	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4228	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4229	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4230	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4231	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4232	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4233	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4234	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4235	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4236	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4237	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4238	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4239	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4240	93118202	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4241	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4242	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4243	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4244	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4245	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4246	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4247	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4248	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4249	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4250	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4251	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4252	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4253	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4254	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4199	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X7PK4	US3128X7PK47	3128X7PK4
4200	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FACH1		3136FACH1
4201	LINEAR TRADING AMERICAS	PASSTHRU JV	31389CQH5		N00621556
4202	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371MJN8		N00255969
4203	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3133XPT46	US3133XPT464	3133XPT46
4204	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DLS6		N00745637
4205	SP AMERICAS-TRADING	HOUSE-RISK	3133TAAU6		3133TAAU6
4206	LINEAR TRADING AMERICAS	PASSTHRU JV	31413K4X6		N00948238
4207	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YAV1		31282YAV1
4208	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HB71		31364HB71
4209	LINEAR TRADING AMERICAS	PASSTHRU JV	31413KP88		N00947847
4210	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31292GXS0		F00C00689
4211	LINEAR TRADING AMERICAS	PASSTHRU JV	31414AF56		N00960188
4212	SP AMERICAS-TRADING	HOUSE-RISK	31359PJE7	US31359PJE79	31359PJE7
4213	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411XPH2		N00917624
4214	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GKD92		F00E82828
4215	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SKB7		N00987790
4216	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396LME7		31396LME7
4217	LINEAR TRADING AMERICAS	PASSTHRU JV	31409JUZ1		N00872800
4218	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YDA4		31282YDA4
4219	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	9128274V1	US9128274V18	9128274V1
4220	LINEAR TRADING AMERICAS	PASSTHRU JV	31283KUL0		F00G11487
4221	LINEAR TRADING AMERICAS	PASSTHRU JV	31413ESQ9		N00943427
4222	LINEAR TRADING AMERICAS	PASSTHRU JV	36296LV98		G00694640
4223	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SCT7		N00987582
4224	SP AMERICAS-TRADING	PRIME-AMERICAS	31393BV51		31393BV51
4225	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SCA8		N00987565
4226	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7EF6		F00C91034
4227	LINEAR TRADING AMERICAS	PASSTHRU JV	31390GQW0		N00645869
4228	MUNICIPALS AMERICA	SECONDARY	167727MK9	US167727MK92	33162990
4229	LINEAR TRADING AMERICAS	PASSTHRU JV	31413HKG2		N00945895
4230	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403SK70		N00756418
4231	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KML9		G00782163
4232	LINEAR TRADING AMERICAS	AGENCIES	31364DPJ9		31364DPJ9
4233	LINEAR TRADING AMERICAS	PASSTHRU JV	31407HYX8		N00831526
4234	LINEAR TRADING AMERICAS	PASSTHRU JV	31407HYX8		N00831526
4235	MUNICIPALS AMERICA	PROPRIETARY	1964786E6	US1964786E65	31889040
4236	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31404A4R2		N00763232
4237	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31406BQU7		N00805167
4238	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PY44		N00985531
4239	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414JG98		N00967424
4240	MUNICIPALS AMERICA	PROPRIETARY	246395CX3	US246395CX35	38939940
4241	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MKM8		N00256000
4242	MUNICIPALS AMERICA	SECONDARY	145610BY6	US145610BY61	39127470
4243	LINEAR TRADING AMERICAS	PASSTHRU JV	31413HN61		N00946013
4244	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LVF4		N00928614
4245	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413D2T3		N00942786
4246	LINEAR TRADING AMERICAS	AGENCIES	3128X3H48	US3128X3H481	3128X3H48
4247	LINEAR TRADING AMERICAS	PASSTHRU JV	36295MH36		G00674450
4248	LINEAR TRADING AMERICAS	PASSTHRU JV	36296GEE7		G00690533
4249	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396YCN0		31396YCN0
4250	LINEAR TRADING AMERICAS	PASSTHRU JV	31414LUH9		N00969584
4251	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395MHP7		31395MHP7
4252	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EGT0	US36202EGT01	I00003810
4253	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31287V3L2		F00C69803
4254	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X7XX7	US3128X7XX75	3128X7XX7

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4199	FREDDIE MAC	04/30/15	5.00%	MTS
4200	FNS 315 IO FANNIEMAE	10/25/31	6.00%	MTS
4201	FNMA SF 30 YEAR	03/01/32	6.50%	MTS
4202	10 IO/20YEAR AM POOLS	09/01/35	6.50%	MTS
4203	FEDERAL HOME LOAN BANK SYSTEM	02/28/18	5.32%	MTS
4204	FNMA SF 30 YEAR	12/01/34	6.50%	MTS
4205	FHR 210 210-SA CMO SERIES 210 FEDERAL HOME LOAN MTGE	12/15/21	6.50%	MTS
4206	FNMA 15 YEAR	08/01/22	5.50%	MTS
4207	FHGMAC TRUST 000145 IO CLASS AINTEREST ONLY	11/01/22	7.50%	MTS
4208	FNMA TRUST 000237 PO CLASS 1 PRINCIPAL ONLY	08/25/23	0.00%	MTS
4209	FNMA 15 YEAR	10/01/22	5.50%	MTS
4210	GOLD PC 30YR - FHLMC WAM	12/01/28	6.50%	MTS
4211	FNMA 15 YEAR	07/01/22	5.50%	MTS
4212	FNR 97-030 30-SK CMO SER 97-30FEDERAL NATIONAL MTGE ASSOC	03/25/22	6.54%	MTS
4213	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
4214	GOLD PC 15 YEAR - FHLMC	08/01/14	6.50%	MTS
4215	FNMA 15 YEAR	09/01/23	6.50%	MTS
4216	FNR 2006-104 YI FANNIE MAE	11/01/36	0.40%	MTS
4217	FNMA 15 YEAR	06/01/21	5.50%	MTS
4218	FHS 217 IO FEDERAL HOME LN MGT CRP STRIP	02/01/32	6.50%	MTS
4219	UNITED STATES TREASURY NOTES R/MD 4.75 11/15/2008	11/15/08	4.75%	MTS
4220	GOLD PC 15 YEAR - FHLMC	03/01/16	8.00%	MTS
4221	FNMA 15 YEAR	07/01/22	5.50%	MTS
4222	GNMA SF 30 YEAR	07/15/38	6.50%	MTS
4223	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
4224	FNMA 2003-W6 4-S FANNIE MAE	09/25/32	2.78%	MTS
4225	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
4226	GOLD PC 20 YEAR - FHLMC	06/01/27	6.00%	MTS
4227	FNMA SF 30 YEAR	06/01/32	7.00%	MTS
4228	CHICAGO ILL WASTEWATER TRANSMISSION REV RFDG SECOND LIEN R/MD 5.50 01/01/2019	01/01/19	5.50%	TMS
4229	FNMA 15 YEAR	08/01/22	5.50%	MTS
4230	FNMA-GUAR MTG PASS THRU-30YR	06/01/34	6.50%	MTS
4231	GNMA SF 30 YEAR	06/15/37	6.00%	MTS
4232	FNMA MTN STRIP 03/23/2027	03/23/27	0.00%	MTS
4233	GAWA - Report Settlement Date balance	06/01/21	5.50%	MTS
4234	FNMA 15 YEAR	06/01/21	5.50%	MTS
4235	COLORADO HSG FIN AUTH FLTG RATE-TRS-SER L9-REG D R/MD 3.98 10/01/2031	10/01/31	3.98%	TMS
4236	FNMA 15 YEAR	01/01/19	4.50%	MTS
4237	FNMA-GUAR MTG PASS THRU-30YR	01/01/35	6.50%	MTS
4238	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
4239	FNMA SF 30 YEAR	12/01/37	6.00%	MTS
4240	DELAWARE ST HSG AUTH REV RES INT RCPTS SER L8	07/01/32	345.97%	TMS
4241	FNMA 10 YEAR	11/01/15	5.50%	MTS
4242	CARROLLTON TEX G O IMPT REF BDS 2005 GO R/MD 5.00 08/15/2021	08/15/21	5.00%	TMS
4243	FNMA 15 YEAR	09/01/22	5.50%	MTS
4244	FNMA 15 YEAR	08/01/22	5.50%	MTS
4245	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
4246	FREDDIE MAC	04/28/10	4.02%	MTS
4247	GNMA SF 30 YEAR	09/15/37	6.50%	MTS
4248	GNMA SF 30 YEAR	08/15/38	6.50%	MTS
4249	FNR 2008-1 LI FANNIE MAE	02/01/38	0.00%	MTS
4250	FNMA 15 YEAR	02/01/23	5.50%	MTS
4251	FHR 2927 BI FREDDIE MAC	02/15/35	5.50%	MTS
4252	GNMA II-JUMBOS	01/20/36	7.00%	MTS
4253	GOLD PC 30YR - FHLMC WAM	07/01/32	6.50%	MTS
4254	FREDDIE MAC	06/18/15	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4199	85,000	0.98	1.00	85,054	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4200	382,542	0.22	0.22	84,899	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4201	81,205	1.04	1.05	84,885	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4202	81,897	1.03	1.03	84,763	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4203	85,000	0.99	1.00	84,757	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4204	80,885	1.04	1.04	84,508	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4205	560,620	0.15	0.15	84,487	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4206	550,714	1.02	1.02	84,431	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4207	369,813	0.23	0.23	84,368	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4208	99,309	0.85	0.85	84,080	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4209	82,373	1.02	1.02	83,977	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4210	80,215	1.04	1.05	83,924	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4211	82,277	1.02	1.02	83,879	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4212	190,944	0.44	0.44	83,794	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4213	81,367	1.02	1.02	83,397	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4214	80,161	1.03	1.03	82,906	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4215	79,613	1.04	1.04	82,825	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4216	7,907,237	0.01	0.01	82,717	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4217	81,264	1.02	1.02	82,474	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4218	362,899	0.22	0.23	82,425	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4219	235,000	1.01	1.02	82,190	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4220	80,129	1.02	1.03	82,144	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4221	554,153	1.02	1.02	82,108	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4222	79,138	1.03	1.04	82,034	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4223	78,843	1.04	1.04	81,823	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4224	764,348	0.11	0.11	81,438	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4225	78,377	1.04	1.04	81,340	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4226	79,180	1.02	1.03	81,332	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4227	77,199	1.05	1.05	81,282	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4228	75,000	108.24	108.25	81,190	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4229	79,519	1.02	1.02	81,087	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4230	77,592	1.04	1.04	80,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4231	78,470	1.02	1.03	80,572	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4232	194,000	0.41	0.41	80,272	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4233	0	0.00	0.00	80,190	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4234	340,614	1.02	1.02	80,137	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4235	80,000	100.00	100.01	80,011	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4236	79,290	1.00	1.00	79,398	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4237	75,840	1.04	1.04	79,062	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4238	78,223	1.01	1.01	79,044	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4239	76,939	1.02	1.02	78,858	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4240	20,000	390.94	391.71	78,342	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4241	76,646	1.02	1.02	78,158	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4242	75,000	104.15	104.15	78,109	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4243	538,709	1.02	1.02	78,018	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4244	76,279	1.02	1.02	77,764	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4245	75,693	1.02	1.02	77,582	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4246	75,000	1.02	1.03	77,580	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4247	74,770	1.03	1.04	77,506	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4248	74,350	1.03	1.04	77,070	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4249	5,320,459	0.01	0.01	76,919	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4250	75,491	1.02	1.02	76,826	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4251	738,775	0.10	0.10	76,623	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4252	73,152	1.04	1.05	76,608	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4253	72,789	1.04	1.05	76,154	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4254	75,000	1.00	1.01	75,828	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4255	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4256	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4257	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4258	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4259	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4260	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4261	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4262	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4263	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4264	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4265	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4266	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4267	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4268	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4269	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4270	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4271	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4272	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4273	GACB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4274	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4275	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4276	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4277	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4278	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4279	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4280	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4281	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4282	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4283	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4284	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4285	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4286	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4287	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4288	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4289	G1GJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4290	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4291	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4292	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4293	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4294	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4295	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4296	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4297	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4298	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4299	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4300	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4301	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4302	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4303	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4304	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4305	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4306	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4307	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4308	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4309	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4310	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4255	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3129053M2		3129053M2
4256	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31404H3A5		N00769493
4257	LINEAR TRADING AMERICAS	PASSTHRU JV	31385JEK0		N00545638
4258	SP AMERICAS-TRADING	PRIME-AMERICAS	31358S4X6		31358S4X6
4259	LINEAR TRADING AMERICAS	PASSTHRU JV	31390BV39		N00641534
4260	SP AMERICAS-TRADING	PRIME-AMERICAS	31396WUP9		31396WUP9
4261	LINEAR TRADING AMERICAS	PASSTHRU JV	31390AA91		N00640032
4262	LINEAR TRADING AMERICAS	PASSTHRU JV	31410W3G1		N00899999
4263	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YCX5		31282YCX5
4264	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EW6	US912828EW61	912828EW6
4265	LINEAR TRADING AMERICAS	COUPON TRADING	912828JC5	US912828JC52	912828JC5
4266	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31385YCH6		N00556372
4267	LINEAR TRADING AMERICAS	PASSTHRU JV	36201DU75		G00580306
4268	LINEAR TRADING AMERICAS	PASSTHRU JV	36296LWD8		G00694644
4269	LINEAR TRADING AMERICAS	PASSTHRU JV	31414HSF5		N00966818
4270	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128H4TK5		F00E96854
4271	LINEAR TRADING AMERICAS	PASSTHRU JV	31371HNQ7		N00252499
4272	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLRP9		F00J08594
4273	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H53	US912795H533	912795H53
4274	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CA78		I00001830
4275	LINEAR TRADING AMERICAS	AGENCIES	31331L4Z8	US31331L4Z88	31331L4Z8
4276	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FE5	US912828FE54	912828FE5
4277	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SGU0		N00987711
4278	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MNQ6		N00256099
4279	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GMLF5		F00E84826
4280	SP AMERICAS-TRADING	HOUSE-RISK	3133TKYW4		3133TKYW4
4281	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BR0	US912828BR04	912828BR0
4282	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NWW1		N00257261
4283	LINEAR TRADING AMERICAS	PASSTHRU JV	36296MQE1		G00695353
4284	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	64966CXH9	US64966CXH95	64966CXH9
4285	LINEAR TRADING AMERICAS	PASSTHRU JV	31402C4B5		N00725418
4286	LINEAR TRADING AMERICAS	PASSTHRU JV	31388Y3F7		N00619198
4287	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407YPV5		N00844736
4288	LINEAR TRADING AMERICAS	PASSTHRU JV	31385HZC9		N00545339
4289	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NZ32		N00257362
4290	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364J4Y6	US31364J4Y68	31364J4Y6
4291	LINEAR TRADING AMERICAS	PASSTHRU JV	3128K6WD8	US3128K6WD86	F00A46044
4292	LINEAR TRADING AMERICAS	PASSTHRU JV	31390XWG1		N00659547
4293	SP AMERICAS-TRADING	PRIME-AMERICAS	31392MH39	US31392MH392	31392MH39
4294	LINEAR TRADING AMERICAS	COUPON TRADING	912803BD4	US912803BD41	912803BD4
4295	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7AF0		F00C90906
4296	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YCU1		31282YCU1
4297	LINEAR TRADING AMERICAS	AGENCIES	31331SC43		31331SC43
4298	HIGH GRADE LATAM US	HG LATIN MARKETS	91086QAQ1	US91086QAQ10	1US104698
4299	LINEAR TRADING AMERICAS	PASSTHRU JV	36296BFA5		G00686061
4300	LINEAR TRADING AMERICAS	PASSTHRU JV	31389XGU1		N00638411
4301	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397JYZ1		31397JYZ1
4302	LINEAR TRADING AMERICAS	COUPON TRADING	9128276J6	US9128276J61	9128276J6
4303	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MME33		F00G18153
4304	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394ACD6		31394ACD6
4305	LINEAR TRADING AMERICAS	PASSTHRU JV	36290UKB1		G00617790
4306	LINEAR TRADING AMERICAS	AGENCIES	3133XEUG2		3133XEUG2
4307	MUNICIPALS AMERICA	SECONDARY	64983TC50	US64983TC501	33091050
4308	LINEAR TRADING AMERICAS	PASSTHRU JV	31407HLL8		N00831131
4309	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396W2L9		31396W2L9
4310	LINEAR TRADING AMERICAS	PASSTHRU JV	31413R3D6		N00953596

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4255	FHR 1096 1096-H CMO SER 1096 FEDERAL HOME LOAN MTGE GOLD	06/15/21	1031.00%	MTS
4256	FNMA-GUAR MTG PASS THRU-30YR	02/01/34	6.50%	MTS
4257	FNMA SF 30 YEAR	05/01/32	6.50%	MTS
4258	FNGT 2001-T1 PO SER 2000-T1 FANNIEMAE GRANTOR TRUST	04/25/29	0.00%	MTS
4259	FNMA SF 30 YEAR	06/01/32	6.50%	MTS
4260	FNW 2007-W7 IO FANNIE MAE	07/25/37	6.00%	MTS
4261	FNMA SF 30 YEAR	05/01/32	6.50%	MTS
4262	FNMA 15 YEAR	10/01/22	5.50%	MTS
4263	FHS 208 208-IO INTEREST ONLY FHLMC STRIPPED PC	08/01/30	7.00%	MTS
4264	U S TREASURY NOTE	02/15/16	4.50%	MTS
4265	U S TREASURY NOTE	06/30/10	2.88%	MTS
4266	FNMA ARMS	02/01/30	4.48%	MTS
4267	GNMA SF 30 YEAR	08/15/37	5.50%	MTS
4268	GNMA SF 30 YEAR	08/15/38	6.50%	MTS
4269	FNMA SF 30 YEAR	12/01/37	8.00%	MTS
4270	FHLMC GOLD -SEASONED 15 YR	06/01/18	4.00%	MTS
4271	FNMA SF 30 YEAR	06/01/19	6.50%	MTS
4272	GOLD PC 15 YEAR - FHLMC	09/01/23	6.50%	MTS
4273	U S TREASURY BILL	11/06/08	0.00%	MTS
4274	GNMA II-JUMBOS	05/20/22	9.00%	MTS
4275	FEDERAL FARM CREDIT BANK	07/25/16	5.70%	MTS
4276	U S TREASURY NOTE	05/15/09	4.88%	MTS
4277	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
4278	FNMA 10 YEAR	12/01/15	4.00%	MTS
4279	GOLD PC 15 YEAR - FHLMC	02/01/12	6.50%	MTS
4280	FHR 2156 2156-SJ SERIES 2156 FEDERAL HOME LOAN MTGE GOLD	05/15/29	5.23%	MTS
4281	U S TREASURY NOTE	11/15/13	4.25%	MTS
4282	FNMA SF 30 YEAR	07/01/38	5.00%	MTS
4283	GNMA SF 30 YEAR	08/15/38	6.50%	MTS
4284	CITY OF NEW YORK 35 DAY SAVER	08/22/13	2.89%	MTS
4285	FNMA SF 30 YEAR	05/01/34	6.50%	MTS
4286	FNMA 10 YEAR	12/01/11	6.00%	MTS
4287	FNMA-GUAR MTG PASS THRU-30YR	12/01/35	6.50%	MTS
4288	FNMA SF 30 YEAR	11/01/31	6.50%	MTS
4289	FNMA 15 YEAR	09/01/23	5.50%	MTS
4290	FEDERAL NATL MTG ASSN STRIPPEDMTG BKD SECS SMBS TR 311 CL-IOR/MD 6.00 06/01/2030	01/25/31	6.00%	MTS
4291	GOLD PC 30 YEAR - FHLMC	07/01/35	5.00%	MTS
4292	FNMA 15 YEAR	10/01/17	6.00%	MTS
4293	FSPC 2002-T42 A5 FSPC	02/25/42	7.50%	MTS
4294	W/PRINC STRIPS 11-15-24	11/15/24	0.00%	MTS
4295	GOLD PC 20 YEAR - FHLMC	04/01/25	6.50%	MTS
4296	FHS 205-IO CMO SERIES 205 FEDERAL HOME LN MGT CRP STRIP	05/01/29	7.00%	MTS
4297	FEDERAL FARM CREDIT BANK	05/15/18	4.50%	MTS
4298	UNITED MEXICAN STATES 5.875% 20140115 SERIES# MTNA	01/15/14	5.88%	ITS
4299	GNMA SF 30 YEAR	05/15/38	6.50%	MTS
4300	PREPAYMENT PENALTY FNMA 15 YR	03/01/17	5.50%	MTS
4301	FHR 3339 IN FREDDIE MAC	08/01/37	0.30%	MTS
4302	UNITED STATES TREASURY NOTE R/MD 5.75 08/15/2010	08/15/10	5.75%	MTS
4303	GOLD PC 15 YEAR - FHLMC	11/01/21	6.50%	MTS
4304	FNR 2004-53 EA FANNIE MAE	07/25/34	0.00%	MTS
4305	GNMA SF 30 YEAR	11/15/37	6.00%	MTS
4306	FEDERAL HOME LOAN BANK SYSTEM	03/11/16	4.88%	MTS
4307	NEW YORK ST DORM AUTH REVS SERIES A R/MD 5.125 07/01/2039	07/01/39	5.13%	TMS
4308	FNMA 20 YEAR	11/01/25	5.50%	MTS
4309	FNR 2007-75 IC FANNIE MAE	08/01/37	0.04%	MTS
4310	FNMA SF 30 YEAR	01/01/38	4.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4255	2,868	26.02	26.42	75,756	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4256	72,653	1.04	1.04	75,740	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4257	72,399	1.04	1.05	75,680	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4258	95,296	0.79	0.79	75,641	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4259	72,233	1.04	1.05	75,506	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4260	644,057	0.11	0.12	75,247	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4261	71,689	1.04	1.05	74,937	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4262	73,299	1.02	1.02	74,726	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4263	347,148	0.21	0.22	74,720	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4264	71,000	1.07	1.08	74,591	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4265	433,000	1.01	1.02	74,267	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4266	74,537	0.99	0.99	74,149	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4267	639,171	1.01	1.02	74,104	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4268	423,241	1.03	1.04	74,075	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4269	69,915	1.05	1.06	73,847	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4270	75,453	0.98	0.98	73,787	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4271	70,345	1.04	1.05	73,532	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4272	70,697	1.03	1.03	73,118	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4273	73,000	1.00	1.00	72,854	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4274	68,082	1.06	1.07	72,618	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4275	65,000	1.11	1.12	72,495	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4276	75,000	1.02	1.04	72,468	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4277	69,771	1.04	1.04	72,409	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4278	73,587	0.98	0.98	72,046	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4279	69,446	1.03	1.03	71,825	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4280	675,545	0.10	0.11	71,773	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4281	77,000	1.06	1.08	71,528	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4282	264,109	0.99	0.99	70,823	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4283	68,076	1.03	1.04	70,567	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4284	70,000	1.00	1.00	70,067	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4285	66,895	1.04	1.04	69,891	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4286	67,814	1.03	1.03	69,779	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4287	66,877	1.04	1.04	69,718	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4288	66,579	1.04	1.05	69,596	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4289	869,510	1.02	1.02	69,581	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4290	301,248	0.23	0.23	68,920	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4291	69,624	0.99	0.99	68,891	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4292	66,836	1.03	1.03	68,868	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4293	64,141	1.07	1.07	68,781	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4294	140,000	0.49	0.49	68,455	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4295	65,866	1.04	1.04	68,379	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4296	291,710	0.23	0.23	68,326	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4297	66,000	1.02	1.03	68,219	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4298	65,000	1.04	1.05	68,091	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4299	65,625	1.03	1.04	68,026	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4300	66,945	1.01	1.02	67,988	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4301	9,257,962	0.01	0.01	67,921	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4302	110,000	1.07	1.07	67,805	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4303	65,539	1.03	1.03	67,784	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4304	116,913	0.58	0.58	67,694	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4305	65,739	1.02	1.03	67,500	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4306	65,000	1.04	1.04	67,423	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4307	60,000	112.28	112.29	67,377	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4308	66,260	1.01	1.01	67,241	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4309	5,531,947	0.01	0.01	67,239	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4310	69,792	0.96	0.96	67,149	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4311	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4312	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4313	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4314	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4315	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4316	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4317	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4318	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4319	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4320	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4321	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4322	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4323	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4324	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4325	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4326	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4327	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4328	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4329	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4330	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4331	G138	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4332	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4333	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4334	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4335	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4336	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4337	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4338	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4339	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4340	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4341	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4342	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4343	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4344	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4345	93117180	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4346	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4347	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4348	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4349	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4350	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4351	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4352	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4353	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4354	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4355	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4356	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4357	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4358	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4359	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4360	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4361	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4362	G14A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4363	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4364	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4365	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4366	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4311	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MME90		F00G18159
4312	LINEAR TRADING AMERICAS	PASSTHRU JV	36296N3T1		G00696610
4313	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397JZB3		31397JZB3
4314	MUNICIPALS AMERICA	SECONDARY	45470RBG0	US45470RBG02	3BBRLH50
4315	LINEAR TRADING AMERICAS	PASSTHRU JV	31389EGQ2		N00623107
4316	SP AMERICAS-TRADING	HOUSE-RISK	31359KVZ7		31359KVZ7
4317	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JPC6		F00E00419
4318	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PHWM9		F00J06052
4319	LINEAR TRADING AMERICAS	PASSTHRU JV	31400CHP2		N00683438
4320	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	52522NNW5	US52522NNW55	3BDBBS20
4321	LINEAR TRADING AMERICAS	PASSTHRU JV	31404FZX4		N00767658
4322	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DG70		I00002922
4323	SP AMERICAS-TRADING	PRIME-AMERICAS	31358S5A5		31358S5A5
4324	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EMD8		I00003956
4325	LINEAR TRADING AMERICAS	PASSTHRU JV	31283HHG3	US31283HHG39	F00G01131
4326	LINEAR TRADING AMERICAS	PASSTHRU JV	31414DZ58		N00963464
4327	LINEAR TRADING AMERICAS	PASSTHRU JV	31389LS42		N00628839
4328	LINEAR TRADING AMERICAS	PASSTHRU JV	36225ABQ2		G00780047
4329	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	31359MEK5	US31359MEK53	31359MEK5
4330	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0167894616	1AT076774
4331	SP AMERICAS-TRADING	HOUSE-RISK	3129045F8		3129045F8
4332	LINEAR TRADING AMERICAS	PASSTHRU JV	31414RWH4		N00974148
4333	LINEAR TRADING AMERICAS	AGENCIES	31359MRG0	US31359MRG05	31359MRG0
4334	LINEAR TRADING AMERICAS	PASSTHRU JV	31405MFW2		N00793181
4335	LINEAR TRADING AMERICAS	PASSTHRU JV	3128H5A30		F00E97226
4336	LINEAR TRADING AMERICAS	AGENCIES	912828GW4		912828GW4
4337	LINEAR TRADING AMERICAS	PASSTHRU JV	36202C5T6	US36202C5T66	I00002658
4338	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FRE3		N00964985
4339	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EKY4		I00003911
4340	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FA2Z2	US3136FA2Z27	3136FA2Z2
4341	LINEAR TRADING AMERICAS	PASSTHRU JV	36207J4H3		G00433824
4342	LINEAR TRADING AMERICAS	PASSTHRU JV	31413FFL1		N00943971
4343	LINEAR TRADING AMERICAS	PASSTHRU JV	31390LCZ7		N00649088
4344	LINEAR TRADING AMERICAS	PASSTHRU JV	36224EHK2		G00326134
4345	MUNICIPALS AMERICA	SECONDARY	403755WD9	US403755WD93	3BDLRH80
4346	LINEAR TRADING AMERICAS	PASSTHRU JV	31371M2M8		N00256480
4347	SP AMERICAS-TRADING	PRIME-AMERICAS	31392MH70		31392MH70
4348	LINEAR TRADING AMERICAS	PASSTHRU JV	36206SA61		G00419529
4349	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7GD9		F00C91096
4350	LINEAR TRADING AMERICAS	PASSTHRU JV	36213EUP9		G00552390
4351	LINEAR TRADING AMERICAS	PASSTHRU JV	31390T4B2		N00656118
4352	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JNH7		F00E00392
4353	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313384S26		313384S26
4354	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414UTT5		N00976762
4355	LINEAR TRADING AMERICAS	PASSTHRU JV	31294J2M9		F00E00780
4356	LINEAR TRADING AMERICAS	PASSTHRU JV	31292HNH3		F00C01292
4357	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0186999743	1AT226254
4358	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414AP71		N00960446
4359	SP AMERICAS-TRADING	PRIME-AMERICAS	31393XGT8		31393XGT8
4360	LINEAR TRADING AMERICAS	PASSTHRU JV	36295LKM2		G00673600
4361	MUNICIPALS AMERICA	SHORT TERM	914460CA6	US914460CA68	36489680
4362	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359KTL1		31359KTL1
4363	LINEAR TRADING AMERICAS	PASSTHRU JV	31404VZF8		N00780242
4364	LINEAR TRADING AMERICAS	PASSTHRU JV	312927AJ5		F00A80909
4365	LINEAR TRADING AMERICAS	PASSTHRU JV	31379EZM2		N00417548
4366	SP AMERICAS-TRADING	HOUSE-RISK	3133T5M91		3133T5M91

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4311	GOLD PC 15 YEAR - FHLMC	12/01/21	6.50%	MTS
4312	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
4313	FHR-3339F NO FREDDIE MAC	08/01/37	0.00%	MTS
4314	INDIANA FIN AUTH HWY BDS 200 7A R/MD 4.50 06/01/2029	06/01/29	4.50%	TMS
4315	FNMA 15 YEAR	01/01/17	5.50%	MTS
4316	FNR 96-044 44-SA CMO SER 96-44FEDERAL NATIONAL MTGE ASSOC	09/25/23	6.20%	MTS
4317	GOLD PC 15 YEAR - FHLMC	02/01/11	6.50%	MTS
4318	GOLD PC 15 YEAR - FHLMC	01/01/21	5.00%	MTS
4319	FNMA SF 30 YEAR	02/01/33	6.00%	MTS
4320	VIRGINA ST HSG LEH MUNI TR RCPRCPT FLOATERS-TRS-SER P32W R/MD 3.85 01/01/2017	01/01/17	3.85%	TMS
4321	FNMA 15 YEAR	02/01/19	5.00%	MTS
4322	GNMA II-JUMBOS	05/20/30	8.00%	MTS
4323	FNGT 2001-T1 1O-2 FNMA GRANTOR TRUST	10/25/25	0.40%	MTS
4324	GNMA II-JUMBOS	02/20/37	7.00%	MTS
4325	GOLD PC 30 YEAR - FHLMC	09/01/30	7.50%	MTS
4326	FNMA SF 30 YEAR	06/01/38	5.00%	MTS
4327	FNMA SF 30 YEAR	03/01/32	6.50%	MTS
4328	GNMA SF 30 YEAR	12/15/17	9.00%	MTS
4329	FEDERAL NATIONAL MORTGAGE ASSO	01/15/09	5.25%	MTS
4330	AUSTRIA GOVERNMENT INTERNATIONAL BOND 3.500% 20100512 SERIES# EMTN	05/12/10	3.50%	ITS
4331	FHLMG 1041 1041-F SERIES 1041 FEDERAL HOME LOAN MTGE GOLD	02/15/21	24.19%	MTS
4332	FNMA SF 30 YEAR	02/01/38	5.50%	MTS
4333	FEDERAL NATIONAL MORTGAGE ASSO	03/15/13	4.38%	MTS
4334	FNMA 15 YEAR	07/01/19	6.00%	MTS
4335	GOLD PC 15 YEAR - FHLMC	06/01/13	6.50%	MTS
4336	U S TREASURY NOTE	06/30/12	4.88%	MTS
4337	GNMA II-JUMBOS	10/20/28	6.50%	MTS
4338	FNMA 15 YEAR	09/01/23	5.50%	MTS
4339	GNMA II-JUMBOS	10/20/36	6.50%	MTS
4340	FNS 340 1 FANNIE MAE	09/01/33	0.00%	MTS
4341	GNMA-15YR MATURITY	05/15/13	6.00%	MTS
4342	FNMA 15 YEAR	07/01/22	5.50%	MTS
4343	FNMA SF 30 YEAR	06/01/32	6.50%	MTS
4344	GNMA SF 30 YEAR	12/15/36	6.50%	MTS
4345	GWINNETT CNTY GA SCH DIST GO BDS GO R/MD 5.00 02/01/2027	02/01/27	5.00%	TMS
4346	FNMA 15 YEAR	11/01/21	5.50%	MTS
4347	FSPC 2002-T42 PO FSPC	02/25/42	0.00%	MTS
4348	GNMA SF 30 YEAR	01/15/26	8.00%	MTS
4349	GOLD PC 20 YEAR - FHLMC	08/01/27	7.00%	MTS
4350	GNMA SF 30 YEAR	02/15/32	6.50%	MTS
4351	FNMA SF 30 YEAR	09/01/32	6.50%	MTS
4352	GOLD PC 15 YEAR - FHLMC	09/01/10	6.50%	MTS
4353	FEDERAL HOME LOAN BANK D/N	12/05/08	0.00%	MTS
4354	10 IO/20YEAR AM POOLS	04/01/38	7.00%	MTS
4355	GOLD PC 15 YEAR - FHLMC	09/01/14	8.50%	MTS
4356	GOLD PC 30 YEAR - FHLMC	02/01/32	6.00%	MTS
4357	AUSTRIA GOVERNMENT INTERNATIONAL BOND 3.625% 20110527 EMTN	05/27/11	3.63%	ITS
4358	FNMA SF 30 YEAR	12/01/37	6.00%	MTS
4359	FNW 2004-W2 4A FANNIE MAE	02/25/44	5.96%	MTS
4360	GNMA SF 30 YEAR	08/15/37	6.00%	MTS
4361	UNIVERSITY MINN VAR-INTERMEDIATE-SER B	07/01/11	2.70%	TMS
4362	FNR 96-042 42-C CMO SERIES 42 FEDERAL NATIONAL MTGE ASSN	09/25/26	0.00%	MTS
4363	FNMA 15 YEAR	05/01/19	4.00%	MTS
4364	GOLD PC 30 YEAR - FHLMC	08/01/38	6.50%	MTS
4365	FNMA SF 30 YEAR	03/01/28	6.50%	MTS
4366	FHLMG 1755 1755-H SERIES 1755 FEDERAL HOME LOAN MTGE GOLD	10/15/24	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4311	64,841	1.03	1.03	67,062	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4312	65,529	1.01	1.02	66,557	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4313	82,660	0.80	0.80	66,191	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4314	70,000	94.45	94.47	66,143	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4315	64,591	1.02	1.02	66,123	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4316	550,864	0.12	0.12	65,501	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4317	63,189	1.03	1.03	65,353	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4318	64,756	1.01	1.01	65,335	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4319	63,454	1.03	1.03	65,335	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4320	0	100.00	100.00	65,265	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4321	64,652	1.01	1.01	65,110	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4322	61,517	1.05	1.06	65,073	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4323	12,243,908	0.01	0.01	64,981	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4324	61,849	1.04	1.05	64,772	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4325	61,021	1.06	1.06	64,574	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4326	65,052	0.99	0.99	64,398	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4327	61,594	1.04	1.05	64,385	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4328	60,358	1.06	1.07	64,379	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4329	134,000	1.01	1.02	64,162	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4330	62,000	1.02	1.03	64,074	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4331	56,993	1.10	1.12	63,980	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4332	62,999	1.01	1.01	63,661	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4333	85,000	1.03	1.06	63,275	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4334	61,383	1.03	1.03	63,239	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4335	60,933	1.03	1.03	63,020	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4336	90,000	1.08	1.09	62,806	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4337	60,564	1.03	1.04	62,799	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4338	61,524	1.02	1.02	62,713	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4339	60,323	1.03	1.04	62,549	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4340	82,378	0.76	0.76	62,548	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4341	59,953	1.04	1.04	62,329	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4342	61,396	1.02	1.02	62,310	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4343	59,573	1.04	1.05	62,272	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4344	59,874	1.03	1.04	62,065	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4345	0	105.66	105.67	61,875	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4346	60,653	1.02	1.02	61,834	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4347	77,720	0.79	0.79	61,690	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4348	58,126	1.06	1.06	61,667	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4349	58,329	1.05	1.05	61,349	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4350	58,410	1.04	1.05	61,116	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4351	58,466	1.04	1.05	61,115	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4352	59,011	1.03	1.03	61,032	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4353	61,000	1.00	1.00	60,716	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4354	58,100	1.04	1.04	60,664	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4355	58,897	1.03	1.03	60,601	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4356	58,909	1.03	1.03	60,549	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4357	60,000	1.00	1.01	60,473	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4358	58,886	1.02	1.02	60,355	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4359	62,014	0.97	0.97	60,344	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4360	58,603	1.02	1.03	60,173	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4361	60,000	100.00	100.00	60,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4362	99,716	0.60	0.60	59,705	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4363	61,382	0.96	0.97	59,243	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4364	56,961	1.03	1.04	59,025	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4365	56,313	1.04	1.05	58,865	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4366	63,598	0.92	0.92	58,742	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4367	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4368	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4369	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4370	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4371	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4372	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4373	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4374	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4375	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4376	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4377	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4378	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4379	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4380	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4381	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4382	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4383	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4384	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4385	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4386	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4387	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4388	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4389	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4390	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4391	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4392	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4393	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4394	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4395	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4396	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4397	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4398	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4399	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4400	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4401	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4402	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4403	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4404	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4405	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4406	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4407	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4408	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4409	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4410	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4411	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4412	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4413	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4414	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4415	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4416	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4417	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4418	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4419	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4420	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4421	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4422	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4367	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410CDS8		N00884913
4368	LINEAR TRADING AMERICAS	PASSTHRU JV	31407TW71		N00840470
4369	LINEAR TRADING AMERICAS	PASSTHRU JV	31296SW51		F00A17868
4370	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NAM8		N00929812
4371	SP AMERICAS-TRADING	PRIME-AMERICAS	31396VPU6		31396VPU6
4372	LINEAR TRADING AMERICAS	AGENCIES	31359MEU3	US31359MEU36	31359MEU3
4373	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31406XBQ4		N00822747
4374	LINEAR TRADING AMERICAS	PASSTHRU JV	31390DNB6		N00643086
4375	LINEAR TRADING AMERICAS	PASSTHRU JV	36294SNA1		G00658385
4376	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31402RJH3		N00735664
4377	LINEAR TRADING AMERICAS	PASSTHRU JV	31381CNG8		N00456791
4378	LINEAR TRADING AMERICAS	COUPON TRADING	912803AE3		912803AE3
4379	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397T4Q2		31397T4Q2
4380	LINEAR TRADING AMERICAS	PASSTHRU JV	31389QND6		N00632288
4381	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MJV0		N00255976
4382	LINEAR TRADING AMERICAS	PASSTHRU JV	31415UZ67		N00990065
4383	LINEAR TRADING AMERICAS	PASSTHRU JV	31407VZR9		N00842352
4384	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371L6J3		N00255673
4385	LINEAR TRADING AMERICAS	AGENCIES	3133XES83		3133XES83
4386	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HUW1		F00C90597
4387	LINEAR TRADING AMERICAS	AGENCIES	31331RKP9	US31331RKP90	31331RKP9
4388	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M5CD0		F00G03368
4389	SP AMERICAS-TRADING	HOUSE-RISK	31359P4U7		31359P4U7
4390	LINEAR TRADING AMERICAS	PASSTHRU JV	31390L6M3		N00649876
4391	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414HDY0		N00966419
4392	LINEAR TRADING AMERICAS	COUPON TRADING	912833WR7	US912833WR77	912833WR7
4393	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SAC7		N00974403
4394	LINEAR TRADING AMERICAS	PASSTHRU JV	36225BT24	US36225BT249	G00781469
4395	LINEAR TRADING AMERICAS	COUPON TRADING	912828HA1		912828HA1
4396	LINEAR TRADING AMERICAS	PASSTHRU JV	31412VQZ4		N00936172
4397	LINEAR TRADING AMERICAS	PASSTHRU JV	31414JUH4		N00967784
4398	MUNICIPALS AMERICA	SECONDARY	040647CE7	US040647CE72	33191750
4399	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411WAB3		N00916302
4400	MUNICIPALS AMERICA	SECONDARY	25476A2Q1	US25476A2Q10	31223320
4401	MUNICIPALS AMERICA	SECONDARY	717095VZ3	US717095VZ33	33456130
4402	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MX29		N00929597
4403	HIGH GRADE LATAM US	HG LATIN MARKETS	91086QAL2	US91086QAL23	1MX068572
4404	HIGH GRADE LATAM US	HG LATIN MARKETS		FR0000570665	9992309B9
4405	LINEAR TRADING AMERICAS	AGENCIES	31331TEP2	US31331TEP21	31331TEP2
4406	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3133M8XV1		3133M8XV1
4407	LINEAR TRADING AMERICAS	AGENCIES	3133XGLE2	US3133XGLE24	3133XGLE2
4408	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N3U7		N00257411
4409	LINEAR TRADING AMERICAS	COUPON TRADING	912820KQ9		912820KQ9
4410	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3136F73E5	US3136F73E51	3136F73E5
4411	MUNICIPALS AMERICA	SECONDARY	64966WAQ0	US64966WAQ06	38809620
4412	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NGL3		N00256803
4413	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NNL9	US52522NNL90	3BCYWQ10
4414	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397RBY1		31397RBY1
4415	LINEAR TRADING AMERICAS	PASSTHRU JV	31335H7H0		F00C90896
4416	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	31359MZH9	US31359MZH95	31359MZH9
4417	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3133X0AZ2	US3133X0AZ28	3133X0AZ2
4418	LINEAR TRADING AMERICAS	PASSTHRU JV	31402QR78		N00735010
4419	LINEAR TRADING AMERICAS	PASSTHRU JV	36201TFL6		G00592471
4420	LINEAR TRADING AMERICAS	PASSTHRU JV	31414C5L8		N00962651
4421	LINEAR TRADING AMERICAS	PASSTHRU JV	36291EX97		G00626304
4422	LINEAR TRADING AMERICAS	AGENCIES	31359MC76		31359MC76

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4367	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
4368	FNMA 15 YEAR	05/01/21	5.50%	MTS
4369	GOLD PC 30 YEAR - FHLMC	11/01/33	3.50%	MTS
4370	FNMA 15 YEAR	08/01/23	5.00%	MTS
4371	FNW 2007-W3 IO FANNIE MAE	04/25/37	6.00%	MTS
4372	FEDERAL NATIONAL MTG ASSN	05/15/29	6.25%	MTS
4373	FNMA SF 30 YEAR	05/01/35	6.50%	MTS
4374	FNMA SF 30 YEAR	05/01/32	6.50%	MTS
4375	GNMA SF 30 YEAR	01/15/37	6.50%	MTS
4376	FNMA SF 30 YEAR	06/01/35	6.50%	MTS
4377	FNMA SF 30 YEAR	01/01/29	6.00%	MTS
4378	W/PRIN STRIP 11-15-15	11/15/15	0.00%	MTS
4379	FHR-3424 IN FREDDIE MAC	05/15/38	0.34%	MTS
4380	FNMA SF 30 YEAR	02/01/32	6.50%	MTS
4381	FNMA 10 YEAR	10/01/15	5.50%	MTS
4382	FNMA 15 YEAR	08/01/23	5.00%	MTS
4383	FNMA 15 YEAR	10/01/20	5.00%	MTS
4384	FNMA-GUAR MTG PASS THRU-30YR	03/01/35	6.50%	MTS
4385	FEDERAL HOME LOAN BANK SYSTEM	03/12/10	4.88%	MTS
4386	GOLD PC 30 YEAR - FHLMC	12/01/22	5.50%	MTS
4387	FEDERAL FARM CREDIT BANK MTN	11/26/12	6.28%	MTS
4388	GOLD PC 30 YEAR - FHLMC	12/01/33	6.50%	MTS
4389	FNR 97-044 44 SJ SERIES 97-44 FEDERAL NATIONAL MTG ASSN	11/25/21	6.50%	MTS
4390	FNMA SF 30 YEAR	08/01/32	6.50%	MTS
4391	FNMA SF 30 YEAR	12/01/37	6.00%	MTS
4392	TINT 11-15-28	11/15/28	0.00%	MTS
4393	FNMA 15 YEAR	04/01/23	4.50%	MTS
4394	GNMA SF 30 YEAR	04/15/32	7.00%	MTS
4395	U S TREASURY NOTE	08/15/17	4.75%	MTS
4396	FNMA 15 YEAR	04/01/22	5.50%	MTS
4397	FNMA 15 YEAR	12/01/22	5.50%	MTS
4398	ARIZONA ST TRANSN BRD GRANT ANTIC NTS-SER B R/MD 5.00 07/01/2016	07/01/16	5.00%	TMS
4399	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
4400	DISTRICT COLUMBIA G/O SER A R/MD 5.00 06/01/2014	06/01/14	5.00%	TMS
4401	PFLUGERVILLE TEX INDPT SCH DIST G/O R/MD 5.00 08/15/2012	08/15/12	5.00%	TMS
4402	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
4403	UNITED MEXICAN STATES 6.625% 20150303	03/03/15	6.63%	ITS
4404	FRANCE GOVERNMENT BOND OAT 8.500% 20081025	10/25/08	8.50%	ITS
4405	FEDERAL FARM CREDIT BANK	09/22/10	4.18%	MTS
4406	FEDERAL HOME LOAN BANK	06/02/09	6.21%	MTS
4407	FEDERAL HOME LOAN BANK SYSTEM	09/10/10	5.13%	MTS
4408	FNMA 15 YEAR	10/01/23	5.50%	MTS
4409	W/PRIN STRIP 08-15-14	08/15/14	0.00%	MTS
4410	FEDERAL NATIONAL MORTGAGE ASSO	10/05/21	5.70%	MTS
4411	NEW YORK N Y CITY HSG DEV CORPCAP FD PG-NYC HSG AUTH PG-A R/MD 5.00 07/01/2020	07/01/20	5.00%	TMS
4412	FNMA SF 30 YEAR	07/01/27	6.00%	MTS
4413	LEHMAN MUN TR RCPTS VARIOUS FLT-TR SER 2008-P29W REL TO ALASKA INDL DEV & EXPT AUTH RER/MD 2.15 04/01/2034	04/01/34	2.15%	TMS
4414	FHR 3416 BD FREDDIE MAC	03/15/18	4.50%	MTS
4415	GOLD PC 20 YEAR - FHLMC	02/01/25	6.50%	MTS
4416	FEDERAL NATIONAL MORTGAGE ASSO	10/15/08	4.50%	MTS
4417	FEDERAL HOME LOAN BANK SYSTEM	08/15/12	4.40%	MTS
4418	FNMA 15 YEAR	11/01/19	5.00%	MTS
4419	GNMA-15YR MATURITY	01/15/18	5.00%	MTS
4420	FNMA 15 YEAR	04/01/23	4.00%	MTS
4421	GNMA SF 30 YEAR	08/15/36	6.00%	MTS
4422	FANNIE MAE	06/01/10	4.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4367	57,258	1.02	1.02	58,686	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4368	57,780	1.02	1.02	58,641	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4369	64,491	0.91	0.91	58,503	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4370	58,084	1.01	1.01	58,495	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4371	330,992	0.17	0.18	58,438	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4372	48,000	1.19	1.21	58,310	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4373	56,110	1.03	1.04	58,214	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4374	55,511	1.04	1.05	58,026	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4375	55,946	1.03	1.04	57,993	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4376	55,754	1.03	1.04	57,844	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4377	56,110	1.02	1.02	57,510	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4378	74,000	0.78	0.78	57,481	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4379	10,319,828	0.01	0.01	57,451	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4380	54,935	1.04	1.05	57,424	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4381	56,223	1.02	1.02	57,332	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4382	1,137,999	1.01	1.01	57,078	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4383	56,656	1.01	1.01	57,057	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4384	54,443	1.04	1.04	56,756	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4385	55,000	1.03	1.03	56,732	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4386	56,106	1.01	1.01	56,614	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4387	50,000	1.10	1.12	56,129	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4388	54,043	1.03	1.04	56,001	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4389	378,024	0.14	0.15	55,788	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4390	53,359	1.04	1.05	55,777	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4391	54,322	1.02	1.02	55,677	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4392	136,909	0.40	0.40	54,797	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4393	55,336	0.99	0.99	54,752	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4394	50,816	1.07	1.07	54,273	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4395	116,000	1.08	1.09	54,249	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4396	1,521,646	1.02	1.02	54,112	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4397	52,825	1.02	1.02	53,854	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4398	50,000	107.63	107.64	53,820	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4399	52,480	1.02	1.02	53,789	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4400	50,000	107.00	107.00	53,500	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4401	50,000	106.95	106.95	53,472	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4402	52,813	1.01	1.01	53,367	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4403	50,000	1.06	1.06	53,125	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4404	35,000	1.00	1.08	52,600	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4405	50,000	1.02	1.04	52,178	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4406	50,000	1.02	1.04	52,120	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4407	50,000	1.04	1.04	52,095	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4408	50,942	1.02	1.02	51,701	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4409	62,000	0.83	0.83	51,578	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4410	50,000	1.01	1.03	51,565	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4411	50,000	102.89	102.89	51,445	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4412	50,054	1.02	1.02	51,303	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4413	117,295,000	100.00	100.00	51,254	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4414	53,212	0.96	0.96	51,075	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4415	49,167	1.04	1.04	51,043	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4416	50,000	1.00	1.02	51,038	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4417	50,000	1.01	1.02	50,908	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4418	50,234	1.01	1.01	50,901	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4419	50,018	1.01	1.02	50,848	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4420	52,583	0.96	0.96	50,756	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4421	49,416	1.02	1.03	50,739	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4422	50,000	1.00	1.01	50,650	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4423	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4424	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4425	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4426	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4427	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4428	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4429	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4430	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4431	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4432	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4433	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4434	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4435	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4436	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4437	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4438	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4439	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4440	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4441	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4442	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4443	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4444	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4445	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4446	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4447	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4448	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4449	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4450	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4451	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4452	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4453	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4454	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4455	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4456	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4457	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4458	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4459	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4460	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4461	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4462	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4463	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4464	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4465	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4466	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4467	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4468	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4469	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4470	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4471	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4472	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4473	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4474	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4475	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4476	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4477	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4478	G1L5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4423	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359HCK8		31359HCK8
4424	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X5F60	US3128X5F605	3128X5F60
4425	LINEAR TRADING AMERICAS	PASSTHRU JV	31371H7M4		N00253000
4426	LINEAR TRADING AMERICAS	PASSTHRU JV	31384V4S8		N00535533
4427	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X7PM0	US3128X7PM03	3128X7PM0
4428	LINEAR TRADING AMERICAS	AGENCIES	3128X1MZ7	US3128X1MZ72	3128X1MZ7
4429	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282XB26		31282XB26
4430	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	160900HY5	US160900HY55	160900HY5
4431	LINEAR TRADING AMERICAS	COUPON TRADING	9128334T4		9128334T4
4432	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	57585JT84	US57585JT847	57585JT84
4433	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	57585KKY3	US57585KKY37	57585KKY3
4434	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	163316AA0	US163316AA03	163316AA0
4435	MUNICIPALS AMERICA	SHORT TERM	67756BFF2	US67756BFF22	34669830
4436	MUNICIPALS AMERICA	SHORT TERM	649660NY9	US649660NY91	37509890
4437	HIGH GRADE LATAM US	HG LATIN MARKETS		FR0000571424	072509CB6
4438	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	92812UXQ6	US92812UXQ65	3BCYLP60
4439	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HA52		F00C90028
4440	MUNICIPALS AMERICA	MUNIS DERIVATIVES	3136F6KZ1		3136F6KZ1
4441	MUNICIPALS AMERICA	SECONDARY	6055802Y4	US6055802Y48	3BDGCY80
4442	LINEAR TRADING AMERICAS	PASSTHRU JV	31390G6P7		N00646278
4443	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412FMX8		N00923874
4444	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394DU32		31394DU32
4445	LINEAR TRADING AMERICAS	PASSTHRU JV	31406YE55		N00823756
4446	LINEAR TRADING AMERICAS	PASSTHRU JV	31388MXT0		N00609190
4447	SP AMERICAS-TRADING	HOUSE-RISK	31364HBG1		31364HBG1
4448	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MF85		N00255891
4449	LINEAR TRADING AMERICAS	PASSTHRU JV	31390Y6A1		N00660665
4450	LINEAR TRADING AMERICAS	AGENCIES	86331TCK9	US86331TCK97	86331TCK9
4451	LINEAR TRADING AMERICAS	PASSTHRU JV	31386V4T4		N00575134
4452	SP AMERICAS-TRADING	PRIME-AMERICAS	31393UAN3	US31393UAN37	31393UAN3
4453	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HHS5		F00C90241
4454	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31292G4U7		F00C00835
4455	LINEAR TRADING AMERICAS	COUPON TRADING	912828BK5	US912828BK50	912828BK5
4456	LINEAR TRADING AMERICAS	PASSTHRU JV	31403A6Z3		N00743488
4457	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HVL8		31364HVL8
4458	LINEAR TRADING AMERICAS	COUPON TRADING	912833JT8	US912833JT80	912833JT8
4459	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414UBS6		N00976249
4460	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411KMF7		N00910358
4461	LINEAR TRADING AMERICAS	PASSTHRU JV	36202C4Q3	US36202C4Q37	I00002631
4462	LINEAR TRADING AMERICAS	PASSTHRU JV	31413YPX3		N00959538
4463	MUNICIPALS AMERICA	SECONDARY	649716P76	US649716P763	37213430
4464	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PKQC1		F00J07651
4465	LINEAR TRADING AMERICAS	COUPON TRADING	912833XP0	US912833XP03	912833XP0
4466	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JZY5		N00909859
4467	LINEAR TRADING AMERICAS	PASSTHRU JV	36294QU82		G00656807
4468	LINEAR TRADING AMERICAS	PASSTHRU JV	36295W6M4		G00683176
4469	LINEAR TRADING AMERICAS	PASSTHRU JV	31373UGL5		N00303603
4470	LINEAR TRADING AMERICAS	AGENCIES	31771JKU3	US31771JKU33	31771JKU3
4471	MUNICIPALS AMERICA	SHORT TERM	196479KN8		33984210
4472	LINEAR TRADING AMERICAS	COUPON TRADING	9128277L0	US9128277L09	9128277L0
4473	SP AMERICAS-TRADING	HOUSE-RISK	912828BA7	US912828BA78	912828BA7
4474	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VR64		N00990709
4475	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371MDV6		N00255816
4476	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359H5U4		31359H5U4
4477	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBYU5		F00G13223
4478	LINEAR TRADING AMERICAS	COUPON TRADING	894643MG7	US894643MG72	894643MG7

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4423	FNR 94-043 43-R CMO RESID 43 FEDERAL NATIONAL MTGE ASSN	02/25/24	5.71%	MTS
4424	FREDDIE MAC	02/23/17	5.65%	MTS
4425	FNMA SF 30 YEAR	10/01/29	8.00%	MTS
4426	FNMA SF 30 YEAR	10/01/30	8.00%	MTS
4427	FREDDIE MAC	04/30/18	5.00%	MTS
4428	FREDDIE MAC	06/30/09	3.00%	MTS
4429	FHGMAC TRUST 000147 PO CLASS 1PRINCIPAL ONLY	02/15/23	0.00%	MTS
4430	UNIVERSITY MED CHARLESTON B SAVRS	05/15/27	6.18%	MTS
4431	TINT 02-15-32	02/15/32	0.00%	MTS
4432	MASSACHUETTS HEALTH &EDUCATIONFACILITIES AUTH-SAVRS	10/01/10	3.24%	MTS
4433	MASS HEALTH & EDUCATION & REV	10/01/10	3.24%	MTS
4434	CITY OF CHELSEA SERIES A	06/06/23	2.89%	MTS
4435	OHIO ST HIGHER EDL FAC REV XAVIER UNIV PJ	05/01/15	1.75%	TMS
4436	NEW YORK CITY SUBSER A-7 DAILYFLTR	08/01/20	2.50%	TMS
4437	FRANCE GOVERNMENT BOND OAT 3.000% 20090725 SERIES# OATi	07/25/09	3.00%	ITS
4438	VIRGINIA HOUSING DEVELOPMENT COMMW MTG SER A-AMT SUBSER-A-5	01/01/15	4.40%	TMS
4439	GOLD PC 30 YEAR - FHLMC	09/01/13	6.50%	MTS
4440	FANNIE MAE	11/24/08	3.30%	MTS
4441	STATE OF MISSISSIPPI G/O BNDS SERIES 2008A INSERT LIBRARY MS GO R/MD 4.375 10/01/2026	10/01/26	4.38%	TMS
4442	FNMA SF 30 YEAR	07/01/32	6.50%	MTS
4443	FNMA SF 30 YEAR	04/01/37	6.00%	MTS
4444	FNR 2005-45 YT FANNIE MAE	06/01/35	0.00%	MTS
4445	FNMA SF 30 YEAR	11/01/29	8.00%	MTS
4446	FNMA 10 YEAR	09/01/11	6.00%	MTS
4447	FN S 10-1 10-1 CMO SERIES 10 FEDERAL NATIONAL MTGE ASSN	03/01/17	0.00%	MTS
4448	FNMA 15 YEAR	10/01/20	5.00%	MTS
4449	FNMA SF 30 YEAR	09/01/32	6.50%	MTS
4450	STRIP RCPTS ISRAEL STATE US GOVT GTD NOTE R/MD0000 02/15/2009	02/15/09	0.00%	MTS
4451	FNMA SF 30 YEAR	04/01/31	6.50%	MTS
4452	FNW 2003-W17 PT-1 FANNIE MAE	08/25/32	9.18%	MTS
4453	GOLD PC 20 YEAR - FHLMC	12/01/18	6.50%	MTS
4454	GOLD PC 30YR - FHLMC WAM	07/01/29	6.50%	MTS
4455	U S TREASURY NOTE	09/15/08	3.13%	MTS
4456	FNMA 20 YEAR	10/01/23	6.00%	MTS
4457	FNS 217 217 2 COLL STRIP INT FANNIEMAE STRIP	04/01/23	8.00%	MTS
4458	TINT 8-15-15	08/15/15	0.00%	MTS
4459	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
4460	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
4461	GNMA II-JUMBOS	08/20/28	7.00%	MTS
4462	FNMA SF 30 YEAR	12/01/37	8.00%	MTS
4463	NEW YORK N Y CITY TRANSITIONALFIN AUTH FUTURE TAX SECD-SER BR/MD 5.25 05/01/2014	05/01/14	5.25%	TMS
4464	GOLD PC 15 YEAR - FHLMC	04/01/23	5.50%	MTS
4465	TINT 08/15/29	08/15/29	0.00%	MTS
4466	FNMA SF 30 YEAR	02/01/37	6.00%	MTS
4467	GNMA SF 30 YEAR	02/15/37	6.50%	MTS
4468	GNMA SF 30 YEAR	05/15/38	5.00%	MTS
4469	FNMA 20 YEAR	02/01/14	6.50%	MTS
4470	FINANCING CORP FEDL STRIPS SER A INT PAY 9.40% 2018 R/MD0000 02/08/2012	02/08/12	0.00%	MTS
4471	COLORADO HSG & FIN AUTH P/C 05/01/08 @ 100 R/MD 3.00 04/01/2036	04/01/36	3.00%	TMS
4472	U S TREASURY NOTE	02/15/12	4.88%	MTS
4473	U S TREASURY NOTE	05/15/13	3.63%	MTS
4474	FNMA SF 30 YEAR	09/01/38	5.50%	MTS
4475	FNMA-GUAR MTG PASS THRU-30YR	07/01/35	6.50%	MTS
4476	FNR 94-093 93-R CMO RESID 93 FEDERAL NATIONAL MTGE ASSN	02/25/24	7.09%	MTS
4477	GOLD PC 15 YEAR - FHLMC	05/01/23	4.00%	MTS
4478	TIGER	08/15/13	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4423	50,000	1.01	1.01	50,563	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4424	50,000	1.01	1.01	50,541	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4425	47,806	1.05	1.06	50,494	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4426	47,747	1.05	1.06	50,432	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4427	50,000	0.99	1.01	50,413	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4428	50,000	1.00	1.01	50,375	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4429	67,397	0.74	0.74	50,182	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4430	50,000	1.00	1.00	50,160	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4431	143,500	0.35	0.35	50,152	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4432	50,000	1.00	1.00	50,150	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4433	50,000	1.00	1.00	50,142	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4434	50,000	1.00	1.00	50,044	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4435	50,000	100.00	100.00	50,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4436	50,000	100.00	100.00	50,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4437	30,000	1.00	1.01	49,816	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4438	0	100.16	100.16	49,422	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4439	47,175	1.04	1.04	48,975	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4440	48,000	1.00	1.01	48,687	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4441	50,000	97.37	97.37	48,684	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4442	46,455	1.04	1.05	48,560	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4443	46,478	1.02	1.02	47,637	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4444	2,487,749	0.02	0.02	47,491	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4445	44,832	1.05	1.06	47,353	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4446	45,990	1.03	1.03	47,322	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4447	52,151	0.91	0.91	47,248	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4448	46,913	1.01	1.01	47,245	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4449	44,928	1.04	1.05	46,963	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4450	47,000	0.99	0.99	46,664	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4451	44,578	1.04	1.05	46,598	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4452	44,891	1.03	1.04	46,563	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4453	44,836	1.04	1.04	46,547	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4454	44,249	1.04	1.05	46,295	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4455	3,292,000	0.00	0.02	46,287	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4456	45,001	1.03	1.03	46,252	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4457	143,902	0.32	0.32	46,167	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4458	1,481,678	0.79	0.79	46,143	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4459	45,008	1.02	1.02	46,131	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4460	44,955	1.02	1.02	46,077	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4461	43,813	1.04	1.05	45,883	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4462	43,395	1.05	1.06	45,835	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4463	0	107.69	107.71	45,825	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4464	44,823	1.02	1.02	45,642	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4465	118,031	0.39	0.39	45,631	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4466	44,474	1.02	1.02	45,584	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4467	43,958	1.03	1.04	45,566	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4468	45,517	1.00	1.00	45,446	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4469	43,446	1.04	1.04	45,117	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4470	50,000	0.90	0.90	45,069	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4471	45,000	100.00	100.01	45,006	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4472	50,000	1.07	1.08	44,977	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4473	180,000	1.03	1.04	44,768	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4474	44,050	1.01	1.01	44,512	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4475	42,588	1.04	1.04	44,398	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4476	40,000	1.10	1.10	44,168	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4477	45,336	0.96	0.96	43,761	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4478	70,000	0.63	0.63	43,750	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4479	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4480	93160363	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4481	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4482	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4483	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4484	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4485	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4486	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4487	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4488	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4489	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4490	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4491	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4492	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4493	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4494	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4495	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4496	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4497	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4498	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4499	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
4500	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4501	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4502	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4503	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4504	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4505	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4506	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4507	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4508	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4509	93115693	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4510	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4511	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4512	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4513	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4514	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4515	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4516	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4517	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4518	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
4519	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4520	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
4521	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4522	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4523	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4524	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4525	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4526	GMJH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4527	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4528	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4529	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4530	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4531	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4532	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4533	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4534	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4479	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31406S3P6		N00819006
4480	MUNICIPALS AMERICA	PROPRIETARY	1309116P0	US1309116P04	3BBMLP60
4481	LINEAR TRADING AMERICAS	PASSTHRU JV	31335H6E8		F00C90869
4482	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313384M55	US313384M556	313384M55
4483	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBF93		F00G12692
4484	LINEAR TRADING AMERICAS	PASSTHRU JV	31371L2G3	US31371L2G30	N00255575
4485	LINEAR TRADING AMERICAS	PASSTHRU JV	36296GTK7		G00690954
4486	SP AMERICAS-TRADING	HOUSE-RISK	31359QX25		31359QX25
4487	LINEAR TRADING AMERICAS	AGENCIES	3128X3WY5	US3128X3WY53	3128X3WY5
4488	LINEAR TRADING AMERICAS	PASSTHRU JV	31287T3J2		F00C68001
4489	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JZ35		F00E00762
4490	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GH97		N00888656
4491	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396LMH0		31396LMH0
4492	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YCW7		31282YCW7
4493	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YCP2		31282YCP2
4494	LINEAR TRADING AMERICAS	PASSTHRU JV	31287RT82		F00C65975
4495	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31386QDZ1		N00569920
4496	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411HR44		N00908707
4497	SP AMERICAS-TRADING	HOUSE-RISK	38373TKN4		38373TKN4
4498	LINEAR TRADING AMERICAS	PASSTHRU JV	31407BR43		N00825907
4499	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810ED6	US912810ED64	912810ED6
4500	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFAB5		3136FFAB5
4501	LINEAR TRADING AMERICAS	PASSTHRU JV	3128KGVR6		F00A54224
4502	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403XPY5		N00761039
4503	LINEAR TRADING AMERICAS	PASSTHRU JV	31402DHX1		N00725746
4504	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HK48	US31364HK486	31364HK48
4505	LINEAR TRADING AMERICAS	PASSTHRU JV	31400CCM4		N00683276
4506	LINEAR TRADING AMERICAS	PASSTHRU JV	31384VME9		N00535057
4507	LINEAR TRADING AMERICAS	PASSTHRU JV	31373TV72		N00303138
4508	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	92812UXP8	US92812UXP82	3BCYLP50
4509	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	575857BD8	US575857BD82	29850650
4510	MUNICIPALS AMERICA	SECONDARY	649674GH5	US649674GH53	3BDRXC20
4511	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411HRY8		N00908703
4512	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LA90		31397LA90
4513	LINEAR TRADING AMERICAS	PASSTHRU JV	36211MUZ1		G00517300
4514	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3136F8F83	US3136F8F833	3136F8F83
4515	LINEAR TRADING AMERICAS	PASSTHRU JV	31385W2N8		N00555281
4516	LINEAR TRADING AMERICAS	PASSTHRU JV	31407VXU4		N00842291
4517	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBQ59		F00G12976
4518	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828DP2	US912828DP20	912828DP2
4519	LINEAR TRADING AMERICAS	PASSTHRU JV	31413YKJ9		N00959397
4520	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EV6	US912810EV62	912810EV6
4521	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414SWZ2		N00975064
4522	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403KZB2		N00751438
4523	LINEAR TRADING AMERICAS	PASSTHRU JV	36205MRY6		G00394803
4524	SP AMERICAS-TRADING	HOUSE-RISK	3133TDBG0		3133TDBG0
4525	LINEAR TRADING AMERICAS	PASSTHRU JV	31389DSW8		N00622533
4526	SP AMERICAS-TRADING	HOUSE-RISK	31359AQZ5		31359AQZ5
4527	LINEAR TRADING AMERICAS	PASSTHRU JV	36225A2E9		G00780773
4528	LINEAR TRADING AMERICAS	AGENCIES	3133X0KH1	US3133X0KH10	3133X0KH1
4529	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359HVY7		31359HVY7
4530	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31385YCX1		N00556386
4531	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NCS2		N00256681
4532	LINEAR TRADING AMERICAS	PASSTHRU JV	36296CJX9		G00687078
4533	SP AMERICAS-TRADING	PRIME-AMERICAS	31393DTY7	US31393DTY75	31393DTY7
4534	LINEAR TRADING AMERICAS	PASSTHRU JV	36295AWG6		G00664947

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4479	FNMA-GUAR MTG PASS THRU-30YR	04/01/35	6.50%	MTS
4480	CALIFORNIA STATEWIDE CMNTYS DEBDS R/MD 2.65 04/01/2036	04/01/36	2.65%	TMS
4481	GOLD PC 20 YEAR - FHLMC	09/01/24	6.50%	MTS
4482	FEDERAL HOME LOAN BANK D/N	10/29/08	0.00%	MTS
4483	GOLD PC 15 YEAR - FHLMC	06/01/22	5.50%	MTS
4484	FNMA SF 30 YEAR	01/01/25	5.50%	MTS
4485	GNMA SF 30 YEAR	06/15/38	5.50%	MTS
4486	FNR 97-074 74 SB SERIES 97-74 FEDERAL NATIONAL MTG ASSN	08/25/21	17.00%	MTS
4487	FREDDIE MAC	09/22/09	4.00%	MTS
4488	GOLD PC 30 YEAR - FHLMC	06/01/32	7.00%	MTS
4489	GOLD PC 15 YEAR - FHLMC	10/01/14	8.00%	MTS
4490	FNMA SF 30 YEAR	04/01/25	6.50%	MTS
4491	FNR 2006-104 NT FANNIE MAE	11/01/36	0.40%	MTS
4492	FHS 207-IO CMO 2 SERIES 207 FEDERAL HOME LN MGT CRP STRIP	04/01/30	7.00%	MTS
4493	FHS 200-IO CMO SERIES 200 FEDERAL HOME LN MGT CORP	01/01/29	6.50%	MTS
4494	GOLD PC 30 YEAR - FHLMC	04/01/32	7.00%	MTS
4495	FNMA ARMS	01/01/31	4.48%	MTS
4496	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
4497	GNR 01-57 SG CMO SER01-57 GOVERNMENT NATIONAL MTG ASSN	05/17/29	1.20%	MTS
4498	FNMA 15 YEAR	09/01/20	5.00%	MTS
4499	UNITED STATES TREASURY BONDS R/MD 8.125 08/15/2019	08/15/19	8.13%	MTS
4500	FNS-380 2 FANNIE MAE	06/25/37	6.50%	MTS
4501	GOLD PC 30 YEAR - FHLMC	11/01/36	6.00%	MTS
4502	FNMA 15 YEAR	01/01/19	4.50%	MTS
4503	FNMA 15 YEAR	11/01/18	7.00%	MTS
4504	FNMA TRUST 000267 IO CLASS 2 INTEREST ONLY	11/25/24	8.50%	MTS
4505	FNMA SF 30 YEAR	02/01/33	6.50%	MTS
4506	FNMA 15 YEAR	12/01/14	6.50%	MTS
4507	FNMA 15 YEAR	02/01/10	8.00%	MTS
4508	VIRGINIA HOUSING DEVELOPMENT COMMW MTG SER A-AMT SUBSER-A-5	07/01/14	4.20%	TMS
4509	MASSACHUSETTS ST INDL FIN AGY SOLID WASTE DISP REV RFDG-SR LIEN-MASS PAPER CO PJ R/MD 8.50 11/01/2012	11/01/12	8.50%	TMS
4510	NEW YORK N Y CITY HEALTH & HOS CORP HEALTH SYSTEM BONDS 2008 SERIES A R/MD 4.30 02/15/2018	02/15/18	4.30%	TMS
4511	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
4512	FNR08-53 DZ FANNIE MAE	07/25/38	4.50%	MTS
4513	GNMA SF 30 YEAR	09/15/29	7.50%	MTS
4514	FEDERAL NATIONAL MORTGAGE ASSO	01/30/23	5.00%	MTS
4515	FNMA SF 30 YEAR	03/01/33	6.00%	MTS
4516	FNMA SF 30 YEAR	09/01/35	7.50%	MTS
4517	GOLD PC 15 YEAR - FHLMC	03/01/21	5.50%	MTS
4518	U S TREASURY NOTE	03/15/10	4.00%	MTS
4519	FNMA SF 30 YEAR	12/01/37	8.00%	MTS
4520	UNITED STATES TREASURY BONDS R/MD 6.875 08/15/2025	08/15/25	6.88%	MTS
4521	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
4522	FNMA-GUAR MTG PASS THRU-30YR	02/01/34	6.50%	MTS
4523	GNMA-15YR MATURITY	01/15/11	7.00%	MTS
4524	FHR 2035 2035 N SERIES 2035 FEDERAL HOME LOAN MTG	03/15/28	0.00%	MTS
4525	FNMA 15 YEAR	04/01/16	7.00%	MTS
4526	FNR G93-22 22-P CMO SER 93-22 FEDERAL NATL MTGE ASSN	06/25/23	1185.05%	MTS
4527	GNMA SF 30 YEAR	04/15/28	7.00%	MTS
4528	FEDERAL HOME LOAN BANK SYSTEM	08/06/10	4.55%	MTS
4529	FNR 94-062 62-R CMO RESID 62 FEDERAL NATIONAL MTGE ASSN	04/25/24	7.00%	MTS
4530	FNMA ARMS	04/01/29	4.48%	MTS
4531	FNMA 10 YEAR	04/01/17	5.00%	MTS
4532	GNMA SF 30 YEAR	08/15/38	6.50%	MTS
4533	FNW 03-W10 1IO FANNIE MAE WHOLE LOAN	06/25/43	1.92%	MTS
4534	GNMA SF 30 YEAR	09/15/37	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4479	41,792	1.04	1.04	43,568	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4480	0	61.25	61.26	43,527	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4481	41,404	1.04	1.04	42,983	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4482	43,000	1.00	1.00	42,897	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4483	42,092	1.02	1.02	42,674	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4484	42,019	1.01	1.01	42,460	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4485	41,797	1.01	1.02	42,453	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4486	150,370	0.27	0.28	42,334	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4487	41,000	1.01	1.03	42,314	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4488	39,860	1.06	1.06	42,267	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4489	41,066	1.02	1.03	42,099	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4490	40,266	1.04	1.05	42,090	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4491	3,729,336	0.01	0.01	41,918	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4492	193,941	0.21	0.22	41,744	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4493	183,138	0.22	0.23	41,596	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4494	39,210	1.06	1.06	41,577	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4495	41,764	0.99	0.99	41,550	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4496	40,444	1.02	1.02	41,453	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4497	2,056,390	0.02	0.02	41,333	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4498	40,874	1.01	1.01	41,163	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4499	30,000	1.36	1.37	41,110	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4500	193,060	0.21	0.21	41,081	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4501	40,066	1.02	1.02	41,006	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4502	40,702	1.00	1.00	40,757	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4503	39,125	1.03	1.03	40,274	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4504	156,778	0.25	0.26	40,274	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4505	38,441	1.04	1.05	40,183	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4506	38,447	1.04	1.04	40,005	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4507	38,987	1.02	1.03	39,967	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4508	0	99.54	99.54	39,935	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4509	39,820,661	0.10	0.10	39,821	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4510	40,000	99.54	99.54	39,816	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4511	38,680	1.02	1.02	39,645	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4512	49,064	0.80	0.80	39,337	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4513	36,928	1.06	1.06	39,298	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4514	40,000	0.97	0.98	39,246	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4515	37,988	1.02	1.03	38,958	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4516	36,650	1.06	1.06	38,830	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4517	38,600	1.01	1.01	38,779	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4518	500,000	1.03	1.05	38,773	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4519	36,495	1.05	1.06	38,547	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4520	29,000	1.31	1.31	38,074	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4521	36,368	1.04	1.04	37,743	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4522	36,121	1.04	1.04	37,655	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4523	36,458	1.03	1.03	37,554	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4524	40,856	0.91	0.91	37,196	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4525	36,111	1.03	1.03	37,171	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4526	1,034	35.37	35.83	37,064	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4527	34,486	1.07	1.07	36,832	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4528	35,000	1.04	1.04	36,565	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4529	35,000	1.04	1.04	36,507	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4530	36,557	0.99	0.99	36,368	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4531	35,854	1.01	1.01	36,187	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4532	34,867	1.03	1.04	36,143	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4533	720,264	0.05	0.05	36,103	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4534	34,771	1.03	1.04	36,043	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4535	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4536	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4537	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4538	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4539	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4540	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4541	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4542	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4543	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4544	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4545	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4546	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4547	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4548	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4549	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4550	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4551	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4552	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4553	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4554	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4555	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4556	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4557	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4558	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4559	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4560	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4561	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4562	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4563	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4564	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4565	93118156	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4566	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4567	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4568	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4569	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4570	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4571	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4572	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4573	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4574	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4575	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4576	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4577	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4578	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4579	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4580	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4581	G116	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4582	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4583	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4584	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4585	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4586	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4587	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4588	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4589	GMOZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4590	G14A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4535	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KYX6		N00890026
4536	HIGH GRADE LATAM US	HG LATIN MARKETS		GB0033280339	1GB102030
4537	LINEAR TRADING AMERICAS	PASSTHRU JV	31384VXE7		N00535377
4538	LINEAR TRADING AMERICAS	PASSTHRU JV	31410FE27		N00887653
4539	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31406UCV8		N00820084
4540	LINEAR TRADING AMERICAS	PASSTHRU JV	31280PSL5		F00E68623
4541	MUNICIPALS AMERICA	SECONDARY	544525DF2	US544525DF29	37355450
4542	LINEAR TRADING AMERICAS	AGENCIES	3137EABN8	US3137EABN87	3137EABN8
4543	MUNICIPALS AMERICA	SHORT TERM	196479LB3		39420720
4544	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HQC4		31364HQC4
4545	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413VPP6		N00956830
4546	LINEAR TRADING AMERICAS	PASSTHRU JV	31389NHP3		N00630338
4547	LINEAR TRADING AMERICAS	PASSTHRU JV	31385JEL8	US31385JEL89	N00545639
4548	LINEAR TRADING AMERICAS	PASSTHRU JV	31403FXX7		N00747794
4549	LINEAR TRADING AMERICAS	AGENCIES	31771JMP2	US31771JMP20	31771JMP2
4550	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128L3S72		F00A70542
4551	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397BRR4		31397BRR4
4552	LINEAR TRADING AMERICAS	PASSTHRU JV	31407BSL4		N00825923
4553	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MHP5		N00255938
4554	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GGDM2		F00E80108
4555	LINEAR TRADING AMERICAS	COUPON TRADING	912828FP0	US912828FP02	912828FP0
4556	LINEAR TRADING AMERICAS	COUPON TRADING	912828DP2	US912828DP20	912828DP2
4557	LINEAR TRADING AMERICAS	PASSTHRU JV	31371HPF9		N00252522
4558	LINEAR TRADING AMERICAS	AGENCIES	31398ASC7		31398ASC7
4559	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NRG2		N00257087
4560	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VVA0		N00990809
4561	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MJAR1		F00G08015
4562	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413A3U5		N00940111
4563	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313397CF6	US313397CF66	313397CF6
4564	LINEAR TRADING AMERICAS	COUPON TRADING	912828JD3	US912828JD36	912828JD3
4565	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	603ESCAC8	US603ESCAC84	3BCJSX40
4566	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FCE9		N00964569
4567	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SCW0		N00987585
4568	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313396V26		313396V26
4569	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLRP9		F00J08594
4570	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413RV86		N00953439
4571	MUNICIPALS AMERICA	SECONDARY	13062RM47	US13062RM475	38350590
4572	LINEAR TRADING AMERICAS	PASSTHRU JV	31371KBN0		N00253945
4573	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CH97		I00002056
4574	MUNICIPALS AMERICA	SECONDARY	88880PAA2	US88880PAA21	37205260
4575	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	312909BH6		312909BH6
4576	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FA4W7		3136FA4W7
4577	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GCUK6		F00E77786
4578	LINEAR TRADING AMERICAS	PASSTHRU JV	31294J3D8		F00E00796
4579	LINEAR TRADING AMERICAS	PASSTHRU JV	31373TT83		N00303075
4580	SP AMERICAS-TRADING	HOUSE-RISK	3133T56D0		3133T56D0
4581	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	313588H24	US313588H248	313588H24
4582	LINEAR TRADING AMERICAS	PASSTHRU JV	312927UR5		F00A81492
4583	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EJ5	US912828EJ50	912828EJ5
4584	LINEAR TRADING AMERICAS	PASSTHRU JV	36202D6P1		I00003578
4585	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KSV1		G00782332
4586	LINEAR TRADING AMERICAS	PASSTHRU JV	36225BM96	US36225BM962	G00781284
4587	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3135A05Y1		3135A05Y1
4588	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31404HZW2		N00769457
4589	LINEAR TRADING AMERICAS	PASSTHRU JV	36295XX59		G00683900
4590	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359KEE3		31359KEE3

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4535	FNMA SF 30 YEAR	07/01/35	6.50%	MTS
4536	UNITED KINGDOM GILT 4.750% 20150907	09/07/15	4.75%	ITS
4537	FNMA 15 YEAR	06/01/15	8.00%	MTS
4538	FNMA SF 30 YEAR	07/01/36	5.50%	MTS
4539	FNMA-GUAR MTG PASS THRU-30YR	04/01/35	6.50%	MTS
4540	GOLD PC 15 YEAR - FHLMC	11/01/12	6.50%	MTS
4541	LOS ANGELES CALIF DEPT WTR & PWR WTRWKS SER A-RFDG-MBIA-IBCR/MD 5.125 07/01/2041	07/01/41	5.13%	TMS
4542	FREDDIE MAC	06/29/11	3.88%	MTS
4543	COLORADO HSG & FIN AUTH P/C 10/01/08 @ 100 R/MD 3.00 04/01/2040	04/01/40	3.00%	TMS
4544	FNMA TRUST 000153 CLASS 2 INTEREST ONLY	07/25/22	7.50%	MTS
4545	FNMA SF 30 YEAR	11/01/37	6.00%	MTS
4546	FNMA SF 30 YEAR	04/01/32	6.50%	MTS
4547	FNMA SF 30 YEAR	04/01/32	6.50%	MTS
4548	FNMA 15 YEAR	07/01/13	3.50%	MTS
4549	FINANCING CORP FEDL CPN FICO STRIPS SER C INT PMT ON 9.80% 2017 R/MD0000 05/30/2017	05/30/17	0.00%	MTS
4550	GOLD PC 30YR-FHLMC (LOW LOANS)	12/01/37	6.50%	MTS
4551	FHR 3229 IB FREDDIE MAC	11/01/36	0.40%	MTS
4552	FNMA 15 YEAR	09/01/20	5.00%	MTS
4553	FNMA 10 YEAR	11/01/15	4.50%	MTS
4554	GOLD PC 15 YEAR - FHLMC	02/01/15	7.00%	MTS
4555	U S TREASURY NOTE	08/15/09	4.88%	MTS
4556	U S TREASURY NOTE	03/15/10	4.00%	MTS
4557	FNMA SF 30 YEAR	04/01/29	6.50%	MTS
4558	FEDERAL NATIONAL MORTGAGE ASSO	07/12/10	3.00%	MTS
4559	FNMA SF 30 YEAR	01/01/38	8.00%	MTS
4560	FNMA 15 YEAR	10/01/23	6.00%	MTS
4561	GOLD PC 30 YEAR - FHLMC	10/01/34	5.50%	MTS
4562	FNMA SF 30 YEAR	08/01/37	6.00%	MTS
4563	FEDERAL HOME LOAN MTG CORP D/N	02/23/09	0.00%	MTS
4564	U S TREASURY NOTE	06/30/13	3.38%	MTS
4565	MINNEAPOLIS & ST PAUL MINN METARPTS COMMN SPL FACS RFDG ESCROW R/MD 7.375 04/01/2025	04/01/25	7.38%	TMS
4566	FNMA SF 30 YEAR	07/01/38	6.50%	MTS
4567	FNMA SF 30 YEAR NEWPFN30	08/01/38	6.50%	MTS
4568	FEDERAL HOME LOAN MTGE D/N	12/29/08	0.00%	MTS
4569	GOLD PC 15 YEAR - FHLMC	09/01/23	6.50%	MTS
4570	FNMA SF 30 YEAR	11/01/37	6.00%	MTS
4571	CALIFORNIA ST GO BDS 2005 2 GO R/MD 5.00 03/01/2020	03/01/20	5.00%	TMS
4572	FNMA SF 30 YEAR	08/01/21	6.50%	MTS
4573	GNMA II-JUMBOS	08/20/25	7.50%	MTS
4574	TOBACCO SETTLEMENT FING CORP LA REV ASSET-BKD-SER A R/MD 6.36 05/15/2025	05/15/25	6.36%	TMS
4575	FHR 205 205-B SERIES 205 FEDERAL HOME LOAN MTG	05/15/23	0.00%	MTS
4576	FNS 342 2 FANNIEMAE STRIP	09/01/33	6.00%	MTS
4577	GOLD PC 15 YEAR - FHLMC	07/01/14	6.50%	MTS
4578	GOLD PC 15 YEAR - FHLMC	10/01/14	8.50%	MTS
4579	FNMA SF 30 YEAR	11/01/24	6.50%	MTS
4580	FHLMG 1749 1749-IO SERIES 1749FEDERAL HOME LOAN MTGE GOLD	09/15/24	8.50%	MTS
4581	FEDERAL NATL MTGE ASSN D/N	09/24/08	0.00%	MTS
4582	GOLD PC 30 YEAR - FHLMC	08/01/38	5.50%	MTS
4583	U S TREASURY NOTE	10/15/10	4.25%	MTS
4584	GNMA II 15YR-JUMBO	07/20/19	6.00%	MTS
4585	GNMA SF 30 YEAR	05/15/38	5.50%	MTS
4586	GNMA-15YR MATURITY	02/15/11	6.00%	MTS
4587	FEDERAL NATIONAL MORTGAGE ASSO	10/07/11	4.50%	MTS
4588	FNMA-GUAR MTG PASS THRU-30YR	07/01/34	6.50%	MTS
4589	GNMA SF 30 YEAR	03/15/38	6.50%	MTS
4590	FNR 96-022 22-E CMO SERIES 22 FEDERAL NATIONAL MTGE ASSN	06/25/26	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4535	34,510	1.03	1.04	35,804	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4536	20,000	1.01	1.01	35,492	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4537	34,547	1.02	1.03	35,415	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4538	35,001	1.01	1.01	35,382	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4539	33,862	1.04	1.04	35,301	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4540	34,050	1.03	1.03	35,216	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4541	35,000	100.49	100.51	35,177	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4542	34,000	1.02	1.03	35,016	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4543	35,000	100.00	100.01	35,005	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4544	158,762	0.22	0.22	34,831	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4545	33,944	1.02	1.02	34,791	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4546	33,259	1.04	1.05	34,766	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4547	33,113	1.04	1.05	34,613	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4548	39,321	0.88	0.88	34,598	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4549	50,000	0.69	0.69	34,588	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4550	33,066	1.04	1.04	34,512	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4551	2,915,613	0.01	0.01	34,328	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4552	34,009	1.01	1.01	34,250	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4553	34,396	0.99	0.99	34,209	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4554	33,304	1.02	1.02	33,991	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4555	33,000	1.02	1.03	33,943	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4556	435,000	1.03	1.05	33,732	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4557	31,979	1.04	1.05	33,428	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4558	33,000	1.00	1.01	33,301	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4559	31,503	1.05	1.06	33,274	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4560	32,093	1.03	1.03	33,068	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4561	32,701	1.01	1.01	32,973	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4562	31,902	1.02	1.02	32,698	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4563	33,000	0.99	0.99	32,673	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4564	62,000	1.02	1.03	32,604	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4565	6,500,000	0.50	0.50	32,500	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4566	31,401	1.03	1.04	32,360	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4567	31,046	1.04	1.04	32,220	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4568	32,000	0.99	0.99	31,807	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4569	30,603	1.03	1.03	31,651	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4570	30,849	1.02	1.02	31,619	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4571	30,000	105.34	105.34	31,601	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4572	30,141	1.04	1.05	31,507	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4573	29,653	1.06	1.06	31,463	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4574	31,754	99.00	99.02	31,444	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4575	35,210	0.89	0.89	31,410	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4576	135,749	0.23	0.23	31,393	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4577	30,306	1.03	1.03	31,344	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4578	30,281	1.03	1.03	31,157	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4579	29,693	1.04	1.05	31,038	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4580	189,734	0.16	0.16	30,985	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4581	31,000	1.00	1.00	30,983	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4582	30,665	1.01	1.01	30,943	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4583	44,000	1.04	1.06	30,798	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4584	29,702	1.03	1.03	30,731	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4585	30,190	1.01	1.02	30,663	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4586	29,428	1.04	1.04	30,594	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4587	30,000	1.00	1.02	30,574	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4588	29,284	1.04	1.04	30,528	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4589	432,039	1.03	1.04	30,520	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4590	46,947	0.65	0.65	30,516	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4591	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4592	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4593	GA3W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4594	93116520	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4595	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4596	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4597	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4598	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4599	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4600	G116	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4601	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4602	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4603	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4604	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4605	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4606	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4607	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4608	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4609	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4610	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4611	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4612	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4613	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4614	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4615	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4616	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4617	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4618	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4619	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4620	G1L5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4621	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4622	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4623	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4624	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4625	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4626	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4627	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4628	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4629	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4630	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4631	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4632	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4633	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4634	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4635	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4636	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4637	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4638	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4639	93118226	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4640	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4641	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4642	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4643	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4644	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4645	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4646	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4591	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FHH7		N00964732
4592	MUNICIPALS AMERICA	SECONDARY	462241AP5	US462241AP51	33347280
4593	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	64966CXF3	US64966CXF30	64966CXF3
4594	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	647717AA5		30137990
4595	LINEAR TRADING AMERICAS	PASSTHRU JV	36203QH53		G00355852
4596	MUNICIPALS AMERICA	SECONDARY	343136G43	US343136G432	3BCTLD20
4597	LINEAR TRADING AMERICAS	PASSTHRU JV	31400PWA9		N00693741
4598	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31404F7C1		N00767791
4599	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GGB3	US31410GGB32	N00888594
4600	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	313397AE1	US313397AE10	313397AE1
4601	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31292GKB1	US31292GKB13	F00C00290
4602	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M1MP1		F00G12266
4603	LINEAR TRADING AMERICAS	PASSTHRU JV	3128P7EH2		F00C91036
4604	LINEAR TRADING AMERICAS	PASSTHRU JV	31376CSQ8		N00351627
4605	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	31359U4P7		31359U4P7
4606	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411GBH4		N00907340
4607	LINEAR TRADING AMERICAS	PASSTHRU JV	36290UGN0		G00617705
4608	LINEAR TRADING AMERICAS	PASSTHRU JV	36296LWC0		G00694643
4609	SP AMERICAS-TRADING	HOUSE-RISK	3133TCQV3		3133TCQV3
4610	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JLJ3		N00909429
4611	LINEAR TRADING AMERICAS	PASSTHRU JV	31371HJ74		N00252386
4612	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T45P7		3133T45P7
4613	LINEAR TRADING AMERICAS	PASSTHRU JV	31336KA47		F00F80027
4614	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	86331TCL7	US86331TCL70	86331TCL7
4615	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313384H85	US313384H853	313384H85
4616	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413T4J8		N00955425
4617	LINEAR TRADING AMERICAS	AGENCIES	3128X2TM7	US3128X2TM79	3128X2TM7
4618	LINEAR TRADING AMERICAS	PASSTHRU JV	31400B5Z5		N00683164
4619	LINEAR TRADING AMERICAS	PASSTHRU JV	36201SK65	US36201SK656	G00591717
4620	LINEAR TRADING AMERICAS	COUPON TRADING	313490BV5	US313490BV55	313490BV5
4621	LINEAR TRADING AMERICAS	PASSTHRU JV	31390G3D7		N00646196
4622	HIGH GRADE LATAM US	HG LATIN MARKETS	T6247ALY0	IT0001338612	165214420
4623	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TTY9		N00934467
4624	LINEAR TRADING AMERICAS	COUPON TRADING	912820GC5		912820GC5
4625	LINEAR TRADING AMERICAS	AGENCIES	880591CW0		880591CW0
4626	LINEAR TRADING AMERICAS	PASSTHRU JV	36200VXZ1	US36200VXZ11	G00574096
4627	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LZP7	US31371LZP74	N00255550
4628	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313588H81	US313588H818	313588H81
4629	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NW50		N00257268
4630	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GGEF6		F00E80134
4631	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364J6A6		31364J6A6
4632	SP AMERICAS-TRADING	PRIME-AMERICAS	31393YZ99		31393YZ99
4633	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412AWF7		N00919646
4634	LINEAR TRADING AMERICAS	PASSTHRU JV	31402DAK6		N00725510
4635	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413CLZ0		N00941444
4636	LINEAR TRADING AMERICAS	PASSTHRU JV	31407PUV8		N00836796
4637	LINEAR TRADING AMERICAS	PASSTHRU JV	31385XLJ4		N00555729
4638	SP AMERICAS-TRADING	PRIME-AMERICAS	31393AS40		31393AS40
4639	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	14052TBP8	US14052TBP84	37114270
4640	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359LAP0		31359LAP0
4641	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RSM2		N00735924
4642	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YA66		31282YA66
4643	LINEAR TRADING AMERICAS	PASSTHRU JV	36200NZC8		G00605639
4644	LINEAR TRADING AMERICAS	PASSTHRU JV	31283HF59		F00G01088
4645	LINEAR TRADING AMERICAS	PASSTHRU JV	31385J7K8		N00546398
4646	LINEAR TRADING AMERICAS	PASSTHRU JV	312928CH5		F00A81872

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4591	FNMA 15 YEAR	08/01/23	5.00%	MTS
4592	IOSCO KO MICH EDC LTD OBLIG REV LAKVIEW MANOR HLTH CARE CTR R/MD 13.25 06/01/2010	06/01/10	13.25%	TMS
4593	CITY OF NEW YORK 35 DAY SAVER	07/29/10	2.89%	MTS
4594	NEW ORLEANS LA SALES TAX REV P/C 10/01/08 @ 100 R/MD 8.125 04/01/2050	04/01/50	8.13%	TMS
4595	GNMA SF 30 YEAR	02/15/24	6.50%	MTS
4596	FLORIDA ST TPK AUTH TPK REV TURNPIKE REV BDS 2008 A R/MD 5.00 07/01/2035	07/01/35	5.00%	TMS
4597	FNMA SF 30 YEAR	04/01/24	8.00%	MTS
4598	FNMA 15 YEAR	03/01/19	4.50%	MTS
4599	FNMA 15 YEAR	08/01/22	6.00%	MTS
4600	FEDERAL HOME LOAN MTG CORP D/N	01/05/09	0.00%	MTS
4601	GOLD PC 30YR - FHLMC WAM	01/01/24	6.50%	MTS
4602	GOLD PC 15 YEAR - FHLMC	06/01/21	6.50%	MTS
4603	GOLD PC 20 YEAR - FHLMC	04/01/27	6.50%	MTS
4604	FNMA 15 YEAR	09/01/09	6.50%	MTS
4605	FNGT 98-T2 A8 SER 98-T2 FNMA GRANTOR TRUST-144A	01/01/32	2.84%	MTS
4606	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
4607	GNMA SF 30 YEAR	09/15/37	6.00%	MTS
4608	GNMA SF 30 YEAR	08/15/38	6.00%	MTS
4609	FHR 2030 2030 E SERIES 2030 FEDERAL HOME LOAN MTG	02/15/28	0.00%	MTS
4610	FNMA SF 30 YEAR	02/01/37	6.00%	MTS
4611	FNMA SF 30 YEAR	04/01/19	6.50%	MTS
4612	FHLMG 1722 1722-R SERIES 1722 FEDERAL HOME LOAN MTGE GOLD	04/15/24	6.50%	MTS
4613	GOLD PC 20 YEAR - FHLMC	11/01/13	6.50%	MTS
4614	STRIP RCPTS-ISRAEL ST 1994-2 AMORTIZING ON 6.80% GTDR/MD0000 08/15/2009	08/15/09	0.00%	MTS
4615	FEDERAL HOME LOAN BANK D/N	09/30/08	0.00%	MTS
4616	FNMA SF 30 YEAR	12/01/37	6.00%	MTS
4617	FREDDIE MAC	01/30/14	5.00%	MTS
4618	FNMA SF 30 YEAR	02/01/33	6.50%	MTS
4619	GNMA-15YR MATURITY	05/15/19	5.00%	MTS
4620	FEDERAL JUCICIARY OFFICE BLDG TR CTF PARTN-C-CPN R/MD0000 02/15/2016	02/15/16	0.00%	MTS
4621	FNMA SF 30 YEAR	05/01/32	6.50%	MTS
4622	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20091101	11/01/09	4.25%	ITS
4623	FNMA 15 YEAR	09/01/23	6.00%	MTS
4624	W/PRIN STRIP 02-15-11	02/15/11	0.00%	MTS
4625	TENNESSEE VALLEY AUTHORITY	03/15/13	6.00%	MTS
4626	GNMA-15YR MATURITY	04/15/19	5.00%	MTS
4627	FNMA 20 YEAR	12/01/24	5.50%	MTS
4628	FEDERAL NATL MTGE ASSN D/N	09/30/08	0.00%	MTS
4629	FNMA SF 30 YEAR	05/01/38	7.50%	MTS
4630	GOLD PC 15 YEAR - FHLMC	02/01/15	7.00%	MTS
4631	FNS 312-2 IO CMO SERIES 312 FANNIEMAE STRIP	03/31/31	6.50%	MTS
4632	FNW 2004-W7 A2 FANNIE MAE	03/25/34	6.91%	MTS
4633	FNMA SF 30 YEAR	09/01/37	6.00%	MTS
4634	FNMA 15 YEAR	07/01/17	6.50%	MTS
4635	FNMA SF 30 YEAR	07/01/37	6.00%	MTS
4636	FNMA 15 YEAR	10/01/20	5.00%	MTS
4637	FNMA SF 30 YEAR	05/01/23	6.50%	MTS
4638	FNW 2003-W5 A FANNIE MAE	04/25/33	2.69%	MTS
4639	CAPITAL TR AGY FLA MULTIFAMILYRES INT TR RCPTS -F7 144A - R/MD3177.712 10/01/2036	10/01/36	3177.71%	TMS
4640	FNR G94-009 09-R RESID SER 09 FEDERAL NATL MTGE ASSN	08/17/24	6.50%	MTS
4641	FNMA 15 YEAR	11/01/18	7.00%	MTS
4642	FHGMAC TRUST 000155 IO CLASS 2INTEREST ONLY	11/01/23	7.00%	MTS
4643	GNMA-15YR MATURITY	08/15/19	6.00%	MTS
4644	GOLD PC 30 YEAR - FHLMC	12/01/29	7.50%	MTS
4645	FNMA SF 30 YEAR	07/01/30	8.00%	MTS
4646	GOLD PC 30 YEAR - FHLMC	09/01/38	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4591	165,977	1.01	1.01	30,504	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4592	25,000	121.84	121.84	30,460	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4593	30,000	1.00	1.00	30,029	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4594	30,000	100.00	100.04	30,011	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4595	28,659	1.04	1.05	29,987	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4596	30,000	99.55	99.56	29,892	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4597	28,287	1.05	1.06	29,878	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4598	29,809	1.00	1.00	29,850	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4599	28,991	1.03	1.03	29,827	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4600	30,000	0.99	0.99	29,785	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4601	28,456	1.04	1.05	29,771	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4602	28,741	1.03	1.03	29,725	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4603	28,609	1.04	1.04	29,701	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4604	28,476	1.04	1.04	29,630	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4605	4,765,920	0.01	0.01	29,566	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4606	28,744	1.02	1.02	29,461	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4607	28,668	1.02	1.03	29,436	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4608	28,506	1.02	1.03	29,270	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4609	36,124	0.81	0.81	29,260	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4610	28,545	1.02	1.02	29,257	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4611	27,986	1.04	1.05	29,255	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4612	28,751	1.01	1.02	29,231	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4613	28,139	1.04	1.04	29,213	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4614	30,000	0.98	0.98	29,152	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4615	29,000	1.00	1.00	28,978	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4616	28,078	1.02	1.02	28,779	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4617	27,000	1.06	1.07	28,775	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4618	27,515	1.04	1.05	28,762	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4619	28,194	1.01	1.02	28,661	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4620	38,000	0.75	0.75	28,629	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4621	27,251	1.04	1.05	28,486	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4622	20,000	1.01	1.02	28,474	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4623	27,617	1.03	1.03	28,456	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4624	30,000	0.95	0.95	28,414	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4625	25,000	1.10	1.13	28,237	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4626	27,617	1.01	1.02	28,076	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4627	27,576	1.01	1.01	27,984	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4628	28,000	1.00	1.00	27,979	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4629	26,383	1.06	1.06	27,953	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4630	27,340	1.02	1.02	27,904	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4631	125,135	0.22	0.22	27,796	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4632	27,634	1.00	1.00	27,674	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4633	26,705	1.02	1.02	27,371	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4634	26,299	1.04	1.04	27,365	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4635	26,576	1.02	1.02	27,239	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4636	26,935	1.01	1.01	27,126	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4637	25,498	1.04	1.05	26,653	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4638	33,823	0.78	0.78	26,387	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4639	25,000	100.00	104.67	26,168	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4640	25,874	1.01	1.01	26,160	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4641	25,387	1.03	1.03	26,133	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4642	124,242	0.21	0.21	26,105	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4643	25,035	1.04	1.04	26,028	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4644	24,451	1.06	1.06	25,874	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4645	24,496	1.05	1.06	25,873	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4646	25,274	1.02	1.02	25,867	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4647	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4648	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4649	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4650	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4651	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4652	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4653	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4654	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4655	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4656	93118224	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4657	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4658	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4659	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4660	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4661	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4662	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4663	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4664	93161042	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4665	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4666	93118143	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4667	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4668	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4669	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4670	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4671	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4672	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4673	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4674	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4675	G1L5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4676	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4677	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
4678	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4679	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4680	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4681	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4682	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4683	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4684	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4685	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4686	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4687	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
4688	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4689	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4690	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4691	93160266	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4692	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4693	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4694	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4695	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4696	G14A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4697	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4698	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4699	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4700	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4701	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4702	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4647	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HEC3		F00C90131
4648	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411WWL7		N00916951
4649	LINEAR TRADING AMERICAS	PASSTHRU JV	31414S3N1		N00975205
4650	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X5LQ9	US3128X5LQ96	3128X5LQ9
4651	LINEAR TRADING AMERICAS	PASSTHRU JV	3128DYFF9		F00D94666
4652	MUNICIPALS AMERICA	SECONDARY	914353UZ8	US914353UZ83	3BBBKG40
4653	LINEAR TRADING AMERICAS	PASSTHRU JV	36223YVM9		I00322020
4654	LINEAR TRADING AMERICAS	AGENCIES	313490CK8	US313490CK81	313490CK8
4655	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T5N82		3133T5N82
4656	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	167570NN6	US167570NN62	28219560
4657	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410VKV1		N00898608
4658	LINEAR TRADING AMERICAS	PASSTHRU JV	3128K6WJ5		F00A46049
4659	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396X6J8		31396X6J8
4660	LINEAR TRADING AMERICAS	PASSTHRU JV	36296DD39		G00687822
4661	LINEAR TRADING AMERICAS	PASSTHRU JV	3128E2B96		F00D95464
4662	LINEAR TRADING AMERICAS	PASSTHRU JV	36205C7H7		G00387096
4663	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YBW8		31282YBW8
4664	MUNICIPALS AMERICA	SECONDARY	649860JN4	US649860JN49	36161560
4665	MUNICIPALS AMERICA	MUNI CORPORATE	163316AB8	US163316AB85	33705120
4666	MUNICIPALS AMERICA	MUNI CORPORATE	986392JU3	US986392JU35	36608030
4667	MUNICIPALS AMERICA	PROPRIETARY	63967CZA3	US63967CZA34	37261090
4668	LINEAR TRADING AMERICAS	AGENCIES	465139AW3		465139AW3
4669	LINEAR TRADING AMERICAS	PASSTHRU JV	36295QKD1		G00677192
4670	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CTR3		N00725160
4671	LINEAR TRADING AMERICAS	PASSTHRU JV	36202SBV9		G00607652
4672	LINEAR TRADING AMERICAS	PASSTHRU JV	36202D3K5		I00003502
4673	LINEAR TRADING AMERICAS	PASSTHRU JV	36202C5V1	US36202C5V13	I00002660
4674	LINEAR TRADING AMERICAS	PASSTHRU JV	31380RTK1		N00447954
4675	LINEAR TRADING AMERICAS	COUPON TRADING	31771JUR9	US31771JUR93	31771JUR9
4676	LINEAR TRADING AMERICAS	PASSTHRU JV	31390SWU1		N00655059
4677	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828HA1		912828HA1
4678	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T5XB4		3133T5XB4
4679	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413FBX9		N00943854
4680	LINEAR TRADING AMERICAS	COUPON TRADING	912828FE5	US912828FE54	912828FE5
4681	LINEAR TRADING AMERICAS	PASSTHRU JV	31407HYX8		N00831526
4682	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397H6S2		31397H6S2
4683	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411HUY4		N00908799
4684	LINEAR TRADING AMERICAS	COUPON TRADING	912820DK0	US912820DK07	912820DK0
4685	SP AMERICAS-TRADING	PRIME-AMERICAS	31393DUV1	US31393DUV18	31393DUV1
4686	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410YU51		N00901604
4687	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GW4		912828GW4
4688	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413LVR7		N00948924
4689	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415QNX0		N00986106
4690	LINEAR TRADING AMERICAS	PASSTHRU JV	31383ULN3		N00513433
4691	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	64579EGH3	US64579EGH36	28784840
4692	LINEAR TRADING AMERICAS	PASSTHRU JV	31371JS54		N00253540
4693	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CCX9		I00001886
4694	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LJQ3		31397LJQ3
4695	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413EX26		N00943597
4696	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359TPM4		31359TPM4
4697	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411DJR1		N00904872
4698	MUNICIPALS AMERICA	SECONDARY	13062PRT1	US13062PRT11	32592250
4699	LINEAR TRADING AMERICAS	PASSTHRU JV	31404QLX5		N00775342
4700	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413MJN8		N00949469
4701	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WPJ1		N00899625
4702	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407EJ79		N00828386

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4647	GOLD PC 20 YEAR - FHLMC	03/01/16	6.50%	MTS
4648	FNMA SF 30 YEAR	05/01/37	6.00%	MTS
4649	FNMA 15 YEAR	03/01/23	4.50%	MTS
4650	FREDDIE MAC	10/20/21	6.00%	MTS
4651	GOLD PC 20 YEAR - FHLMC	06/01/21	6.50%	MTS
4652	UNIVERSITY ILL UNIV REVS REV BDS 2006 R/MD 5.00 04/01/2026	04/01/26	5.00%	TMS
4653	GNMA II-JUMBOS	03/20/22	7.50%	MTS
4654	FEDERAL JUDICIARY OFFICE BLDG TR CTF PARTN ZERO CPN R/MD0000 02/15/2023	02/15/23	0.00%	MTS
4655	FHLMG 1755 1755-R CMO SER 1755FEDERAL HOME LOAN MTGE GOLD	10/15/24	6.49%	MTS
4656	CHICAGO ILL MULTI-FAMILY HSG RI-TRS-SER F3 144A R/MD2064.013 07/15/2039	07/15/39	2064.01%	TMS
4657	FNMA SF 30 YEAR	11/01/36	6.00%	MTS
4658	GOLD PC 30 YEAR - FHLMC	07/01/35	5.00%	MTS
4659	FNR 2007-116 IE FANNIE MAE	01/01/38	0.10%	MTS
4660	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
4661	GOLD PC 20 YEAR - FHLMC	06/01/22	6.00%	MTS
4662	GNMA SF 30 YEAR	08/15/25	8.00%	MTS
4663	FHS 177 177-B IO INTEREST ONLYFHLMC STRIPPED PC	07/01/26	7.00%	MTS
4664	NEW YORK ST HFA NON PROFIT HSG SER-A CALLABLE R/MD 6.20 11/01/2008	11/01/08	6.20%	TMS
4665	CITY OF CHELSEA SERIES B	06/13/23	2.99%	TMS
4666	YORK COUNTY HOSPITAL AUTHORITYPA	07/01/21	2.99%	TMS
4667	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG FLTG RATE-TRS-SER L31-REG D R/MD 3.95 09/01/2025	09/01/25	3.95%	TMS
4668	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	09/15/11	0.00%	MTS
4669	GNMA SF 30 YEAR	06/15/38	5.00%	MTS
4670	FNMA 15 YEAR	04/01/18	6.50%	MTS
4671	GNMA-15YR MATURITY	02/15/18	5.00%	MTS
4672	GNMA II-JUMBOS	01/20/34	6.50%	MTS
4673	G N M A PASS THRU POOL 002660MISSUE DATE 10/01/1998R/MD 7.50 10/20/2028	10/20/28	7.50%	MTS
4674	FNMA SF 30 YEAR	10/01/28	6.50%	MTS
4675	FINANCING CORP FED CPN FICO STRIP SER-E INT PMT 9.65% 2018 BD R/MD0000 05/02/2009	05/02/09	0.00%	MTS
4676	FNMA SF 30 YEAR	07/01/32	6.50%	MTS
4677	U S TREASURY NOTE	08/15/17	4.75%	MTS
4678	FHLMG 1764 1764-R CMO SER 1764FEDERAL HOME LOAN MTGE GOLD	12/15/24	6.43%	MTS
4679	FNMA SF 30 YEAR	07/01/37	6.00%	MTS
4680	U S TREASURY NOTE	05/15/09	4.88%	MTS
4681	FNMA 15 YEAR	06/01/21	5.50%	MTS
4682	FHR 3311 HI FREDDIE MAC	06/01/37	1.09%	MTS
4683	FNMA SF 30 YEAR	03/01/37	6.00%	MTS
4684	W/PRINC STRIPS 11/15/08	11/15/08	0.00%	MTS
4685	FNW 03-W10 3IO FANNIE MAE WHOLE LOAN	06/25/43	1.94%	MTS
4686	FNMA SF 30 YEAR	11/01/36	6.00%	MTS
4687	U S TREASURY NOTE	06/30/12	4.88%	MTS
4688	FNMA SF 30 YEAR	12/01/37	6.00%	MTS
4689	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
4690	FNMA SF 30 YEAR	09/01/29	7.00%	MTS
4691	NEW JERSEY HEALTH CARE FACS FING AUTH REV-BAYONNE HOSP OBGGRP ISS-REF R/MD 6.25 07/01/2012	07/01/12	6.25%	TMS
4692	FNMA 15 YEAR	11/01/10	7.00%	MTS
4693	GNMA II-JUMBOS	10/20/24	9.00%	MTS
4694	FNR 2008-36 SI FANNIE MAE	05/01/33	0.60%	MTS
4695	FNMA SF 30 YEAR	07/01/37	6.00%	MTS
4696	FNR 98-031 31-H CMO SERIES 31 FEDERAL NATIONAL MTGE ASSN	05/18/28	0.00%	MTS
4697	FNMA SF 30 YEAR	02/01/37	6.00%	MTS
4698	CALIFORNIA ST G/O VAR PURP R/MD 5.00 04/01/2021	04/01/21	5.00%	TMS
4699	FNMA 15 YEAR	05/01/19	5.00%	MTS
4700	FNMA SF 30 YEAR	09/01/37	6.00%	MTS
4701	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
4702	FNMA-GUAR MTG PASS THRU-30YR	06/01/35	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4647	24,906	1.04	1.04	25,856	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4648	25,214	1.02	1.02	25,844	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4649	26,039	0.99	0.99	25,764	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4650	25,000	1.01	1.03	25,760	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4651	24,807	1.04	1.04	25,754	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4652	25,000	102.84	102.87	25,716	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4653	24,054	1.06	1.06	25,522	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4654	50,000	0.51	0.51	25,503	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4655	25,000	1.02	1.02	25,454	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4656	25,000	100.00	101.77	25,442	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4657	24,800	1.02	1.02	25,419	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4658	25,611	0.99	0.99	25,341	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4659	9,268,901	0.00	0.00	25,335	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4660	24,937	1.01	1.02	25,329	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4661	24,449	1.02	1.03	25,113	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4662	23,647	1.06	1.06	25,088	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4663	100,743	0.25	0.25	25,077	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4664	25,000	100.26	100.29	25,072	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4665	25,000	100.00	100.00	25,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4666	25,000	100.00	100.00	25,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4667	25,000	100.00	100.00	25,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4668	27,000	0.92	0.92	24,936	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4669	24,912	1.00	1.00	24,897	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4670	23,880	1.04	1.04	24,843	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4671	24,432	1.01	1.02	24,838	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4672	23,952	1.03	1.04	24,836	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4673	23,366	1.06	1.06	24,793	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4674	23,592	1.04	1.05	24,661	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4675	25,000	0.98	0.98	24,602	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4676	23,271	1.04	1.05	24,326	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4677	52,000	1.08	1.08	24,319	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4678	24,000	1.01	1.01	24,249	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4679	23,634	1.02	1.02	24,224	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4680	25,000	1.02	1.04	24,156	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4681	102,184	1.02	1.02	24,041	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4682	1,771,493	0.01	0.01	24,012	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4683	23,397	1.02	1.02	23,981	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4684	45,000	1.00	1.00	23,936	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4685	480,136	0.05	0.05	23,880	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4686	23,297	1.02	1.02	23,878	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4687	34,000	1.08	1.09	23,727	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4688	23,084	1.02	1.02	23,660	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4689	23,023	1.02	1.02	23,597	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4690	22,187	1.05	1.05	23,360	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4691	0	99.50	99.51	23,318	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4692	22,484	1.03	1.03	23,144	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4693	21,630	1.06	1.07	23,071	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4694	1,445,165	0.02	0.02	23,062	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4695	22,497	1.02	1.02	23,059	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4696	76,098	0.30	0.30	22,829	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4697	22,244	1.02	1.02	22,799	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4698	0	103.42	103.44	22,778	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4699	22,608	1.01	1.01	22,768	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4700	22,118	1.02	1.02	22,670	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4701	21,843	1.03	1.04	22,662	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4702	21,677	1.04	1.04	22,598	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4703	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4704	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4705	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4706	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4707	07100CV04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4708	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4709	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4710	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4711	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4712	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4713	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4714	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4715	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4716	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4717	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4718	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4719	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4720	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4721	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4722	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4723	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4724	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4725	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4726	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4727	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4728	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4729	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4730	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4731	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4732	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4733	93118202	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4734	93118202	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4735	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4736	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4737	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4738	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4739	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4740	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4741	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4742	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
4743	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4744	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4745	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4746	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4747	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4748	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4749	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4750	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4751	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4752	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4753	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4754	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4755	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4756	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4757	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4758	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4703	LINEAR TRADING AMERICAS	PASSTHRU JV	31412EBT2		N00922650
4704	LINEAR TRADING AMERICAS	PASSTHRU JV	31375LZB4		N00338338
4705	LINEAR TRADING AMERICAS	PASSTHRU JV	3128CUF76		F00G30190
4706	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412DLZ9		N00922044
4707	HIGH GRADE LATAM US	HG LATIN MARKETS	31396JZF5	US31396JZF55	1US417116
4708	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HK63		31364HK63
4709	LINEAR TRADING AMERICAS	PASSTHRU JV	31389KXD8		N00628076
4710	LINEAR TRADING AMERICAS	PASSTHRU JV	31405FN40		N00788011
4711	LINEAR TRADING AMERICAS	COUPON TRADING	912810DX3	US912810DX38	912810DX3
4712	LINEAR TRADING AMERICAS	PASSTHRU JV	36296DD39		G00687822
4713	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HHY2		F00C90247
4714	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413FU67		N00944405
4715	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31339YT77	US31339YT773	31339YT77
4716	MUNICIPALS AMERICA	SECONDARY	64983TM42	US64983TM427	3BCNDF80
4717	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405JAX2		N00790322
4718	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CXB4		I00002474
4719	MUNICIPALS AMERICA	SECONDARY	64985W5E0	US64985W5E09	30210780
4720	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CT94		I00002376
4721	LINEAR TRADING AMERICAS	PASSTHRU JV	31385WYC7		N00555207
4722	LINEAR TRADING AMERICAS	PASSTHRU JV	36207FCV1		G00430384
4723	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HGB3		F00C90194
4724	SP AMERICAS-TRADING	PRIME-AMERICAS	31393CX40	US31393CX406	31393CX40
4725	LINEAR TRADING AMERICAS	PASSTHRU JV	31384WPR5		N00536032
4726	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BA7	US912828BA78	912828BA7
4727	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31406CC30	US31406CC301	N00805690
4728	LINEAR TRADING AMERICAS	PASSTHRU JV	31378RU72		N00406606
4729	LINEAR TRADING AMERICAS	PASSTHRU JV	31391CUK9		N00663086
4730	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364J2L6		31364J2L6
4731	LINEAR TRADING AMERICAS	PASSTHRU JV	31411U2R1		N00915284
4732	LINEAR TRADING AMERICAS	PASSTHRU JV	31294J6Q6		F00E00879
4733	MUNICIPALS AMERICA	PROPRIETARY	880459WL2	US880459WL26	39475120
4734	MUNICIPALS AMERICA	PROPRIETARY	684907JX7	US684907JX72	27222920
4735	MUNICIPALS AMERICA	SHORT TERM	644614EC9		3BBCKD30
4736	LINEAR TRADING AMERICAS	PASSTHRU JV	31294J4J4		F00E00825
4737	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828BK5	US912828BK50	912828BK5
4738	LINEAR TRADING AMERICAS	PASSTHRU JV	31371GC32		N00251290
4739	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LYD5		N00255508
4740	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128K8UC8		F00A47779
4741	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407HF84		N00830991
4742	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EZ7		912810EZ7
4743	LINEAR TRADING AMERICAS	COUPON TRADING	912803BH5	US912803BH54	912803BH5
4744	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405NKP9		N00794202
4745	LINEAR TRADING AMERICAS	PASSTHRU JV	31390PJJ7		N00651965
4746	HIGH GRADE LATAM US	HG LATIN MARKETS	870200BU5	US870200BU56	870200BU5
4747	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NTJ4		N00257153
4748	LINEAR TRADING AMERICAS	PASSTHRU JV	36225AFD7		G00780164
4749	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BTF2		I00001450
4750	LINEAR TRADING AMERICAS	AGENCIES	880591DT6	US880591DT61	880591DT6
4751	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31404KZ54		N00771264
4752	LINEAR TRADING AMERICAS	PASSTHRU JV	31407FGD6	US31407FGD69	N00829196
4753	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403XTS4		N00761161
4754	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31351BR56		31351BR56
4755	HIGH GRADE LATAM US	HG LATIN MARKETS		NO0001004683	008397333
4756	LINEAR TRADING AMERICAS	COUPON TRADING	9128276T4	US9128276T44	9128276T4
4757	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CLU5		I00002139
4758	SP AMERICAS-TRADING	PRIME-AMERICAS	31392GEK7		31392GEK7

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4703	FNMA SF 30 YEAR	02/01/37	5.00%	MTS
4704	FNMA SF 30 YEAR	04/01/26	6.50%	MTS
4705	GOLD PC 20 YEAR - FHLMC	03/01/21	6.50%	MTS
4706	FNMA SF 30 YEAR	02/01/37	6.00%	MTS
4707	FHR 3137 DA FREDDIE MAC	02/15/20	5.00%	ITS
4708	FNMA TRUST 000268 IO CLASS 2 INTEREST ONLY	05/01/25	9.00%	MTS
4709	FNMA SF 30 YEAR	02/01/32	8.00%	MTS
4710	FNMA SF 30 YEAR	08/01/34	6.50%	MTS
4711	UNITED STATES TREASURY NOTE/BOND 7.500% 20161115	11/15/16	7.50%	MTS
4712	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
4713	GOLD PC 20 YEAR - FHLMC	01/01/19	6.50%	MTS
4714	FNMA 15 YEAR (LOW LOANS)	08/01/22	6.00%	MTS
4715	FEDERAL HOME LOAN BANK STEP COUPON	07/30/13	5.25%	MTS
4716	NEW YORK ST DORM AUTH REVS HOSPITAL REV BDS 2004A- R/MD 5.00 02/15/2014	02/15/14	5.00%	TMS
4717	FNMA-GUAR MTG PASS THRU-30YR	09/01/34	6.50%	MTS
4718	GNMA II-JUMBOS	08/20/27	8.00%	MTS
4719	NEW YORK ST ENVRNMNTL FAC CORPST CLEAN WTR & DRNKNG WTR REV REVOLVING FDS-2ND RESOLUTION-IR/MD 5.00 06/15/2025	06/15/25	5.00%	TMS
4720	GNMA II-JUMBOS	02/20/27	7.00%	MTS
4721	FNMA 15 YEAR	11/01/17	7.00%	MTS
4722	GNMA SF 30 YEAR	08/15/26	8.00%	MTS
4723	GOLD PC 20 YEAR - FHLMC	10/01/17	6.50%	MTS
4724	FNW 2003-W8 3-F-2 FANNIE MAE	05/25/32	2.82%	MTS
4725	FNMA SF 30 YEAR	07/01/30	8.00%	MTS
4726	U S TREASURY NOTE	05/15/13	3.63%	MTS
4727	FNMA-GUAR MTG PASS THRU-30YR	09/01/34	6.50%	MTS
4728	FNMA SF 30 YEAR	07/01/24	6.25%	MTS
4729	FNMA SF 30 YEAR	11/01/32	6.50%	MTS
4730	FNS 309-IO CMO SERIES 309 FANNIEMAE STRIP	11/01/30	7.00%	MTS
4731	FNMA SF 30 YEAR	04/01/37	5.00%	MTS
4732	GOLD PC 15 YEAR - FHLMC	09/01/15	7.00%	MTS
4733	TENNESSEE HSG DEV AGY RES INT RCPTS L13	01/01/33	17.88%	TMS
4734	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER RI-TRS-SER L46J-144A	09/01/32	103.80%	TMS
4735	NEW HAMPSHIRE HEALTH & ED FACSP/C 10/01/08 @ 100 R/MD 1.85 10/01/2023	10/01/23	1.85%	TMS
4736	GOLD PC 15 YEAR - FHLMC	12/01/14	8.50%	MTS
4737	U S TREASURY NOTE	09/15/08	3.13%	MTS
4738	FNMA 15 YEAR	11/01/12	7.50%	MTS
4739	FNMA 10 YEAR	11/01/14	5.50%	MTS
4740	GOLD PC 30YR-(PUERTO RICO)	09/01/35	5.50%	MTS
4741	FNMA-GUAR MTG PASS THRU-30YR	08/01/35	6.50%	MTS
4742	U.S. TREASURY BOND	02/15/27	6.63%	MTS
4743	W/PRINC STRIPS 08-15-26	08/15/26	0.00%	MTS
4744	FNMA 15 YEAR	05/01/19	4.50%	MTS
4745	FNMA SF 30 YEAR	07/01/32	6.50%	MTS
4746	*** SWEDEN KINGDOM ZERO CPN R/MD0000 04/01/2009	04/01/09	0.00%	ITS
4747	FNMA 15 YEAR	03/01/23	6.50%	MTS
4748	GNMA SF 30 YEAR	12/15/17	10.00%	MTS
4749	GNMA II-JUMBOS	04/20/20	8.00%	MTS
4750	TENNESSEE VALLEY AUTHORITY	05/23/12	6.79%	MTS
4751	FNMA 15 YEAR	01/01/19	4.50%	MTS
4752	FNMA SF 30 YEAR	07/01/35	5.00%	MTS
4753	FNMA 15 YEAR	04/01/19	4.50%	MTS
4754	FHS 194 PO FREDDIE MAC	04/01/28	0.00%	MTS
4755	NORWAY GOVERNMENT BOND 5.500% 20090515	05/15/09	5.50%	ITS
4756	UNITED STATES TREASURY NOTE R/MD 5.00 02/15/2011	02/15/11	5.00%	MTS
4757	GNMA II-JUMBOS	12/20/25	7.50%	MTS
4758	FNR 02-90 A1 FEDERAL NATL MTGE ASSN	06/25/42	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4703	22,742	0.99	0.99	22,513	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4704	21,481	1.04	1.05	22,454	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4705	21,392	1.04	1.04	22,208	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4706	21,559	1.02	1.02	22,097	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4707	40,000	1.00	1.01	21,976	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4708	70,248	0.31	0.31	21,939	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4709	20,721	1.05	1.06	21,887	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4710	20,933	1.04	1.04	21,871	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4711	25,000	1.27	1.30	21,853	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4712	21,475	1.01	1.02	21,812	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4713	20,940	1.04	1.04	21,739	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4714	20,911	1.03	1.03	21,588	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4715	20,000	1.07	1.08	21,505	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4716	20,000	107.38	107.39	21,485	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4717	20,590	1.04	1.04	21,465	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4718	20,259	1.05	1.06	21,430	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4719	20,000	103.93	103.94	20,885	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4720	19,927	1.04	1.05	20,868	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4721	20,234	1.03	1.03	20,828	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4722	19,601	1.06	1.06	20,795	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4723	20,011	1.04	1.04	20,774	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4724	20,630	1.00	1.00	20,663	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4725	19,421	1.05	1.06	20,513	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4726	82,000	1.03	1.04	20,394	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4727	19,436	1.04	1.04	20,262	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4728	19,573	1.03	1.04	20,259	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4729	19,375	1.04	1.05	20,253	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4730	96,316	0.21	0.21	20,249	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4731	20,338	0.99	0.99	20,133	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4732	19,635	1.02	1.02	20,039	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4733	20,000	100.00	100.12	20,024	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4734	20,000	100.00	100.04	20,008	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4735	20,000	100.00	100.00	20,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4736	19,086	1.03	1.03	19,639	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4737	1,390,000	0.00	0.02	19,544	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4738	18,907	1.03	1.03	19,453	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4739	19,046	1.02	1.02	19,422	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4740	19,097	1.01	1.01	19,288	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4741	18,487	1.04	1.04	19,273	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4742	15,000	1.29	1.29	19,139	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4743	43,000	0.44	0.44	19,127	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4744	18,749	1.00	1.00	18,775	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4745	17,939	1.04	1.05	18,752	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4746	20,000	0.94	0.94	18,732	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4747	17,971	1.04	1.04	18,695	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4748	16,720	1.09	1.09	18,290	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4749	17,252	1.05	1.06	18,249	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4750	16,000	1.11	1.13	18,116	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4751	17,806	1.00	1.00	17,831	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4752	17,952	0.99	0.99	17,771	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4753	17,387	1.00	1.00	17,411	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4754	21,563	0.81	0.81	17,384	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4755	100,000	1.00	1.02	17,377	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
4756	18,000	1.06	1.07	17,345	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4757	16,342	1.06	1.06	17,340	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4758	16,738	1.03	1.04	17,329	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4759	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4760	93118202	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4761	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4762	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4763	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4764	G14A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4765	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4766	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4767	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4768	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4769	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4770	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
4771	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4772	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4773	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4774	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4775	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4776	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4777	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4778	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4779	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4780	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4781	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4782	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4783	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4784	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4785	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4786	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4787	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4788	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4789	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4790	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4791	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4792	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4793	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4794	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4795	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4796	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4797	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4798	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4799	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4800	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4801	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4802	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4803	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4804	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4805	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4806	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4807	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4808	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4809	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4810	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4811	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4812	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4813	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4814	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4759	LINEAR TRADING AMERICAS	PASSTHRU JV	31371FBJ0		N00250341
4760	MUNICIPALS AMERICA	PROPRIETARY	882720TQ8	US882720TQ82	38156190
4761	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364JT29		31364JT29
4762	LINEAR TRADING AMERICAS	PASSTHRU JV	31388XTD6		N00618048
4763	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DSU6		I00003231
4764	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3837H0YQ0		3837H0YQ0
4765	LINEAR TRADING AMERICAS	PASSTHRU JV	36200MDZ3	US36200MDZ32	G00604120
4766	LINEAR TRADING AMERICAS	PASSTHRU JV	31413R2T2		N00953586
4767	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PKGL2		F00J07403
4768	LINEAR TRADING AMERICAS	COUPON TRADING	912810EX2	US912810EX29	912810EX2
4769	LINEAR TRADING AMERICAS	PASSTHRU JV	31382RF65		N00489889
4770	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FW5	US912828FW52	912828FW5
4771	LINEAR TRADING AMERICAS	PASSTHRU JV	31371KXQ9	US31371KXQ92	N00254587
4772	SP AMERICAS-TRADING	PRIME-AMERICAS	31393CW74	US31393CW747	31393CW74
4773	LINEAR TRADING AMERICAS	PASSTHRU JV	31371HZ92		N00252868
4774	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405QSD1		N00796216
4775	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405VXW2		N00800893
4776	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HEF0		31364HEF0
4777	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411F6V1		N00907284
4778	LINEAR TRADING AMERICAS	PASSTHRU JV	31390GLV7		N00645740
4779	LINEAR TRADING AMERICAS	PASSTHRU JV	31406MF50		N00813888
4780	LINEAR TRADING AMERICAS	PASSTHRU JV	31294J4K1		F00E00826
4781	MUNICIPALS AMERICA	SECONDARY	717813EW5	US717813EW53	35269830
4782	LINEAR TRADING AMERICAS	PASSTHRU JV	36200GJC1		G00600659
4783	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M5R77		F00G03810
4784	LINEAR TRADING AMERICAS	PASSTHRU JV	31391EN49	US31391EN498	N00664711
4785	LINEAR TRADING AMERICAS	PASSTHRU JV	36216PZN1		G00170949
4786	LINEAR TRADING AMERICAS	PASSTHRU JV	31404AVU5		N00763027
4787	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31351BDR3		31351BDR3
4788	MUNICIPALS AMERICA	SECONDARY	472736H91	US472736H919	34572810
4789	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HJ65	US31364HJ652	31364HJ65
4790	LINEAR TRADING AMERICAS	AGENCIES	76116EGP9	US76116EGP97	76116EGP9
4791	LINEAR TRADING AMERICAS	PASSTHRU JV	36207EU77		G00430006
4792	SP AMERICAS-TRADING	PRIME-AMERICAS	31396WKQ8		31396WKQ8
4793	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T5Z89	US3133T5Z891	3133T5Z89
4794	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YDE6		31282YDE6
4795	MUNICIPALS AMERICA	SHORT TERM	4636323F4	US4636323F40	38914860
4796	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313384R35		313384R35
4797	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T5D83		3133T5D83
4798	LINEAR TRADING AMERICAS	PASSTHRU JV	31368HMH3		N00190360
4799	LINEAR TRADING AMERICAS	PASSTHRU JV	31407YER6	US31407YER62	N00844444
4800	LINEAR TRADING AMERICAS	PASSTHRU JV	31374FXA2		N00313073
4801	LINEAR TRADING AMERICAS	PASSTHRU JV	31371FTP7	US31371FTP70	N00250858
4802	LINEAR TRADING AMERICAS	PASSTHRU JV	36292C3Q5		G00645307
4803	SP AMERICAS-TRADING	PRIME-AMERICAS	31392B6Y7	US31392B6Y72	31392B6Y7
4804	LINEAR TRADING AMERICAS	PASSTHRU JV	36290TWW5		G00617261
4805	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X5WT1	US3128X5WT17	3128X5WT1
4806	LINEAR TRADING AMERICAS	PASSTHRU JV	3128G4BQ2		F00E70047
4807	LINEAR TRADING AMERICAS	PASSTHRU JV	31410MHT0		N00891342
4808	LINEAR TRADING AMERICAS	PASSTHRU JV	36295UEC1		G00680631
4809	LINEAR TRADING AMERICAS	PASSTHRU JV	31292HZL1		F00C01647
4810	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GHCR0		F00E80980
4811	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	31359U4J1		31359U4J1
4812	LINEAR TRADING AMERICAS	PASSTHRU JV	31294KJC0		F00E01159
4813	LINEAR TRADING AMERICAS	PASSTHRU JV	31384Q5R0		N00531056
4814	SP AMERICAS-TRADING	HOUSE-RISK	3133TGR50		3133TGR50

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4759	FNMA 15 YEAR	09/01/10	7.00%	MTS
4760	TEXAS ST G/O RESIDUAL INT RECPTS-L 41 PRIVATE PLACEMENT	12/01/28	367.38%	TMS
4761	FNS 307-IO CMO SERIES 307 FANNIEMAE STRIP	06/01/30	8.00%	MTS
4762	FNMA SF 30 YEAR	04/01/32	6.50%	MTS
4763	GNMA II-JUMBOS	04/20/32	8.00%	MTS
4764	GNR 96-025 25-K CMO SER 25 GOVERNMENT NATIONAL MTGE ASSN	12/16/26	7.50%	MTS
4765	GNMA-15YR MATURITY	03/15/18	5.00%	MTS
4766	FNMA SF 30 YEAR	01/01/38	5.00%	MTS
4767	GOLD PC 15 YEAR - FHLMC	04/01/23	5.00%	MTS
4768	UNITED STATES TREASURY BONDS R/MD 6.75 08/15/2026	08/15/26	6.75%	MTS
4769	FNMA SF 30 YEAR	06/01/29	6.50%	MTS
4770	U S TREASURY NOTE	10/31/11	4.63%	MTS
4771	FNMA 20 YEAR	12/01/22	5.50%	MTS
4772	FNW 2003-W8 1-IO-2 FANNIE MAE	12/25/32	1.64%	MTS
4773	FNMA 15 YEAR	10/01/14	7.50%	MTS
4774	FNMA-GUAR MTG PASS THRU-30YR	11/01/34	6.50%	MTS
4775	FNMA-GUAR MTG PASS THRU-30YR	11/01/34	6.50%	MTS
4776	FNMA SMBS TRUST 000039 CLASS 2INTEREST ONLY	09/01/18	9.50%	MTS
4777	FNMA SF 30 YEAR	01/01/37	6.00%	MTS
4778	FNMA SF 30 YEAR	06/01/32	6.50%	MTS
4779	FNMA 15 YEAR	06/01/20	4.50%	MTS
4780	GOLD PC 15 YEAR - FHLMC	12/01/14	8.50%	MTS
4781	PHILADELPHIA PA G/O R/MD 5.00 09/15/2031	09/15/31	5.00%	TMS
4782	GNMA SF 30 YEAR	05/15/37	6.00%	MTS
4783	GOLD PC 30 YEAR - FHLMC	01/01/38	7.00%	MTS
4784	FNMA SF 30 YEAR	10/01/32	6.50%	MTS
4785	GNMA SF 30 YEAR	08/15/16	9.00%	MTS
4786	FNMA 15 YEAR	07/01/16	7.00%	MTS
4787	FHS 184 184 PO PRINCIPL ONLY FHLMC STRIPPED	06/15/27	0.00%	MTS
4788	JEFFERSON CNTY COLO SCH DIST NO R-001 G/O R/MD 5.00 12/15/2024	12/15/24	5.00%	TMS
4789	FNMA TRUST 000264 IO CLASS 2 INTEREST ONLY	07/01/24	8.00%	MTS
4790	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 01/15/2029	01/15/29	0.00%	MTS
4791	GNMA SF 30 YEAR	11/15/27	7.00%	MTS
4792	FNW07-W6 IO FANNIE MAE	06/25/37	6.00%	MTS
4793	FEDERAL HOME LOAN MORTGAGE CORPORATION CMO/SERIES 1770 R-FIXED RT R/MD 8.25 02/15/2025	02/15/25	8.25%	MTS
4794	FHS 221 IO FEDERAL HOME LN MGT CRP STRIP	04/01/32	7.00%	MTS
4795	IRVINE RANCH CALIF WTR DIST DATES CONS V/R DLY BDS SER C R/MD 2.70 10/01/2010	10/01/10	2.70%	TMS
4796	FEDERAL HOME LOAN BANK D/N	11/28/08	0.00%	MTS
4797	FHLMG 1752 1752-R SERIES 1752 FEDERAL HOME LOAN MTGE GOLD	09/15/24	8.00%	MTS
4798	FNMA SF 30 YEAR	08/01/35	5.00%	MTS
4799	FNMA SF 30 YEAR	12/01/35	5.00%	MTS
4800	FNMA 15 YEAR	12/01/10	7.50%	MTS
4801	FNMA GTD PASS THRU POOL#250858FNMA R/MD 7.50 03/01/2012	03/01/12	7.50%	MTS
4802	GNMA SF 30 YEAR	06/15/38	5.00%	MTS
4803	FNGT 02-T4 IO FANNIE MAE GRANTOR TRUST	12/01/31	0.45%	MTS
4804	GNMA SF 30 YEAR	09/15/36	6.00%	MTS
4805	FREDDIE MAC	01/09/14	5.38%	MTS
4806	GOLD PC 15 YEAR - FHLMC	02/01/13	7.00%	MTS
4807	FNMA SF 30 YEAR	03/01/36	6.50%	MTS
4808	GNMA SF 30 YEAR	12/15/37	6.00%	MTS
4809	GOLD PC 30 YEAR - FHLMC	10/01/33	4.50%	MTS
4810	GOLD PC 15 YEAR - FHLMC	07/01/15	7.00%	MTS
4811	FNGT 98-T2 A3 CMO SER 98-T2 FNMA GRANTOR TRUST	10/01/36	0.00%	MTS
4812	GOLD PC 15 YEAR - FHLMC	06/01/17	6.50%	MTS
4813	FNMA SF 30 YEAR	04/01/30	8.00%	MTS
4814	FHR 2097 2097-ST SER 2097 FEDERAL HOME LOAN MTGE GOLD	10/15/28	0.15%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4759	16,824	1.03	1.03	17,318	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4760	15,000	113.08	114.83	17,225	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4761	40,909	0.42	0.42	17,165	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4762	16,408	1.04	1.05	17,152	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4763	16,194	1.05	1.06	17,130	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4764	34,019	0.50	0.50	17,109	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4765	16,796	1.01	1.02	17,074	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4766	17,241	0.99	0.99	17,068	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4767	16,944	1.00	1.01	17,043	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4768	13,000	1.30	1.30	16,961	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4769	16,141	1.04	1.05	16,873	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4770	22,000	1.06	1.08	16,851	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4771	16,580	1.01	1.01	16,825	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4772	361,425	0.05	0.05	16,800	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4773	16,202	1.03	1.03	16,670	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4774	15,920	1.04	1.04	16,597	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4775	15,902	1.04	1.04	16,578	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4776	51,338	0.32	0.32	16,492	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4777	16,024	1.02	1.02	16,424	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4778	15,647	1.04	1.05	16,356	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4779	16,426	0.99	0.99	16,251	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4780	15,579	1.03	1.03	16,030	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4781	15,000	106.21	106.21	15,931	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4782	15,430	1.02	1.03	15,844	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4783	14,984	1.05	1.05	15,760	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4784	15,048	1.04	1.05	15,730	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4785	14,685	1.06	1.07	15,664	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4786	15,181	1.03	1.03	15,627	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4787	19,379	0.81	0.81	15,620	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4788	15,000	103.79	103.80	15,571	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4789	65,097	0.24	0.24	15,538	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4790	40,000	0.38	0.38	15,241	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4791	14,344	1.05	1.05	15,123	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4792	92,939	0.16	0.16	15,095	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4793	15,000	1.00	1.00	15,025	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4794	64,807	0.23	0.23	15,017	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4795	15,000	100.00	100.00	15,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4796	15,000	1.00	1.00	14,937	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4797	14,679	1.01	1.02	14,908	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4798	14,977	0.99	0.99	14,826	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4799	14,804	0.99	0.99	14,655	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4800	14,216	1.03	1.03	14,626	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4801	14,067	1.03	1.03	14,473	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4802	14,494	1.00	1.00	14,471	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4803	1,559,760	0.01	0.01	14,396	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4804	13,923	1.02	1.03	14,296	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4805	14,000	1.01	1.02	14,232	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4806	13,895	1.02	1.02	14,182	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4807	13,631	1.03	1.04	14,142	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4808	13,767	1.02	1.03	14,136	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4809	14,552	0.96	0.96	13,992	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4810	13,708	1.02	1.02	13,990	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4811	19,949	0.70	0.70	13,964	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4812	13,417	1.03	1.03	13,876	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4813	13,136	1.05	1.06	13,875	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4814	4,259,951	0.00	0.00	13,845	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4815	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4816	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4817	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4818	G1L5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4819	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4820	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4821	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4822	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4823	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4824	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4825	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4826	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4827	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4828	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4829	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4830	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4831	G116	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4832	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4833	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4834	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4835	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4836	93118023	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4837	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4838	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4839	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4840	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4841	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4842	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4843	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4844	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4845	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4846	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4847	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4848	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4849	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4850	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4851	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4852	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4853	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4854	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4855	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4856	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4857	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4858	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4859	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4860	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4861	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4862	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4863	G1L5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4864	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4865	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4866	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4867	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4868	G14A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4869	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4870	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4815	LINEAR TRADING AMERICAS	PASSTHRU JV	36295TH72		G00679854
4816	LINEAR TRADING AMERICAS	PASSTHRU JV	31403X4D4		N00761420
4817	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HFH5		31364HFH5
4818	LINEAR TRADING AMERICAS	COUPON TRADING	277847JT7	US277847JT74	277847JT7
4819	SP AMERICAS-TRADING	PRIME-AMERICAS	31392DF64		31392DF64
4820	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HEK9		31364HEK9
4821	SP AMERICAS-TRADING	PRIME-AMERICAS	31392JAR0	US31392JAR05	31392JAR0
4822	LINEAR TRADING AMERICAS	COUPON TRADING	912828HA1		912828HA1
4823	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413AJH7		N00939564
4824	LINEAR TRADING AMERICAS	PASSTHRU JV	31378VFR6		N00409776
4825	LINEAR TRADING AMERICAS	PASSTHRU JV	31384LW91		N00527272
4826	LINEAR TRADING AMERICAS	PASSTHRU JV	36295YHS5		G00684341
4827	LINEAR TRADING AMERICAS	PASSTHRU JV	31403SBL9		N00756143
4828	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PEAL2		F00J02711
4829	LINEAR TRADING AMERICAS	AGENCIES	31771DCK7	US31771DCK72	31771DCK7
4830	LINEAR TRADING AMERICAS	PASSTHRU JV	31388AYF5		N00599310
4831	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	313588H99	US313588H990	313588H99
4832	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414KRF9		N00968586
4833	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HNP4		F00C90398
4834	LINEAR TRADING AMERICAS	PASSTHRU JV	31383TAZ1		N00512224
4835	LINEAR TRADING AMERICAS	PASSTHRU JV	31385HV90		N00545240
4836	MUNICIPALS AMERICA	PROPRIETARY	95662MPN4	US95662MPN47	37571070
4837	LINEAR TRADING AMERICAS	PASSTHRU JV	36292AXB9		G00643374
4838	LINEAR TRADING AMERICAS	PASSTHRU JV	31388BZN5		N00600249
4839	LINEAR TRADING AMERICAS	PASSTHRU JV	31376KBZ8		N00357456
4840	LINEAR TRADING AMERICAS	PASSTHRU JV	31382TFM6	US31382TFM62	N00491672
4841	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395GSC7	US31395GSC77	31395GSC7
4842	LINEAR TRADING AMERICAS	PASSTHRU JV	36207GLJ6		G00431529
4843	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359LLE3		31359LLE3
4844	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M4F32		F00G02586
4845	LINEAR TRADING AMERICAS	PASSTHRU JV	36205GGD7		G00389996
4846	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405SU69		N00798105
4847	LINEAR TRADING AMERICAS	PASSTHRU JV	31390CAK2		N00641810
4848	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JRJ9		F00E00489
4849	LINEAR TRADING AMERICAS	AGENCIES	31771EAR2	US31771EAR27	31771EAR2
4850	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DKX8		I00003010
4851	LINEAR TRADING AMERICAS	PASSTHRU JV	31335HBJ1		F00C90041
4852	LINEAR TRADING AMERICAS	PASSTHRU JV	31384XRU4		N00536999
4853	LINEAR TRADING AMERICAS	AGENCIES	31771CHE8	US31771CHE84	31771CHE8
4854	SP AMERICAS-TRADING	HOUSE-RISK	31359LPD1		31359LPD1
4855	LINEAR TRADING AMERICAS	PASSTHRU JV	31402NJP4		N00733870
4856	LINEAR TRADING AMERICAS	PASSTHRU JV	36214GWA4		G00106041
4857	LINEAR TRADING AMERICAS	PASSTHRU JV	31407Q6X9	US31407Q6X93	N00837986
4858	LINEAR TRADING AMERICAS	PASSTHRU JV	3128G9FE4		F00E74665
4859	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T5UM3		3133T5UM3
4860	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403CX22		N00745097
4861	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313589CN1		313589CN1
4862	LINEAR TRADING AMERICAS	PASSTHRU JV	31384LXB5		N00527274
4863	LINEAR TRADING AMERICAS	COUPON TRADING	156884E87	US156884E875	156884E87
4864	LINEAR TRADING AMERICAS	PASSTHRU JV	31283JNN7		F00G10397
4865	LINEAR TRADING AMERICAS	PASSTHRU JV	31384VT51		N00535272
4866	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T5HJ5		3133T5HJ5
4867	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395HBK5	US31395HBK59	31395HBK5
4868	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T8B63		3133T8B63
4869	LINEAR TRADING AMERICAS	PASSTHRU JV	31406YTR1		N00824160
4870	LINEAR TRADING AMERICAS	PASSTHRU JV	31411XM36		N00917578

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4815	GNMA SF 30 YEAR	12/15/37	6.00%	MTS
4816	FNMA 15 YEAR	05/01/19	4.00%	MTS
4817	FNMA SMBS TRUST 000052 CLASS 2INTEREST ONLY	02/01/19	9.00%	MTS
4818	ETR SER 6 INT PMT 2009/14&PRIN13.25 T/BOND-5/15/2014 REG R/MD 05/15/2014	05/15/14	0.00%	MTS
4819	FNW 2002-W6 2SI FANNIE MAE	06/25/42	5.63%	MTS
4820	FNMA SMBS TRUST 000041 CLASS 2INTEREST ONLY	09/01/18	10.00%	MTS
4821	FNW 2003 W2 2-IO FANNIE MAE	07/25/42	0.81%	MTS
4822	U S TREASURY NOTE	08/15/17	4.75%	MTS
4823	FNMA SF 30 YEAR	07/01/37	6.00%	MTS
4824	FNMA SF 30 YEAR	12/01/27	6.50%	MTS
4825	FNMA 10 YEAR	08/01/09	6.00%	MTS
4826	GNMA SF 30 YEAR	03/15/38	6.00%	MTS
4827	FNMA SF 30 YEAR	07/01/30	8.00%	MTS
4828	GOLD PC 15 YEAR - FHLMC	11/01/20	5.50%	MTS
4829	FINANCING CORP FICO	04/05/18	0.00%	MTS
4830	FNMA 10 YEAR	07/01/11	6.00%	MTS
4831	FEDERAL NATL MTGE ASSN D/N	10/01/08	0.00%	MTS
4832	FNMA SF 30 YEAR	01/01/38	6.00%	MTS
4833	GOLD PC 20 YEAR - FHLMC	11/01/20	6.50%	MTS
4834	FNMA 20 YEAR	05/01/19	5.50%	MTS
4835	FNMA SF 30 YEAR	09/01/31	8.00%	MTS
4836	WEST VIRGINIA ST HSG DEV FD SER D R/MD 5.35 11/01/2032	11/01/32	5.35%	TMS
4837	GNMA SF 30 YEAR	10/15/35	5.50%	MTS
4838	FNMA 10 YEAR	08/01/11	6.00%	MTS
4839	FNMA SF 30 YEAR	11/01/33	5.00%	MTS
4840	FNMA SF 30 YEAR	03/01/29	6.50%	MTS
4841	FHR 2872 SJ FREDDIE MAC	10/15/34	9.27%	MTS
4842	GNMA SF 30 YEAR	11/15/26	7.75%	MTS
4843	FNR 95-001 01-R RESID 95-01 FEDERAL NATIONAL MTGE ASSN	02/25/25	8.50%	MTS
4844	GOLD PC 30 YEAR - FHLMC	01/01/37	6.00%	MTS
4845	GNMA-15YR MATURITY	08/15/09	7.50%	MTS
4846	FNMA-GUAR MTG PASS THRU-30YR	10/01/34	6.50%	MTS
4847	FNMA 15 YEAR	04/01/17	6.00%	MTS
4848	GOLD PC 15 YEAR - FHLMC	06/01/12	7.00%	MTS
4849	FINANCING CORP PRINCIPAL FICO STRIPS SER 16 PRIN PMT ON 9.70% 2019 BD ZERO CPN R/MD0000 04/05/2019	04/05/19	0.00%	MTS
4850	GNMA II-JUMBOS	12/20/30	7.00%	MTS
4851	GOLD PC 20 YEAR - FHLMC	11/01/13	6.50%	MTS
4852	FNMA SF 30 YEAR	03/01/30	8.00%	MTS
4853	FINANCING CORP STRIPS SERIES 3INT PMT ON FICO BD 09.80% 2017ZERO CPN DUE 05/30/14 R/MD0000 05/30/2014	05/30/14	0.00%	MTS
4854	FNR 95-003 03-D CMO SERIES 03 FEDERAL NATIONAL MTGE ASSN	04/25/25	8.50%	MTS
4855	FNMA SF 30 YEAR	10/01/32	6.50%	MTS
4856	GNMA SF 30 YEAR	12/15/13	12.00%	MTS
4857	FNMA SF 30 YEAR	09/01/35	5.00%	MTS
4858	GOLD PC 15 YEAR - FHLMC	01/01/14	7.00%	MTS
4859	FH G94-035 35-R CMO SERIES 35 FEDERAL HOME LOAN MTG-GNMA	07/17/24	8.00%	MTS
4860	FNMA-GUAR MTG PASS THRU-30YR	12/01/35	6.50%	MTS
4861	FEDERAL NATL MTGE ASSN D/N	03/02/09	0.00%	MTS
4862	FNMA 15 YEAR	11/01/09	7.00%	MTS
4863	CATS-SER S-COUPON-INT PMT ON 12.50% 2014-T/BD-08/15/09-REG R/MD0000 08/15/2009	08/15/09	0.00%	MTS
4864	GOLD PC 15 YEAR - FHLMC	09/01/10	7.00%	MTS
4865	FNMA 15 YEAR	08/01/14	7.50%	MTS
4866	FHLMG 1723 1723-R SER 1723 FEDERAL HOME LOAN MTGE GOLD	05/15/24	7.00%	MTS
4867	FHR 2866 SR FREDDIE MAC	06/15/34	10.16%	MTS
4868	FHLMG 1901 1901-C SERIES 1901 FEDERAL HOME LOAN MTGE GOLD	10/15/26	0.38%	MTS
4869	FNMA 15 YEAR	04/01/20	5.50%	MTS
4870	FNMA SF 30 YEAR	04/01/37	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4815	13,482	1.02	1.03	13,843	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4816	14,329	0.96	0.97	13,829	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4817	65,552	0.21	0.21	13,824	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4818	14,000	0.99	0.99	13,799	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4819	153,352	0.09	0.09	13,706	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4820	45,037	0.30	0.30	13,672	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4821	641,034	0.02	0.02	13,582	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4822	29,000	1.08	1.09	13,563	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4823	13,198	1.02	1.02	13,527	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4824	12,903	1.04	1.05	13,488	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4825	13,047	1.03	1.03	13,425	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4826	12,965	1.02	1.03	13,312	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4827	12,554	1.05	1.06	13,260	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4828	12,867	1.02	1.02	13,102	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4829	20,000	0.65	0.65	13,081	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4830	12,663	1.03	1.03	13,029	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4831	13,000	1.00	1.00	12,987	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4832	12,529	1.02	1.02	12,842	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4833	12,317	1.04	1.04	12,787	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4834	12,598	1.01	1.01	12,784	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4835	12,079	1.05	1.06	12,758	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4836	0	99.18	99.20	12,745	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4837	12,513	1.01	1.02	12,709	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4838	12,310	1.03	1.03	12,667	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4839	12,764	0.99	0.99	12,636	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4840	12,064	1.04	1.05	12,610	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4841	15,959	0.78	0.79	12,571	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4842	11,796	1.06	1.06	12,554	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4843	10,000	1.25	1.25	12,535	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4844	12,246	1.02	1.02	12,533	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4845	12,171	1.03	1.03	12,530	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4846	11,989	1.04	1.04	12,498	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4847	12,091	1.03	1.03	12,458	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4848	12,199	1.02	1.02	12,450	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4849	20,000	0.62	0.62	12,450	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4850	11,869	1.04	1.05	12,430	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4851	11,903	1.04	1.04	12,357	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4852	11,636	1.05	1.06	12,290	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4853	15,000	0.82	0.82	12,280	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4854	118,765	0.10	0.10	12,272	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4855	11,680	1.04	1.05	12,210	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4856	10,764	1.12	1.12	12,106	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4857	12,215	0.99	0.99	12,092	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4858	11,816	1.02	1.02	12,059	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4859	11,702	1.02	1.03	12,028	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4860	11,525	1.04	1.04	12,015	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4861	12,000	0.99	0.99	11,872	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4862	11,478	1.03	1.03	11,815	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4863	12,000	0.98	0.98	11,767	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4864	11,349	1.02	1.02	11,583	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4865	11,245	1.03	1.03	11,570	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4866	11,542	1.00	1.00	11,556	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4867	13,461	0.85	0.85	11,495	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4868	1,174,105	0.01	0.01	11,464	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4869	11,179	1.02	1.02	11,395	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4870	389,794	1.03	1.04	11,380	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4871	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4872	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4873	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4874	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4875	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4876	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4877	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4878	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4879	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4880	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4881	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4882	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4883	93117554	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4884	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4885	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4886	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4887	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4888	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4889	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4890	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4891	93118202	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4892	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4893	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4894	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4895	93161042	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4896	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
4897	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4898	93118202	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4899	93161479	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4900	93118202	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4901	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4902	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4903	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4904	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4905	G116	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4906	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4907	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4908	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4909	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4910	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4911	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4912	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4913	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4914	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4915	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4916	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4917	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4918	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4919	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4920	G1L5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4921	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4922	G1L5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4923	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4924	GAGB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4925	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4926	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4871	LINEAR TRADING AMERICAS	AGENCIES	3133M8PH1	US3133M8PH10	3133M8PH1
4872	SP AMERICAS-TRADING	HOUSE-RISK	3133T24G2		3133T24G2
4873	LINEAR TRADING AMERICAS	PASSTHRU JV	31405ALN1		N00783433
4874	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GGEP4		F00E80142
4875	LINEAR TRADING AMERICAS	PASSTHRU JV	31412SFU4		N00933179
4876	LINEAR TRADING AMERICAS	PASSTHRU JV	36203NN95		G00354216
4877	LINEAR TRADING AMERICAS	PASSTHRU JV	31280EJN6		F00E60269
4878	LINEAR TRADING AMERICAS	PASSTHRU JV	31371GGY0		N00251415
4879	LINEAR TRADING AMERICAS	PASSTHRU JV	36204HXC9		G00370675
4880	LINEAR TRADING AMERICAS	PASSTHRU JV	31371HE46	US31371HE468	N00252255
4881	LINEAR TRADING AMERICAS	PASSTHRU JV	31292HAK0	US31292HAK05	F00C00910
4882	LINEAR TRADING AMERICAS	PASSTHRU JV	31390YL22		N00660145
4883	MUNICIPALS AMERICA	MUNIS DERIVATIVES	913366BT6	US913366BT65	3BCDNW50
4884	LINEAR TRADING AMERICAS	AGENCIES	880591DW9	US880591DW90	880591DW9
4885	LINEAR TRADING AMERICAS	PASSTHRU JV	36203BWQ3		G00344555
4886	LINEAR TRADING AMERICAS	AGENCIES	3133XBT39	US3133XBT399	3133XBT39
4887	LINEAR TRADING AMERICAS	PASSTHRU JV	31371H6T0		N00252982
4888	SP AMERICAS-TRADING	HOUSE-RISK	31359T4Y1		31359T4Y1
4889	LINEAR TRADING AMERICAS	PASSTHRU JV	36225AE22		G00780153
4890	LINEAR TRADING AMERICAS	PASSTHRU JV	31410F3D5		N00888296
4891	MUNICIPALS AMERICA	PROPRIETARY	346785AQ1	US346785AQ16	39526150
4892	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAAB6		3136FAAB6
4893	LINEAR TRADING AMERICAS	PASSTHRU JV	31371GKV1		N00251508
4894	LINEAR TRADING AMERICAS	PASSTHRU JV	31374QXP5		N00321186
4895	MUNICIPALS AMERICA	SECONDARY	295097AA7	US295097AA73	32740330
4896	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	57583FQK0	US57583FQK02	57583FQK0
4897	LINEAR TRADING AMERICAS	PASSTHRU JV	31297MNR5		F00A32200
4898	MUNICIPALS AMERICA	PROPRIETARY	678864K81	US678864K816	29867700
4899	MUNICIPALS AMERICA	SHORT TERM	196479KN8	US196479KN82	38522030
4900	MUNICIPALS AMERICA	PROPRIETARY	63967CZB1	US63967CZB17	37261060
4901	LINEAR TRADING AMERICAS	PASSTHRU JV	312970FW1		F00B17381
4902	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HN45		31364HN45
4903	LINEAR TRADING AMERICAS	PASSTHRU JV	3128DYDC8	US3128DYDC82	F00D94599
4904	LINEAR TRADING AMERICAS	PASSTHRU JV	31405AU68	US31405AU689	N00783705
4905	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	313589CF8		313589CF8
4906	MUNICIPALS AMERICA	SECONDARY	645771EX0	US645771EX06	36407670
4907	LINEAR TRADING AMERICAS	COUPON TRADING	912820HL4		912820HL4
4908	LINEAR TRADING AMERICAS	PASSTHRU JV	31283KD96		F00G11028
4909	LINEAR TRADING AMERICAS	PASSTHRU JV	31294J5W4		F00E00861
4910	LINEAR TRADING AMERICAS	PASSTHRU JV	31374XLK4		N00327130
4911	LINEAR TRADING AMERICAS	PASSTHRU JV	31371JMD3		N00253356
4912	LINEAR TRADING AMERICAS	PASSTHRU JV	36291X3L1		G00641703
4913	LINEAR TRADING AMERICAS	PASSTHRU JV	36204BLB7		G00364922
4914	LINEAR TRADING AMERICAS	PASSTHRU JV	31389VRU3	US31389VRU34	N00636899
4915	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31293PV85		F00C26039
4916	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GFAU9		F00E79919
4917	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405EEC5		N00786831
4918	LINEAR TRADING AMERICAS	PASSTHRU JV	31384YLM6		N00537732
4919	LINEAR TRADING AMERICAS	PASSTHRU JV	31385R5V8		N00550860
4920	LINEAR TRADING AMERICAS	COUPON TRADING	76116EBW9	US76116EBW93	76116EBW9
4921	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MZ43		N00929663
4922	LINEAR TRADING AMERICAS	COUPON TRADING	008452CH5	US008452CH54	008452CH5
4923	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397TF98		31397TF98
4924	LINEAR TRADING AMERICAS	PASSTHRU JV	31382WAC6		N00494203
4925	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HNN3		31364HNN3
4926	LINEAR TRADING AMERICAS	PASSTHRU JV	31280G2C3		F00E62571

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4871	FEDERAL HOME LOAN BANK	05/12/14	6.05%	MTS
4872	FHR 1635 1635-S SERIES 1635 FEDERAL HOME LOAN MTGE GOLD	12/15/08	5.58%	MTS
4873	FNMA SF 30 YEAR	07/01/30	8.00%	MTS
4874	GOLD PC 15 YEAR - FHLMC	02/01/15	7.00%	MTS
4875	FNMA SF 30 YEAR	11/01/37	5.00%	MTS
4876	GNMA SF 30 YEAR	12/15/23	6.50%	MTS
4877	GOLD PC 15 YEAR - FHLMC	03/01/10	8.00%	MTS
4878	FNMA SF 30 YEAR	11/01/17	6.50%	MTS
4879	GNMA SF 30 YEAR	11/15/23	6.50%	MTS
4880	FNMA SF 30 YEAR	02/01/29	6.50%	MTS
4881	GOLD PC 30 YEAR - FHLMC	01/01/30	7.50%	MTS
4882	FNMA SF 30 YEAR	08/01/32	8.00%	MTS
4883	UNIV CALIF REGTS MED CTR POOLED SER C-2 67% OF 3 MONTH LIBOR +61 BPS R/MD 2.489 05/15/2030	05/15/30	2.49%	TMS
4884	TENNESSEE VALLEY AUTHORITY	08/01/13	4.75%	MTS
4885	GNMA SF 30 YEAR	11/15/23	6.50%	MTS
4886	FEDERAL HOME LOAN BANK SYSTEM	06/08/12	4.38%	MTS
4887	FNMA SF 30 YEAR	01/01/30	8.00%	MTS
4888	FNR 98-036 36-K CMO SERIES 98 FEDERAL NATIONAL MTGE ASSN	07/18/28	6.00%	MTS
4889	GNMA SF 30 YEAR	11/15/17	9.00%	MTS
4890	FNMA SF 30 YEAR	03/01/37	6.50%	MTS
4891	FORT BEND CNTY TEX HSG FIN CO SINGLE RES INT RCPTS SER L14	04/01/35	313.48%	TMS
4892	FNS 313 313 2 COLL STRIP INT FANNIEMAE STRIP	06/25/31	6.50%	MTS
4893	FNMA SF 30 YEAR	01/01/18	6.50%	MTS
4894	FNMA SF 30 YEAR	09/01/25	6.50%	MTS
4895	ERIE CNTY N Y WTR AUTH IMPT & EXTN REV 1ST SER ESCROWED TO MATURITY R/MD 5.75 12/01/2008	12/01/08	5.75%	TMS
4896	MASS DEV FIN REV BONDS BONDS-SAVRS	07/15/30	6.16%	MTS
4897	GOLD PC 30 YEAR - FHLMC	04/01/35	4.50%	MTS
4898	OKLAHOMA HSG FIN AGY SINGLE FAM REV RI-TRS SER A5 144A	09/01/30	98.22%	TMS
4899	COLORADO HSG & FIN AUTH MULTIFAM-CL I-A1 L/C FEDERAL HOME LOAN BANK OF TOPEKA R/MD 3.00 04/01/2036	04/01/36	3.00%	TMS
4900	NEBRASKA INVT FIN AUTH SINGLE INT-TRS-SER L31-144A	09/01/25	12.17%	TMS
4901	GOLD PC 15 YEAR - FHLMC	12/01/19	5.50%	MTS
4902	FNS 279-2 CMO SERIES 279 FEDERAL NATIONAL MTGE ASSN	07/01/29	9.00%	MTS
4903	GOLD PC 20 YEAR - FHLMC	04/01/21	7.00%	MTS
4904	FNMA SF 30 YEAR	06/01/34	5.00%	MTS
4905	FEDERAL NATL MTGE ASSN D/N	02/23/09	0.00%	MTS
4906	NEW JERSEY BLDG AUTH STATE REVZERO CPN C/A 6.75%-GARDEN ST SVGS SER A R/MD0000 06/15/2009	06/15/09	0.00%	TMS
4907	W/PRIN STRIP 11-15-12	11/15/12	0.00%	MTS
4908	GOLD PC 15 YEAR - FHLMC	07/01/15	7.00%	MTS
4909	GOLD PC 15 YEAR - FHLMC	07/01/15	7.00%	MTS
4910	FNMA 15 YEAR	10/01/10	7.00%	MTS
4911	FNMA SF 30 YEAR	07/01/30	8.00%	MTS
4912	GNMA SF 30 YEAR	04/15/35	5.00%	MTS
4913	GNMA SF 30 YEAR	02/15/24	6.50%	MTS
4914	FNMA SF 30 YEAR	05/01/32	6.50%	MTS
4915	GOLD PC 30YR - FHLMC WAM	05/01/29	6.50%	MTS
4916	GOLD PC 15 YEAR - FHLMC	01/01/15	7.00%	MTS
4917	FNMA-GUAR MTG PASS THRU-30YR	08/01/34	6.50%	MTS
4918	FNMA SF 30 YEAR	04/01/30	8.00%	MTS
4919	FNMA 15 YEAR	08/01/15	7.00%	MTS
4920	RESOLUTION FDG CORP FED CPN STRIPS SER A-INT PMT ON 8.125 2019 BD-ZERO CPN R/MD0000 04/15/2012	04/15/12	0.00%	MTS
4921	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
4922	FNMA STRIP 2/12/17	02/12/17	0.00%	MTS
4923	FHR-3450 ZY FREDDIE MAC	06/15/38	5.00%	MTS
4924	FNMA SF 30 YEAR	04/01/29	7.00%	MTS
4925	FNS 139-1 139-1 CMO SER 1 FEDERAL NATIONAL MTGE ASSN	06/25/22	0.00%	MTS
4926	GOLD PC 15 YEAR - FHLMC	01/01/11	7.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4871	10,000	1.12	1.14	11,363	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4872	103,837	0.10	0.11	11,224	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4873	10,611	1.05	1.06	11,208	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4874	10,938	1.02	1.02	11,163	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4875	11,195	0.99	0.99	11,083	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4876	10,493	1.04	1.05	10,979	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4877	10,647	1.02	1.03	10,915	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4878	10,431	1.04	1.05	10,904	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4879	10,341	1.04	1.05	10,820	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4880	10,230	1.04	1.05	10,693	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4881	10,029	1.06	1.06	10,613	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4882	10,026	1.05	1.06	10,590	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4883	0	100.00	100.00	10,541	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4884	10,000	1.05	1.05	10,529	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4885	10,038	1.04	1.05	10,503	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4886	10,000	1.03	1.04	10,427	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4887	9,867	1.05	1.06	10,422	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4888	105,884	0.10	0.10	10,374	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4889	9,701	1.06	1.07	10,347	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4890	9,836	1.03	1.04	10,205	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4891	10,000	100.00	102.04	10,204	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4892	44,791	0.22	0.23	10,173	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4893	9,720	1.04	1.05	10,160	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4894	9,661	1.04	1.05	10,099	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4895	10,000	100.79	100.80	10,080	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4896	10,000	1.00	1.01	10,056	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4897	10,414	0.96	0.96	10,013	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4898	10,000	100.00	100.04	10,004	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4899	10,000	100.00	100.01	10,001	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4900	10,000	100.00	100.00	10,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4901	9,776	1.02	1.02	9,954	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4902	23,814	0.41	0.42	9,936	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4903	9,411	1.05	1.05	9,898	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4904	9,990	0.99	0.99	9,889	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4905	10,000	0.99	0.99	9,877	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4906	10,000	98.13	98.13	9,813	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4907	11,000	0.89	0.89	9,813	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4908	9,547	1.02	1.02	9,743	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4909	9,351	1.02	1.02	9,543	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4910	9,259	1.03	1.03	9,531	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4911	8,956	1.05	1.06	9,459	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4912	9,472	1.00	1.00	9,457	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4913	8,927	1.04	1.05	9,341	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4914	8,917	1.04	1.05	9,321	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4915	8,897	1.04	1.05	9,308	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4916	9,107	1.02	1.02	9,294	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4917	8,811	1.04	1.04	9,186	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4918	8,693	1.05	1.06	9,182	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4919	8,914	1.03	1.03	9,176	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4920	10,000	0.91	0.91	9,086	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4921	8,931	1.01	1.01	9,024	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4922	13,000	0.69	0.69	8,921	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4923	11,042	0.80	0.80	8,855	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4924	8,391	1.05	1.05	8,835	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4925	12,750	0.69	0.69	8,806	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4926	8,617	1.02	1.02	8,795	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4927	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4928	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4929	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4930	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4931	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4932	93161370	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4933	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4934	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4935	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4936	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4937	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4938	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4939	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4940	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4941	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4942	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4943	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4944	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4945	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4946	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4947	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4948	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4949	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4950	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4951	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4952	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4953	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4954	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4955	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4956	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4957	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4958	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4959	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4960	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4961	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4962	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4963	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4964	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4965	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4966	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4967	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4968	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4969	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4970	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4971	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4972	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4973	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4974	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4975	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4976	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4977	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4978	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4979	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4980	93117554	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4981	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4982	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4927	LINEAR TRADING AMERICAS	PASSTHRU JV	36202C3Z4	US36202C3Z45	I00002616
4928	LINEAR TRADING AMERICAS	PASSTHRU JV	31386QDU2		N00569915
4929	LINEAR TRADING AMERICAS	PASSTHRU JV	36206PSC5		G00417315
4930	LINEAR TRADING AMERICAS	PASSTHRU JV	36203N7H5		G00354696
4931	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405J3Q5		N00791107
4932	MUNICIPALS AMERICA	SECONDARY	796253TP7	US796253TP72	39468330
4933	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WEE4		N00899333
4934	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31404U6K1		N00779474
4935	LINEAR TRADING AMERICAS	PASSTHRU JV	31410DVP2	US31410DVP22	N00886322
4936	LINEAR TRADING AMERICAS	PASSTHRU JV	36215JG98		G00136224
4937	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LY29		N00255529
4938	SP AMERICAS-TRADING	PRIME-AMERICAS	31358S7A3	US31358S7A33	31358S7A3
4939	LINEAR TRADING AMERICAS	PASSTHRU JV	31280J3U6		F00E64411
4940	LINEAR TRADING AMERICAS	PASSTHRU JV	36225AWQ9		G00780655
4941	LINEAR TRADING AMERICAS	PASSTHRU JV	31379F2H6		N00418476
4942	LINEAR TRADING AMERICAS	PASSTHRU JV	3128DYLP0		F00D94834
4943	SP AMERICAS-TRADING	PRIME-AMERICAS	31392W7C8		31392W7C8
4944	LINEAR TRADING AMERICAS	PASSTHRU JV	31294J7D4		F00E00892
4945	SP AMERICAS-TRADING	PRIME-AMERICAS	31393RGH7	US31393RGH75	31393RGH7
4946	LINEAR TRADING AMERICAS	PASSTHRU JV	36203N6L7		G00354675
4947	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KBJ2		N00889341
4948	LINEAR TRADING AMERICAS	AGENCIES	912828HF0	US912828HF02	912828HF0
4949	MUNICIPALS AMERICA	SECONDARY	882720MC6	US882720MC69	38269800
4950	LINEAR TRADING AMERICAS	PASSTHRU JV	36213JKA2		G00555689
4951	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBJ99		F00G12788
4952	LINEAR TRADING AMERICAS	PASSTHRU JV	36204QJM3	US36204QJM33	G00376568
4953	LINEAR TRADING AMERICAS	PASSTHRU JV	31384VRZ7		N00535204
4954	LINEAR TRADING AMERICAS	PASSTHRU JV	36202D6V8	US36202D6V85	I00003584
4955	LINEAR TRADING AMERICAS	PASSTHRU JV	36203VC24		G00360189
4956	LINEAR TRADING AMERICAS	PASSTHRU JV	36218AAV1	US36218AAV17	G00216120
4957	LINEAR TRADING AMERICAS	PASSTHRU JV	312963AV3	US312963AV31	F00B10920
4958	MUNICIPALS AMERICA	SECONDARY	34153PAM0	US34153PAM05	3BCWYD90
4959	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405YVL2		N00803519
4960	LINEAR TRADING AMERICAS	PASSTHRU JV	31385XTJ6		N00555953
4961	LINEAR TRADING AMERICAS	PASSTHRU JV	31405JZT4		N00791054
4962	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405GCX6	US31405GCX60	N00788586
4963	LINEAR TRADING AMERICAS	PASSTHRU JV	31381CBY2		N00456455
4964	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GUKF8		F00E90294
4965	LINEAR TRADING AMERICAS	PASSTHRU JV	36202AB30		I00000058
4966	SP AMERICAS-TRADING	PRIME-AMERICAS	31392AJX7	US31392AJX72	31392AJX7
4967	SP AMERICAS-TRADING	HOUSE-RISK	31359PUB0		31359PUB0
4968	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HN86		31364HN86
4969	LINEAR TRADING AMERICAS	PASSTHRU JV	31374E2P6		N00312282
4970	LINEAR TRADING AMERICAS	PASSTHRU JV	31281AKE1		F00N30293
4971	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397WV28		31397WV28
4972	LINEAR TRADING AMERICAS	COUPON TRADING	912828GA2		912828GA2
4973	LINEAR TRADING AMERICAS	PASSTHRU JV	36205M5S3		G00395157
4974	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395CF71		31395CF71
4975	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GGE90		F00E80160
4976	LINEAR TRADING AMERICAS	PASSTHRU JV	31410TMQ5		N00896867
4977	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T5YL1		3133T5YL1
4978	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LAR8		N00983016
4979	LINEAR TRADING AMERICAS	PASSTHRU JV	312963F48		F00B11087
4980	MUNICIPALS AMERICA	MUNIS DERIVATIVES	78615RCU5	US78615RCU59	3BCHGH80
4981	LINEAR TRADING AMERICAS	PASSTHRU JV	31283KE20		F00G11053
4982	LINEAR TRADING AMERICAS	AGENCIES	31771J3V0	US31771J3V01	31771J3V0

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4927	GNMA II-JUMBOS	07/20/28	7.00%	MTS
4928	FNMA 15 YEAR	02/01/16	7.00%	MTS
4929	GNMA-15YR MATURITY	03/15/11	7.50%	MTS
4930	GNMA SF 30 YEAR	12/15/23	6.50%	MTS
4931	FNMA-GUAR MTG PASS THRU-30YR	07/01/34	6.50%	MTS
4932	SAN ANTONIO TEX ELEC & GAS REVRFDG-SER A R/MD 5.25 02/01/2010	02/01/10	5.25%	TMS
4933	FNMA 15 YEAR	05/01/22	5.50%	MTS
4934	FNMA-GUAR MTG PASS THRU-30YR	06/01/34	6.50%	MTS
4935	FNMA SF 30 YEAR	07/01/36	5.00%	MTS
4936	GNMA SF 30 YEAR	11/15/15	10.00%	MTS
4937	FNMA 10 YEAR	11/01/14	4.50%	MTS
4938	FNGT 2001-T3 A-1 SER 2000-T3 FANNIEMAE GRANTOR TRUST	02/25/29	7.50%	MTS
4939	GOLD PC 15 YEAR - FHLMC	12/01/10	8.00%	MTS
4940	GNMA SF 30 YEAR	10/15/27	6.50%	MTS
4941	FNMA SF 30 YEAR	06/01/18	6.50%	MTS
4942	GOLD PC 20 YEAR - FHLMC	04/01/21	6.50%	MTS
4943	FSPC T-51 1AIO FHLMC STRCTD PASS THRGH SEC	09/25/43	0.47%	MTS
4944	GOLD PC 15 YEAR - FHLMC	05/01/15	8.50%	MTS
4945	FSPC T-56 AIO FHLMC STRUCTURED PASS THROUGH	05/25/43	0.52%	MTS
4946	GNMA SF 30 YEAR	10/15/23	6.50%	MTS
4947	FNMA SF 30 YEAR	10/01/35	6.50%	MTS
4948	U S TREASURY NOTE	10/31/09	3.63%	MTS
4949	TEXAS ST G/O WTR FINL ASSISTANCE R/MD 5.50 08/01/2014	08/01/14	5.50%	TMS
4950	GNMA SF 30 YEAR	01/15/32	6.50%	MTS
4951	GOLD PC 15 YEAR - FHLMC	06/01/19	4.50%	MTS
4952	G N M A PASS THRU POOL 376568XNORWEST MORTGAGE INC R/MD 7.50 07/15/2009	07/15/09	7.50%	MTS
4953	FNMA SF 30 YEAR	03/01/30	8.00%	MTS
4954	GNMA II-JUMBOS	07/20/34	6.00%	MTS
4955	GNMA SF 30 YEAR	10/15/23	6.50%	MTS
4956	G N M A PASS THRU POOL 216120XR/MD 9.50 08/15/2017	08/15/17	9.50%	MTS
4957	GOLD PC 30 YEAR - FHLMC	11/01/18	5.00%	MTS
4958	FLORIDA ST BRD ED PUB ED PUB ED CAP OUTLAY GO R/MD 5.00 06/01/2019	06/01/19	5.00%	TMS
4959	FNMA-GUAR MTG PASS THRU-30YR	11/01/34	6.50%	MTS
4960	FNMA SF 30 YEAR	03/01/33	6.50%	MTS
4961	FNMA SF 30 YEAR	07/01/34	6.50%	MTS
4962	FNMA-GUAR MTG PASS THRU-30YR	07/01/34	6.50%	MTS
4963	FNMA SF 30 YEAR	01/01/29	6.50%	MTS
4964	GOLD PC 15 YEAR - FHLMC	06/01/17	6.50%	MTS
4965	GNMA II-JUMBOS	07/20/22	9.00%	MTS
4966	FNR 01-50 BI INTEREST ONLY FEDERAL NATIONAL MTGE ASSN	10/25/41	0.45%	MTS
4967	FNR 97-035 35-SC CMO SER 97-35FEDERAL NATIONAL MTGE ASSOC	03/25/09	1.10%	MTS
4968	FNMA TRUST 000281 IO CLASS 2 INTEREST ONLY	11/01/26	9.00%	MTS
4969	FNMA SF 30 YEAR	06/01/25	8.00%	MTS
4970	GOLD PC 20 YEAR - FHLMC	09/01/15	6.50%	MTS
4971	FHR 3469 ZY FREDDIE MAC	08/15/38	5.00%	MTS
4972	U S TREASURY NOTE	11/30/11	4.50%	MTS
4973	GNMA-15YR MATURITY	07/15/09	7.50%	MTS
4974	FHR 2820 OU FREDDIE MAC	02/15/34	0.00%	MTS
4975	GOLD PC 15 YEAR - FHLMC	02/01/15	7.00%	MTS
4976	FNMA 15 YEAR	04/01/22	5.50%	MTS
4977	FHLMG 1768 1768-R SERIES 1768 FEDERAL HOME LOAN MTGE GOLD	12/15/24	8.25%	MTS
4978	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
4979	GOLD PC 15 YEAR - FHLMC	04/01/09	6.50%	MTS
4980	SACRAMENTO CNTY CALIF WTR	06/01/34	2.35%	TMS
4981	GOLD PC 15 YEAR - FHLMC	10/01/15	7.00%	MTS
4982	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD R/MD 09/26/2009	09/26/09	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4927	8,378	1.04	1.05	8,774	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4928	8,507	1.03	1.03	8,757	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4929	8,456	1.03	1.03	8,705	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4930	8,169	1.04	1.05	8,547	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4931	8,195	1.04	1.04	8,543	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4932	0	102.21	102.21	8,502	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4933	8,304	1.02	1.02	8,464	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4934	8,111	1.04	1.04	8,455	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4935	8,399	0.99	0.99	8,315	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4936	7,580	1.09	1.09	8,291	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4937	8,332	0.99	0.99	8,287	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4938	7,699	1.06	1.07	8,217	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4939	7,946	1.02	1.03	8,145	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4940	7,775	1.04	1.05	8,135	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4941	7,770	1.04	1.05	8,123	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4942	7,814	1.04	1.04	8,112	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4943	879,682	0.01	0.01	8,096	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4944	7,825	1.03	1.03	8,051	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4945	557,398	0.01	0.01	8,048	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4946	7,678	1.04	1.05	8,034	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4947	7,739	1.03	1.04	8,029	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4948	10,000	1.02	1.03	8,026	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4949	0	107.47	107.48	7,899	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4950	7,412	1.04	1.05	7,755	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4951	7,757	0.99	0.99	7,666	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4952	7,403	1.03	1.03	7,621	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4953	7,185	1.05	1.06	7,589	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4954	7,399	1.02	1.03	7,587	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4955	7,224	1.04	1.05	7,559	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4956	6,998	1.08	1.08	7,558	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4957	7,596	0.99	0.99	7,514	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4958	0	107.89	107.91	7,511	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4959	7,147	1.04	1.04	7,451	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4960	6,992	1.04	1.05	7,309	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4961	6,988	1.04	1.04	7,301	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4962	6,944	1.04	1.04	7,239	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4963	6,877	1.04	1.05	7,189	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4964	6,950	1.03	1.03	7,189	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4965	6,738	1.06	1.07	7,187	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4966	867,773	0.01	0.01	7,179	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4967	343,918	0.02	0.02	7,158	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4968	32,872	0.21	0.22	7,142	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4969	6,753	1.05	1.06	7,133	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4970	6,834	1.04	1.04	7,094	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4971	10,084	0.70	0.70	7,078	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4972	10,000	1.06	1.07	7,072	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4973	6,857	1.03	1.03	7,059	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4974	14,040	0.50	0.50	7,047	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4975	6,898	1.02	1.02	7,040	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4976	6,882	1.02	1.02	7,015	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4977	7,000	1.00	1.00	7,014	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4978	6,933	1.01	1.01	7,006	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4979	6,698	1.03	1.03	6,927	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4980	0	100.00	100.00	6,913	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4981	6,734	1.02	1.02	6,873	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4982	7,000	0.98	0.98	6,850	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4983	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4984	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4985	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4986	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4987	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4988	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4989	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4990	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4991	93161370	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4992	93161422	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
4993	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4994	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4995	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4996	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4997	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4998	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4999	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5000	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5001	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5002	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5003	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5004	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5005	G13T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5006	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5007	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5008	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5009	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5010	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5011	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5012	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5013	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5014	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5015	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5016	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5017	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5018	93160282	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5019	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5020	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5021	G13C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5022	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5023	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5024	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5025	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5026	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5027	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5028	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5029	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5030	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5031	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5032	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5033	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5034	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5035	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5036	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5037	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5038	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4983	LINEAR TRADING AMERICAS	PASSTHRU JV	36296E5T9		G00689458
4984	SP AMERICAS-TRADING	PRIME-AMERICAS	31394JY68		31394JY68
4985	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313384G37		313384G37
4986	LINEAR TRADING AMERICAS	PASSTHRU JV	36208RXT6		G00458890
4987	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JL22		F00E00345
4988	LINEAR TRADING AMERICAS	PASSTHRU JV	36208CKZ9		G00446812
4989	LINEAR TRADING AMERICAS	PASSTHRU JV	36291Y2Y2		G00642591
4990	LINEAR TRADING AMERICAS	PASSTHRU JV	362162NS4		G00181401
4991	MUNICIPALS AMERICA	SECONDARY	927781BD5	US927781BD52	29456850
4992	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NNM7	US52522NNM73	3BCYWQ20
4993	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282XE56		31282XE56
4994	SP AMERICAS-TRADING	HOUSE-RISK	3133TJLY7		3133TJLY7
4995	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	383742RD7		383742RD7
4996	LINEAR TRADING AMERICAS	PASSTHRU JV	36204HDR8		G00370112
4997	LINEAR TRADING AMERICAS	PASSTHRU JV	36294XW51		G00663168
4998	SP AMERICAS-TRADING	PRIME-AMERICAS	31392A5R5	US31392A5R58	31392A5R5
4999	LINEAR TRADING AMERICAS	PASSTHRU JV	36210J4V7		G00494136
5000	LINEAR TRADING AMERICAS	PASSTHRU JV	36201GR98		G00582912
5001	LINEAR TRADING AMERICAS	PASSTHRU JV	31294J2U1		F00E00787
5002	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313384Q44	US313384Q441	313384Q44
5003	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MZ50		N00929664
5004	LINEAR TRADING AMERICAS	PASSTHRU JV	31377XUB1		N00390378
5005	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3837H4NY7		3837H4NY7
5006	LINEAR TRADING AMERICAS	PASSTHRU JV	31371FFE7		N00250465
5007	LINEAR TRADING AMERICAS	COUPON TRADING	912833KY5	US912833KY56	912833KY5
5008	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PF2P9		F00J04382
5009	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31358LWS1		31358LWS1
5010	SP AMERICAS-TRADING	PRIME-AMERICAS	31393RG20	US31393RG201	31393RG20
5011	LINEAR TRADING AMERICAS	PASSTHRU JV	31371FF56		N00250488
5012	LINEAR TRADING AMERICAS	PASSTHRU JV	31283GU21		F00G00601
5013	LINEAR TRADING AMERICAS	PASSTHRU JV	31391D2E2		N00664173
5014	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CMR1	US36202CMR15	I00002168
5015	LINEAR TRADING AMERICAS	COUPON TRADING	912828GF1		912828GF1
5016	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JNA2		F00E00385
5017	LINEAR TRADING AMERICAS	PASSTHRU JV	36203FQL2		G00347959
5018	MUNICIPALS AMERICA	PROPRIETARY	41315RAY0	US41315RAY09	28373610
5019	LINEAR TRADING AMERICAS	PASSTHRU JV	362067EG1		G00037035
5020	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GJXV4		F00E82492
5021	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	312904Z65	US312904Z653	312904Z65
5022	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CX65		I00002501
5023	LINEAR TRADING AMERICAS	PASSTHRU JV	31371GB25		N00251257
5024	LINEAR TRADING AMERICAS	AGENCIES	3133MKGH4	US3133MKGH41	3133MKGH4
5025	LINEAR TRADING AMERICAS	PASSTHRU JV	36202B5N1	US36202B5N15	I00001753
5026	LINEAR TRADING AMERICAS	AGENCIES	31331T4V0	US31331T4V02	31331T4V0
5027	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CEM1	US36202CEM10	I00001940
5028	LINEAR TRADING AMERICAS	AGENCIES	3133M86T6	US3133M86T61	3133M86T6
5029	LINEAR TRADING AMERICAS	PASSTHRU JV	31283JQD6		F00G10452
5030	LINEAR TRADING AMERICAS	PASSTHRU JV	31295WRB6		F00A01382
5031	LINEAR TRADING AMERICAS	PASSTHRU JV	31294J2L1		F00E00779
5032	LINEAR TRADING AMERICAS	AGENCIES	31331TBF7		31331TBF7
5033	MUNICIPALS AMERICA	MUNIS DERIVATIVES	3133XFLG9	US3133XFLG98	3133XFLG9
5034	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31292WQU8		F00C12267
5035	SP AMERICAS-TRADING	PRIME-AMERICAS	31393C6U2	US31393C6U23	31393C6U2
5036	SP AMERICAS-TRADING	HOUSE-RISK	31359TPN2		31359TPN2
5037	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3134A4UD4	US3134A4UD48	3134A4UD4
5038	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T56F5		3133T56F5

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
4983	GNMA SF 30 YEAR	07/15/38	6.00%	MTS
4984	FSPC T-58 AIO FHLMC STRUCTURED PASS THROUGH	09/25/43	0.27%	MTS
4985	FEDERAL HOME LOAN BANK D/N	09/17/08	0.00%	MTS
4986	GNMA-15YR MATURITY	05/15/13	6.00%	MTS
4987	GOLD PC 15 YEAR - FHLMC	10/01/09	8.00%	MTS
4988	GNMA SF 30 YEAR	06/15/27	7.00%	MTS
4989	GNMA SF 30 YEAR	07/15/35	5.50%	MTS
4990	GNMA SF 30 YEAR	01/15/17	9.00%	MTS
4991	VIRGINIA COLLEGE BLDG AUTH VA EDL FAC REV BDS 2006 A R/MD 5.00 02/01/2011	02/01/11	5.00%	TMS
4992	LEHMAN MUN TR RCPTS VARIOUS RI-TR SER 2008-P29W REL TO ALASKA INDL DEV & EXPT AUTH RER/MD 384.994 04/01/2034	04/01/34	384.99%	TMS
4993	FHGMAC TRUST 000150 PO CLASS 1PRINCIPAL ONLY	07/15/23	0.00%	MTS
4994	FHR 2127 2127-PC SERIES 2127 FEDERAL HOME LOAN MTGE GOLD	02/15/29	7.00%	MTS
4995	GNR 2008-15 IA GOVT NATIONAL MORTGAGE (GNMA)	03/01/38	0.20%	MTS
4996	GNMA SF 30 YEAR	11/15/23	6.50%	MTS
4997	GNMA SF 30 YEAR	04/15/37	5.00%	MTS
4998	FNMA 2001-T12-IO FANNIE MAE GRANTOR TRUST	08/25/31	0.55%	MTS
4999	GNMA SF 30 YEAR	09/15/29	8.00%	MTS
5000	GNMA SF 30 YEAR	04/15/32	6.50%	MTS
5001	GOLD PC 15 YEAR - FHLMC	01/01/15	7.00%	MTS
5002	FEDERAL HOME LOAN BANK D/N	11/21/08	0.00%	MTS
5003	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
5004	FNMA 15 YEAR	08/01/12	7.00%	MTS
5005	GNR 00-9 9-SE CMO SER 00-9 GOVERNMENT NATIONAL MTGE ASSN	02/16/30	0.05%	MTS
5006	FNMA 15 YEAR	01/01/11	7.50%	MTS
5007	TINT 02-15-20	02/15/20	0.00%	MTS
5008	GOLD PC 15 YEAR - FHLMC	02/01/22	5.50%	MTS
5009	FN R 92-015 15-W CMO SER 015 FEDERAL NATIONAL MTGE ASSN	02/25/22	8.00%	MTS
5010	FSPC T-56 1IO FHLMC STRUCTURED PASS THROUGH	05/25/43	0.29%	MTS
5011	FNMA SF 30 YEAR	12/01/15	6.50%	MTS
5012	GOLD PC 30 YEAR - FHLMC	04/01/22	7.50%	MTS
5013	FNMA SF 30 YEAR	10/01/32	6.50%	MTS
5014	GNMA II-JUMBOS	02/20/26	7.00%	MTS
5015	U S TREASURY NOTE	01/31/12	4.75%	MTS
5016	GOLD PC 15 YEAR - FHLMC	07/01/10	8.00%	MTS
5017	GNMA SF 30 YEAR	06/15/23	7.00%	MTS
5018	HARRIS CNTY TEX HEALTH FACS DEV CORP REV SCH HEALTH CARE SYS-SER B ETM R/MD 5.75 07/01/2027	07/01/27	5.75%	TMS
5019	GNMA SF 30 YEAR	11/15/09	10.00%	MTS
5020	GOLD PC 15 YEAR - FHLMC	02/01/16	7.50%	MTS
5021	FHLMG 1036 1036-H12 SER 1036 FEDERAL HOME LOAN MTGE GOLD	01/15/21	0.00%	MTS
5022	GNMA II-JUMBOS	10/20/27	9.00%	MTS
5023	FNMA 15 YEAR	07/01/12	8.50%	MTS
5024	FEDERAL HOME LOAN BANK	11/15/11	5.63%	MTS
5025	G N M A PASS THRU POOL 001753MR/MD 7.00 06/20/2024	06/20/24	7.00%	MTS
5026	FEDERAL FARM CREDIT BANK	08/13/19	5.25%	MTS
5027	G N M A PASS THRU POOL 001940MR/MD 9.00 12/20/2024	01/20/25	9.00%	MTS
5028	FEDERAL HOME LOAN BANK	03/16/09	5.95%	MTS
5029	GOLD PC 15 YEAR - FHLMC	02/01/11	7.00%	MTS
5030	GOLD PC 30 YEAR - FHLMC	05/01/20	10.00%	MTS
5031	GOLD PC 15 YEAR - FHLMC	09/01/14	8.50%	MTS
5032	FEDERAL FARM CREDIT BANK	08/25/10	4.65%	MTS
5033	FEDERAL HOME LOAN BANK SYSTEM	06/12/09	5.25%	MTS
5034	GOLD PC 30YR - FHLMC WAM	07/01/28	6.50%	MTS
5035	FNW 2003-W11 1A1 FANNIE MAE WHOLE LOAN	06/25/33	6.80%	MTS
5036	FNR 98-031 31-G CMO SERIES 98 FEDERAL NATIONAL MTGE ASSN	05/18/28	6.00%	MTS
5037	FREDDIE MAC	09/15/08	3.63%	MTS
5038	FHLMG 1749 1749-R SERIES 1749 FEDERAL HOME LOAN MTGE GOLD	09/15/24	8.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
4983	6,660	1.02	1.03	6,838	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4984	823,861	0.01	0.01	6,830	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4985	250,000,000	1.00	1.00	6,706	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4986	6,379	1.04	1.04	6,632	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4987	6,438	1.02	1.03	6,600	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4988	6,260	1.05	1.05	6,600	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4989	6,423	1.01	1.02	6,523	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4990	6,061	1.06	1.07	6,465	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4991	0	106.33	106.33	6,417	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4992	0	100.00	100.00	6,412	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
4993	7,575	0.85	0.85	6,404	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4994	104,214	0.06	0.06	6,347	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4995	1,348,480	0.00	0.00	6,184	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4996	5,902	1.04	1.05	6,175	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4997	6,168	1.00	1.00	6,158	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4998	481,740	0.01	0.01	6,122	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
4999	5,722	1.06	1.06	6,070	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5000	5,788	1.03	1.04	6,000	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5001	5,876	1.02	1.02	5,998	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5002	6,000	1.00	1.00	5,976	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5003	5,912	1.01	1.01	5,974	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5004	5,736	1.03	1.03	5,904	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5005	4,566,772	0.00	0.00	5,892	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5006	5,662	1.03	1.03	5,825	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5007	9,488	0.61	0.61	5,817	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5008	5,688	1.02	1.02	5,792	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5009	34,894	0.16	0.17	5,766	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5010	689,300	0.01	0.01	5,762	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5011	5,490	1.04	1.05	5,739	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5012	5,412	1.06	1.06	5,727	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5013	5,478	1.04	1.05	5,726	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5014	5,418	1.04	1.05	5,674	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5015	8,000	1.07	1.08	5,670	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5016	5,531	1.02	1.03	5,670	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5017	5,373	1.05	1.05	5,665	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5018	5,000	113.24	113.25	5,663	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5019	5,155	1.09	1.09	5,639	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5020	5,419	1.03	1.03	5,596	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5021	4,921	1.13	1.13	5,559	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5022	5,143	1.06	1.07	5,486	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5023	5,319	1.03	1.03	5,473	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5024	5,000	1.07	1.09	5,444	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5025	5,115	1.04	1.05	5,357	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5026	5,000	1.05	1.05	5,254	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5027	4,917	1.06	1.07	5,245	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5028	5,000	1.02	1.05	5,236	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5029	5,111	1.02	1.02	5,217	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5030	4,769	1.09	1.09	5,217	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5031	5,040	1.03	1.03	5,186	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5032	5,000	1.03	1.04	5,176	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5033	5,000	1.02	1.03	5,161	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5034	4,916	1.04	1.05	5,143	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5035	5,276	0.97	0.97	5,135	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5036	110,529	0.04	0.05	5,130	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5037	5,000	1.00	1.02	5,091	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5038	5,000	1.01	1.02	5,085	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5039	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5040	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5041	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5042	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5043	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5044	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5045	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5046	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5047	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5048	93118202	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5049	93118202	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5050	93160990	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5051	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5052	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5053	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5054	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5055	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5056	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5057	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5058	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5059	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5060	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5061	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5062	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5063	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5064	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5065	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5066	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5067	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5068	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5069	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5070	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5071	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5072	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5073	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5074	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5075	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5076	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5077	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5078	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5079	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5080	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5081	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5082	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5083	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5084	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5085	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5086	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5087	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5088	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5089	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5090	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5091	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5092	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5093	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5094	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5039	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HNK9	US31364HNK94	31364HNK9
5040	LINEAR TRADING AMERICAS	PASSTHRU JV	31378PCR2		N00404280
5041	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FAJF8		3136FAJF8
5042	MUNICIPALS AMERICA	SECONDARY	882721MF7	US882721MF73	39743540
5043	LINEAR TRADING AMERICAS	COUPON TRADING	912828FH8	US912828FH85	912828FH8
5044	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128F3WF6		F00D64246
5045	LINEAR TRADING AMERICAS	PASSTHRU JV	31371HDN5		N00252209
5046	MUNICIPALS AMERICA	PROPRIETARY	1964786F3	US1964786F31	31887470
5047	LINEAR TRADING AMERICAS	PASSTHRU JV	36225AND8		G00780388
5048	MUNICIPALS AMERICA	PROPRIETARY	167685MG8	US167685MG80	39806410
5049	MUNICIPALS AMERICA	PROPRIETARY	167685KP0	US167685KP08	32020070
5050	MUNICIPALS AMERICA	SHORT TERM	649716NS2	US649716NS28	30525180
5051	MUNICIPALS AMERICA	SHORT TERM	850544BS5	US850544BS57	39266100
5052	LINEAR TRADING AMERICAS	AGENCIES	31771C6Y6	US31771C6Y67	31771C6Y6
5053	LINEAR TRADING AMERICAS	PASSTHRU JV	36207LGZ5		G00435016
5054	SP AMERICAS-TRADING	HOUSE-RISK	3837H13L3		3837H13L3
5055	LINEAR TRADING AMERICAS	PASSTHRU JV	31368JBX6		N00190954
5056	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GG2C6		F00E80771
5057	LINEAR TRADING AMERICAS	PASSTHRU JV	31391ML68		N00670949
5058	LINEAR TRADING AMERICAS	PASSTHRU JV	31380LF60		N00443089
5059	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GJRE9		F00E82285
5060	SP AMERICAS-TRADING	HOUSE-RISK	3133T5ZB2	US3133T5ZB20	3133T5ZB2
5061	LINEAR TRADING AMERICAS	PASSTHRU JV	31374GWQ6		N00313955
5062	LINEAR TRADING AMERICAS	PASSTHRU JV	36225BMZ8		G00781276
5063	LINEAR TRADING AMERICAS	PASSTHRU JV	36205RZS9		G00398653
5064	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CLY7		I00002143
5065	LINEAR TRADING AMERICAS	PASSTHRU JV	3129696S2		F00B17181
5066	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412MM21		N00929277
5067	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HNP8		31364HNP8
5068	LINEAR TRADING AMERICAS	PASSTHRU JV	31400DAK8		N00684110
5069	LINEAR TRADING AMERICAS	PASSTHRU JV	31402BAT1		N00723718
5070	LINEAR TRADING AMERICAS	PASSTHRU JV	31411FEZ3		N00906552
5071	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HG84		31364HG84
5072	LINEAR TRADING AMERICAS	PASSTHRU JV	3128H26P3		F00E95378
5073	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MZ84		N00929667
5074	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	313398GK9		313398GK9
5075	MUNICIPALS AMERICA	PROPRIETARY	57419NR71	US57419NR712	32707090
5076	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DJS1		I00002973
5077	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CK51	US36202CK518	I00002116
5078	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HJ32		31364HJ32
5079	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GRM22		F00E88477
5080	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M1GT0	US3128M1GT06	F00G12110
5081	LINEAR TRADING AMERICAS	PASSTHRU JV	31408AEM8	US31408AEM80	N00845340
5082	LINEAR TRADING AMERICAS	PASSTHRU JV	31402QSK8	US31402QSK84	N00735022
5083	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MHA8		N00255925
5084	LINEAR TRADING AMERICAS	PASSTHRU JV	31379EWK9		N00417450
5085	LINEAR TRADING AMERICAS	PASSTHRU JV	362191AQ1		G00263815
5086	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31292GU20		F00C00601
5087	LINEAR TRADING AMERICAS	PASSTHRU JV	313401XW6		F00170225
5088	SP AMERICAS-TRADING	HOUSE-RISK	31359LWB7		31359LWB7
5089	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YB40		31282YB40
5090	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JQP6		F00E00462
5091	LINEAR TRADING AMERICAS	PASSTHRU JV	31376KLJ3	US31376KLJ33	N00357729
5092	LINEAR TRADING AMERICAS	PASSTHRU JV	31292G7H3	US31292G7H32	F00C00896
5093	SP AMERICAS-TRADING	PRIME-AMERICAS	31393LFN8		31393LFN8
5094	LINEAR TRADING AMERICAS	PASSTHRU JV	31294J4H8		F00E00824

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5039	FNMA SMBS TRUST 137 CLASS 2 INTEREST ONLY	05/25/22	9.00%	MTS
5040	FNMA 15 YEAR	12/01/12	7.00%	MTS
5041	FNS 320 2 FANNIEMAE	03/01/32	7.00%	MTS
5042	TEXAS TRANSPORTATION COMMISSION G/O STATE OF TEXAS MOBILITY FUND R/MD 5.00 04/01/2035	04/01/35	5.00%	TMS
5043	U S TREASURY NOTE	05/31/11	4.88%	MTS
5044	GOLD PC 30YR - FHLMC WAM	10/01/25	6.50%	MTS
5045	FNMA SF 30 YEAR	02/01/19	6.00%	MTS
5046	COLORADO HSG FIN AUTH RESIDUALINT-TRS-SER L9-144A R/MD 405.387 10/01/2031	10/01/31	405.39%	TMS
5047	GNMA-15YR MATURITY	12/15/08	7.00%	MTS
5048	CHICAGO ILL SINGLE FAMILY MTG REV RI-TRS-SER L24J-144A R/MD 253.029 09/01/2031	09/01/31	253.03%	TMS
5049	CHICAGO ILL SINGLE FAMILY MTG REV RI-TRS-SER L12-144A PRIVATE PLACEMENT I R/MD 168.636 09/01/2031	09/01/31	168.64%	TMS
5050	NEW YORK N Y CITY TRANSITIONALFIN AUTH FUTURE TAX SECD BDS SER A R/MD 6.00 08/15/2029	08/15/29	6.00%	TMS
5051	SPRINGFIELD ARPT AU IL ARPT WKLY FLTR-REF ALLD SIGNAL INC	10/15/16	4.00%	TMS
5052	FINANCING CORP CPN FICO STRIPSSER 14 ZERO CPN INT PMT ON 9.65% 2018 BD R/MD0000 05/02/2014	05/02/14	0.00%	MTS
5053	GNMA SF 30 YEAR	01/15/31	9.00%	MTS
5054	GNR 99-7 7-SC CMO SER 99-7 GOVERNMENT NATIONAL MTGE ASSN	03/16/29	0.10%	MTS
5055	FNMA 15 YEAR	08/01/09	7.00%	MTS
5056	GOLD PC 15 YEAR - FHLMC	06/01/15	6.50%	MTS
5057	FNMA 10 YEAR	12/01/12	5.50%	MTS
5058	FNMA 20 YEAR	11/01/18	6.00%	MTS
5059	GOLD PC 15 YEAR - FHLMC	01/01/16	6.50%	MTS
5060	FHLMG 1770 1770-D SERIES 1770 FEDERAL HOME LOAN MTGE GOLD	02/15/25	8.00%	MTS
5061	FNMA 20 YEAR	12/01/17	8.00%	MTS
5062	GNMA SF 30 YEAR	04/15/31	6.50%	MTS
5063	GNMA-15YR MATURITY	05/15/11	6.50%	MTS
5064	GNMA II-JUMBOS	12/20/25	9.00%	MTS
5065	GOLD PC 15 YEAR - FHLMC	11/01/19	5.50%	MTS
5066	FNMA RELO 30 YEAR	03/01/38	4.50%	MTS
5067	FNMA SMBS TRUST 000139 CLASS 2INTEREST ONLY	02/25/22	10.00%	MTS
5068	FNMA 10 YEAR	02/01/13	5.00%	MTS
5069	FNMA 15 YEAR	03/01/09	7.00%	MTS
5070	FNMA 15 YEAR	01/01/22	4.50%	MTS
5071	FNMA TRUST 000257 IO CLASS 2 INTEREST ONLY	02/01/24	7.00%	MTS
5072	GOLD PC 15 YEAR - FHLMC	09/01/14	6.50%	MTS
5073	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
5074	FHR 2333 2333-HI SERIES 2333 FEDERAL HOME LOAN MTGE GOLD	07/15/31	7.50%	MTS
5075	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV RI-TRS SER L24-144A REV INT R/MD 112.242 09/01/2028	09/01/28	112.24%	TMS
5076	GNMA II-JUMBOS	09/20/30	8.00%	MTS
5077	GNMA II-JUMBOS	11/20/25	7.00%	MTS
5078	FNMA TRUST 000263 PO CLASS 1 PRINCIPAL ONLY	05/25/24	0.00%	MTS
5079	GOLD PC 15 YEAR - FHLMC	03/01/17	6.50%	MTS
5080	GOLD PC 15 YEAR - FHLMC	06/01/21	5.50%	MTS
5081	FNMA SF 30 YEAR	01/01/36	5.00%	MTS
5082	FNMA SF 30 YEAR	12/01/34	5.50%	MTS
5083	FNMA 15 YEAR	08/01/15	5.50%	MTS
5084	FNMA 15 YEAR	02/01/13	7.00%	MTS
5085	GNMA SF 30 YEAR	07/15/19	10.00%	MTS
5086	GOLD PC 30YR - FHLMC WAM	04/01/28	6.50%	MTS
5087	FED. HOME LOAN MTG. CORP. - PC	05/01/17	8.00%	MTS
5088	FNR 95-014 14-D CMO SERIES 14 FEDERAL NATIONAL MTGE ASSN	07/25/25	7.00%	MTS
5089	FHS 183 183 IO INTEREST ONLY FHLMC STRIPPED	04/01/27	7.00%	MTS
5090	GOLD PC 15 YEAR - FHLMC	11/01/11	6.50%	MTS
5091	FNMA SF 30 YEAR	03/01/35	5.00%	MTS
5092	GOLD PC 30 YEAR - FHLMC	12/01/29	7.50%	MTS
5093	FSPC T-54 3AIO FHLMC STRUCTURED PASS THROUGH	02/25/43	0.64%	MTS
5094	GOLD PC 15 YEAR - FHLMC	12/01/14	8.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5039	21,744	0.23	0.23	5,081	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5040	4,935	1.03	1.03	5,080	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5041	21,170	0.24	0.24	5,064	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5042	5,000	100.06	100.08	5,059	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5043	6,000	1.07	1.08	5,058	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5044	4,823	1.04	1.05	5,046	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5045	4,913	1.02	1.02	5,035	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5046	5,000	100.00	100.34	5,017	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5047	4,869	1.03	1.03	5,017	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5048	5,000	100.00	100.10	5,005	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5049	5,000	100.00	100.07	5,003	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5050	0	104.94	104.95	5,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5051	5,000	100.00	100.00	5,000	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5052	6,000	0.82	0.82	4,923	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5053	4,592	1.06	1.07	4,898	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5054	3,292,065	0.00	0.00	4,895	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5055	4,687	1.03	1.03	4,821	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5056	4,651	1.03	1.03	4,811	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5057	4,689	1.02	1.02	4,781	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5058	4,631	1.03	1.03	4,759	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5059	4,487	1.03	1.03	4,640	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5060	59,411	0.07	0.08	4,624	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5061	4,380	1.05	1.05	4,619	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5062	4,392	1.04	1.05	4,595	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5063	4,380	1.04	1.05	4,580	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5064	4,229	1.06	1.07	4,511	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5065	4,402	1.02	1.02	4,483	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5066	4,621	0.97	0.97	4,474	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5067	12,666	0.35	0.35	4,468	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5068	4,425	1.01	1.01	4,466	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5069	4,262	1.03	1.03	4,387	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5070	4,390	0.99	0.99	4,343	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5071	17,280	0.25	0.25	4,322	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5072	4,142	1.03	1.03	4,284	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5073	4,238	1.01	1.01	4,282	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5074	49,237	0.08	0.09	4,250	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5075	5,000	84.75	84.80	4,240	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5076	3,978	1.05	1.06	4,208	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5077	3,979	1.04	1.05	4,168	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5078	5,530	0.75	0.75	4,152	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5079	3,991	1.03	1.03	4,128	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5080	4,049	1.02	1.02	4,123	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5081	4,155	0.99	0.99	4,113	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5082	4,066	1.01	1.01	4,109	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5083	3,982	1.02	1.02	4,059	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5084	3,892	1.03	1.03	4,006	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5085	3,656	1.09	1.09	3,999	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5086	3,812	1.04	1.05	3,988	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5087	3,693	1.05	1.05	3,896	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5088	15,305	0.25	0.25	3,868	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5089	15,865	0.24	0.24	3,810	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5090	3,544	1.03	1.03	3,665	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5091	3,679	0.99	0.99	3,642	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5092	3,425	1.06	1.06	3,625	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5093	686,313	0.01	0.01	3,604	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5094	3,473	1.03	1.03	3,573	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5095	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5096	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5097	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5098	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5099	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5100	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5101	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5102	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5103	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5104	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5105	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5106	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5107	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5108	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5109	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5110	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5111	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5112	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5113	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5114	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5115	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5116	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5117	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5118	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5119	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5120	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5121	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5122	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5123	93118023	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5124	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5125	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5126	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5127	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5128	GAXY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5129	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5130	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5131	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5132	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5133	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5134	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5135	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5136	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5137	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5138	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5139	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5140	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5141	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5142	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5143	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5144	G1QA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5145	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5146	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5147	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5148	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5149	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5150	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5095	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HN94		31364HN94
5096	LINEAR TRADING AMERICAS	COUPON TRADING	912828GW4		912828GW4
5097	LINEAR TRADING AMERICAS	PASSTHRU JV	36291QYZ1		G00635328
5098	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GXXY7		F00E93395
5099	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CGL1		I00002003
5100	LINEAR TRADING AMERICAS	PASSTHRU JV	362062QZ7		G00032872
5101	LINEAR TRADING AMERICAS	PASSTHRU JV	31297A5Y6		F00A23563
5102	LINEAR TRADING AMERICAS	PASSTHRU JV	36200XXV6		G00575892
5103	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828DP2	US912828DP20	912828DP2
5104	LINEAR TRADING AMERICAS	PASSTHRU JV	31371FCP5	US31371FCP53	N00250378
5105	LINEAR TRADING AMERICAS	PASSTHRU JV	31280C4X4		F00E59838
5106	LINEAR TRADING AMERICAS	PASSTHRU JV	36206PTV2	US36206PTV21	G00417364
5107	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HEP8		31364HEP8
5108	LINEAR TRADING AMERICAS	PASSTHRU JV	36219J5N5	US36219J5N53	I00251153
5109	LINEAR TRADING AMERICAS	PASSTHRU JV	31371HLW6		N00252441
5110	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YCV9		31282YCV9
5111	LINEAR TRADING AMERICAS	PASSTHRU JV	36202B5N1	US36202B5N15	I00001753
5112	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YCD9		31282YCD9
5113	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	13062TRA4	US13062TRA42	3BBGFV20
5114	LINEAR TRADING AMERICAS	PASSTHRU JV	36211CHV7		G00508844
5115	HIGH GRADE LATAM US	HG LATIN MARKETS	135087WS9	US135087WS93	666060728
5116	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LPP8	US31371LPP84	N00255230
5117	SP AMERICAS-TRADING	PRIME-AMERICAS	31393RG87	US31393RG870	31393RG87
5118	LINEAR TRADING AMERICAS	PASSTHRU JV	36225ANC0		G00780387
5119	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128276J6	US9128276J61	9128276J6
5120	MUNICIPALS AMERICA	SECONDARY	798147UG7	US798147UG76	37712600
5121	LINEAR TRADING AMERICAS	PASSTHRU JV	31294KBF1		F00E00938
5122	LINEAR TRADING AMERICAS	PASSTHRU JV	36210L4Z3		G00495940
5123	MUNICIPALS AMERICA	PROPRIETARY	196483AL5	US196483AL56	3BBVFP70
5124	LINEAR TRADING AMERICAS	PASSTHRU JV	36219L5C4		G00252943
5125	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HUG0	US31364HUG00	31364HUG0
5126	LINEAR TRADING AMERICAS	PASSTHRU JV	31371KNL1		N00254295
5127	LINEAR TRADING AMERICAS	PASSTHRU JV	36209AE48	US36209AE486	G00465555
5128	LINEAR TRADING AMERICAS	PASSTHRU JV	31282CDV6		F00M30116
5129	LINEAR TRADING AMERICAS	PASSTHRU JV	36216Q4J2	US36216Q4J28	I00171925
5130	LINEAR TRADING AMERICAS	PASSTHRU JV	31335KEN2		F00E20141
5131	LINEAR TRADING AMERICAS	PASSTHRU JV	31280C6B0		F00E59866
5132	SP AMERICAS-TRADING	HOUSE-RISK	3133TCXQ6		3133TCXQ6
5133	MUNICIPALS AMERICA	SECONDARY	040580BX9	US040580BX95	27393080
5134	SP AMERICAS-TRADING	PRIME-AMERICAS	912828BR0	US912828BR04	912828BR0
5135	LINEAR TRADING AMERICAS	PASSTHRU JV	31371FMY5	US31371FMY50	N00250675
5136	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HNM5		31364HNM5
5137	LINEAR TRADING AMERICAS	PASSTHRU JV	31374TCB3		N00323266
5138	LINEAR TRADING AMERICAS	PASSTHRU JV	3128LAGB0		F00A76494
5139	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359BGW1	US31359BGW19	31359BGW1
5140	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HNH6		31364HNH6
5141	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MZ92		N00929668
5142	MUNICIPALS AMERICA	MUNIS DERIVATIVES	3133MAWE5		3133MAWE5
5143	LINEAR TRADING AMERICAS	PASSTHRU JV	31280PLP3		F00E68434
5144	SP AMERICAS-TRADING	PRIME-AMERICAS	31282SD33		F00M81022
5145	LINEAR TRADING AMERICAS	PASSTHRU JV	31383LBU8		N00505951
5146	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CK77		I00002118
5147	LINEAR TRADING AMERICAS	PASSTHRU JV	31371GZZ6		N00251960
5148	LINEAR TRADING AMERICAS	PASSTHRU JV	31413QER5		N00952044
5149	LINEAR TRADING AMERICAS	PASSTHRU JV	36205BSA1		G00385813
5150	LINEAR TRADING AMERICAS	PASSTHRU JV	362066X23		G00036697

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5095	FN S 282-1 282-1 CMO SERIES 01FEDERAL NATIONAL MTGE ASSN	09/01/25	0.00%	MTS
5096	U S TREASURY NOTE	06/30/12	4.88%	MTS
5097	GNMA SF 30 YEAR	01/15/35	5.50%	MTS
5098	GOLD PC 15 YEAR - FHLMC	11/01/15	7.00%	MTS
5099	GNMA II-JUMBOS	04/20/25	7.00%	MTS
5100	GNMA SF 30 YEAR	11/15/09	10.00%	MTS
5101	GOLD PC 30 YEAR - FHLMC	06/01/34	4.50%	MTS
5102	GNMA SF 30 YEAR	12/15/31	6.50%	MTS
5103	U S TREASURY NOTE	03/15/10	4.00%	MTS
5104	FNMA GTD PASS THRU POOL#250378FNMA R/MD 7.50 10/01/2010	10/01/10	7.50%	MTS
5105	GOLD PC 15 YEAR - FHLMC	10/01/09	8.00%	MTS
5106	GNMA-15YR MATURITY	04/15/11	6.00%	MTS
5107	FNMA SMBS TRUST 43 CLASS 2 INTEREST ONLY	09/01/18	9.50%	MTS
5108	GNMA II-CUSTOM	05/20/18	9.50%	MTS
5109	FNMA SF 30 YEAR	05/01/19	6.00%	MTS
5110	FHS 206-IO CMO SERIES 206 FEDERAL HOME LN MGT CRP STRIP	12/15/30	7.50%	MTS
5111	G N M A PASS THRU POOL 001753MR/MD 7.00 06/20/2024	06/20/24	7.00%	MTS
5112	FHS 191-IO CMO SERIES 191 FEDERAL HOME LN MGT CORP	01/01/28	8.00%	MTS
5113	CALIFORNIA ST VETERANS GO BDS SERIES CD G/O	12/01/22	4.40%	TMS
5114	GNMA SF 30 YEAR	09/15/29	8.00%	MTS
5115	CANADA-GLOBAL BOND	11/05/08	5.25%	ITS
5116	FNMA SF 30 YEAR	06/01/34	5.00%	MTS
5117	FSPC T-56 3IO FHLMC STRUCTURED PASS THROUGH	05/25/43	0.36%	MTS
5118	GNMA-15YR MATURITY	02/15/09	7.50%	MTS
5119	UNITED STATES TREASURY NOTE R/MD 5.75 08/15/2010	08/15/10	5.75%	MTS
5120	SAN JOSE CALIF REDEV AGY TAX ALLOC MERGED AREA REDEV PROJ R/MD 5.00 08/01/2032	08/01/32	5.00%	TMS
5121	GOLD PC 15 YEAR - FHLMC	01/01/16	7.00%	MTS
5122	GNMA SF 30 YEAR	02/15/29	6.00%	MTS
5123	COLO HSG FIN AUTH SINGLE FAMILBDS CLASS IIISER A-3	11/01/37	4.80%	TMS
5124	GNMA SF 30 YEAR	06/15/18	9.00%	MTS
5125	FNMA TRUST 000203 IO CLASS 2 INTEREST ONLY	02/25/23	8.00%	MTS
5126	FNMA 20 YEAR	04/01/22	6.00%	MTS
5127	G N M A PASS THRU POOL 465555XNAVY FEDERAL CREDIT UNION R/MD 6.00 09/15/2028	09/15/28	6.00%	MTS
5128	RELO FHLMC GOLD (15 YEAR)	05/01/11	5.50%	MTS
5129	GNMA II-CUSTOM	11/20/16	8.50%	MTS
5130	GOLD PC 15 YEAR - FHLMC	11/01/09	8.00%	MTS
5131	GOLD PC 15 YEAR - FHLMC	10/01/09	8.00%	MTS
5132	FHR 2030 2030-C SERIES 2030 FEDERAL HOME LOAN MTGE GOLD	02/15/28	6.50%	MTS
5133	ARIZONA SCH FACS BRD REV STATE SCH IMPT REV BDS 2002 R/MD 5.50 07/01/2010	07/01/10	5.50%	TMS
5134	U S TREASURY NOTE	11/15/13	4.25%	MTS
5135	FNMA GTD PASS THRU POOL#250675FNMA R/MD 8.00 09/01/2026	09/01/26	8.00%	MTS
5136	FNMA TRUST 000138 IO CLASS 2 INTEREST ONLY	05/25/22	9.50%	MTS
5137	FNMA 20 YEAR	08/01/18	6.00%	MTS
5138	GOLD PC 30 YEAR - FHLMC	05/01/38	4.50%	MTS
5139	FNR 93-124 124-M CMO SER 124 FEDERAL NATIONAL MTGE ASSN	10/25/22	0.00%	MTS
5140	FNMA TRUST 000136 IO CLASS 2 INTEREST ONLY	04/25/22	10.00%	MTS
5141	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
5142	FEDERAL HOME LOAN BANK	02/15/30	7.13%	MTS
5143	GOLD PC 15 YEAR - FHLMC	12/01/12	6.50%	MTS
5144	FHLMC PC GOLD 7YR BALLOON	03/01/13	4.50%	MTS
5145	FNMA SF 30 YEAR	07/01/29	6.50%	MTS
5146	GNMA II-JUMBOS	11/20/25	7.50%	MTS
5147	FNMA 20 YEAR	09/01/18	6.00%	MTS
5148	FNMA SF 30 YEAR	01/01/38	5.50%	MTS
5149	GNMA-15YR MATURITY	07/15/09	7.50%	MTS
5150	GNMA SF 30 YEAR	11/15/09	10.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5095	4,299	0.82	0.82	3,517	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5096	5,000	1.08	1.09	3,489	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5097	3,433	1.01	1.02	3,486	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5098	3,404	1.02	1.02	3,474	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5099	3,256	1.04	1.05	3,410	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5100	3,099	1.09	1.09	3,390	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5101	3,495	0.96	0.96	3,361	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5102	3,160	1.03	1.04	3,275	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5103	42,000	1.03	1.05	3,257	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5104	3,156	1.03	1.03	3,247	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5105	3,154	1.02	1.03	3,234	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5106	3,087	1.04	1.04	3,210	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5107	11,462	0.27	0.28	3,185	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5108	2,941	1.08	1.08	3,177	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5109	3,083	1.02	1.02	3,160	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5110	18,199	0.17	0.17	3,148	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5111	2,992	1.04	1.05	3,133	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5112	12,283	0.25	0.25	3,127	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5113	0	87.75	87.76	3,114	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5114	2,931	1.06	1.06	3,110	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5115	3,000	1.02	1.04	3,108	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5116	3,128	0.99	0.99	3,097	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5117	289,274	0.01	0.01	3,085	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5118	2,996	1.03	1.03	3,084	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5119	5,000	1.07	1.07	3,082	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5120	0	106.11	106.11	3,056	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5121	2,994	1.02	1.02	3,056	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5122	2,961	1.02	1.03	3,041	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5123	0	83.16	83.18	3,037	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5124	2,809	1.06	1.07	2,997	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5125	12,992	0.22	0.23	2,961	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5126	2,850	1.03	1.03	2,929	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5127	2,842	1.02	1.03	2,918	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5128	2,839	1.02	1.02	2,900	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5129	2,707	1.05	1.06	2,860	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5130	2,780	1.02	1.03	2,850	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5131	2,772	1.02	1.03	2,842	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5132	42,356	0.06	0.07	2,836	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5133	0	105.96	105.97	2,826	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5134	3,000	1.06	1.08	2,786	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5135	2,629	1.05	1.06	2,777	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5136	9,402	0.29	0.29	2,767	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5137	2,691	1.03	1.03	2,766	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5138	2,849	0.96	0.96	2,739	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5139	3,228	0.84	0.84	2,703	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5140	8,388	0.32	0.32	2,703	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5141	2,671	1.01	1.01	2,699	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5142	2,000	1.34	1.34	2,689	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5143	2,600	1.03	1.03	2,689	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5144	2,630	1.01	1.01	2,666	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5145	2,538	1.04	1.05	2,653	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5146	2,494	1.06	1.06	2,646	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5147	2,567	1.03	1.03	2,638	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5148	2,585	1.01	1.01	2,612	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5149	2,536	1.03	1.03	2,611	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5150	2,370	1.09	1.09	2,592	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5151	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5152	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5153	93118023	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5154	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5155	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5156	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5157	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5158	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5159	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5160	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5161	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5162	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5163	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5164	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5165	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5166	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5167	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5168	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5169	93160282	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5170	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5171	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5172	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5173	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5174	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5175	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5176	93160282	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5177	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5178	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5179	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5180	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5181	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5182	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5183	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5184	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5185	G1L5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5186	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5187	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5188	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5189	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5190	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5191	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5192	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5193	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5194	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5195	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5196	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5197	93160282	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5198	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5199	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5200	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5201	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5202	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5203	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5204	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5205	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5206	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5151	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CRW5	US36202CRW54	I00002301
5152	MUNICIPALS AMERICA	SHORT TERM	575579TJ6	US575579TJ67	3BCYLJ20
5153	MUNICIPALS AMERICA	PROPRIETARY	525184VL8	US525184VL87	3BCKCF20
5154	LINEAR TRADING AMERICAS	PASSTHRU JV	31375WPX3		N00347038
5155	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YCD9		31282YCD9
5156	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LSG5		31397LSG5
5157	LINEAR TRADING AMERICAS	PASSTHRU JV	31411KX81		N00910703
5158	LINEAR TRADING AMERICAS	PASSTHRU JV	31383KDV6		N00505116
5159	LINEAR TRADING AMERICAS	PASSTHRU JV	362161LA7	US362161LA79	G00180421
5160	LINEAR TRADING AMERICAS	PASSTHRU JV	3128KG4K1		F00A54426
5161	LINEAR TRADING AMERICAS	PASSTHRU JV	36202A3E5		I00000797
5162	LINEAR TRADING AMERICAS	PASSTHRU JV	36217PAK3		G00199010
5163	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396VHP6		31396VHP6
5164	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JXF0	US31294JXF01	F00E00678
5165	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465139HL0		465139HL0
5166	LINEAR TRADING AMERICAS	PASSTHRU JV	31283JT68		F00G10573
5167	SP AMERICAS-TRADING	PRIME-AMERICAS	31393ELS6		31393ELS6
5168	LINEAR TRADING AMERICAS	PASSTHRU JV	362200WN3	US362200WN33	I00293253
5169	MUNICIPALS AMERICA	PROPRIETARY	745145DL3	US745145DL32	28938280
5170	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CCG6		I00001871
5171	LINEAR TRADING AMERICAS	PASSTHRU JV	31283GYX9		F00G00726
5172	LINEAR TRADING AMERICAS	PASSTHRU JV	31280C5N5		F00E59853
5173	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GJ4J3		F00E82625
5174	LINEAR TRADING AMERICAS	AGENCIES	3128X2TM7	US3128X2TM79	3128X2TM7
5175	LINEAR TRADING AMERICAS	PASSTHRU JV	31283GPR2	US31283GPR29	F00G00432
5176	MUNICIPALS AMERICA	PROPRIETARY	745145DM1	US745145DM15	28938270
5177	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FARU6		3136FARU6
5178	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HND5	US31364HND51	31364HND5
5179	MUNICIPALS AMERICA	MUNIS DERIVATIVES	3136F6UV9		3136F6UV9
5180	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BMR3	US36202BMR32	I00001268
5181	LINEAR TRADING AMERICAS	PASSTHRU JV	31384VRW4	US31384VRW45	N00535201
5182	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313588Q99		313588Q99
5183	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313396V34	US313396V346	313396V34
5184	LINEAR TRADING AMERICAS	PASSTHRU JV	362093CY0	US362093CY00	G00060387
5185	LINEAR TRADING AMERICAS	COUPON TRADING	76116EEY2	US76116EEY23	76116EEY2
5186	LINEAR TRADING AMERICAS	PASSTHRU JV	31383DUN1		N00500189
5187	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CXD0		I00002476
5188	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JJ74		F00E00286
5189	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HVL8		31364HVL8
5190	LINEAR TRADING AMERICAS	PASSTHRU JV	36216LPY7		G00167939
5191	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DG62		I00002921
5192	LINEAR TRADING AMERICAS	PASSTHRU JV	36214JJD7		G00107460
5193	LINEAR TRADING AMERICAS	PASSTHRU JV	36225AAU4	US36225AAU43	G00780019
5194	LINEAR TRADING AMERICAS	PASSTHRU JV	36207KN55	US36207KN555	G00434312
5195	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JMZ8		F00E00376
5196	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	312915ZZ7	US312915ZZ78	312915ZZ7
5197	MUNICIPALS AMERICA	PROPRIETARY	473155AL3	US473155AL31	33797560
5198	MUNICIPALS AMERICA	SECONDARY	93974BCM2	US93974BCM28	30105910
5199	LINEAR TRADING AMERICAS	PASSTHRU JV	36223RAL9		G00315111
5200	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JXW3		F00E00693
5201	LINEAR TRADING AMERICAS	PASSTHRU JV	31413GJC5		N00944959
5202	LINEAR TRADING AMERICAS	PASSTHRU JV	36223WA61	US36223WA612	G00319629
5203	LINEAR TRADING AMERICAS	PASSTHRU JV	31387G4N9	US31387G4N92	N00584129
5204	LINEAR TRADING AMERICAS	PASSTHRU JV	31335KF27		F00E20185
5205	LINEAR TRADING AMERICAS	PASSTHRU JV	36202CPQ0		I00002231
5206	LINEAR TRADING AMERICAS	PASSTHRU JV	31280Q4L9		F00E69827

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5151	GNMA II-JUMBOS	10/20/26	7.00%	MTS
5152	MASSACHUSETTS BAY TRANS AUTH SENIOR SALES TAX BONDS RFDG SERIES 2008-A1 R/MD 1.75 07/01/2021	07/01/21	1.75%	TMS
5153	LEHMAN MUN TR RCPTS VAR STS FLOATER-TRS-SER P51W-REG D RELATED TO CALIF HSG FIN AGY R/MD 3.98 08/01/2037	08/01/37	3.98%	TMS
5154	FNMA 15 YEAR	06/01/11	7.50%	MTS
5155	FHS 191-IO CMO SERIES 191 FEDERAL HOME LN MGT CORP	01/01/28	8.00%	MTS
5156	FNR08-46 JM FANNIE MAE	06/25/38	5.50%	MTS
5157	FNMA SF 30 YEAR	02/01/37	6.50%	MTS
5158	FNMA 15 YEAR	07/01/14	7.50%	MTS
5159	G N M A PASS THRU POOL 180421XGULF STATES MORTGAGE CO , I R/MD 8.50 11/15/2021	11/15/21	8.50%	MTS
5160	GOLD PC 30 YEAR - FHLMC	03/01/36	7.00%	MTS
5161	GNMA II-JUMBOS	07/20/17	8.00%	MTS
5162	GNMA SF 30 YEAR	01/15/17	10.00%	MTS
5163	FNR 2007-30 QI FANNIE MAE	04/01/37	0.20%	MTS
5164	GOLD PC 15 YEAR - FHLMC	06/01/14	6.50%	MTS
5165	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	05/15/14	0.00%	MTS
5166	GOLD PC 15 YEAR - FHLMC	09/01/11	7.50%	MTS
5167	FNW 2003-W12 2-IO-1 FANNIE MAE	06/25/33	0.57%	MTS
5168	GNMA II-CUSTOM	06/20/20	8.50%	MTS
5169	PUERTO RICO COMWLTH CUSTODY RCPTS SER 2009-0-CPN 5.13%	01/01/09	0.00%	TMS
5170	GNMA II-JUMBOS	09/20/24	9.00%	MTS
5171	GOLD PC 30 YEAR - FHLMC	06/01/27	8.00%	MTS
5172	GOLD PC 15 YEAR - FHLMC	10/01/09	8.00%	MTS
5173	GOLD PC 15 YEAR - FHLMC	01/01/12	6.50%	MTS
5174	FREDDIE MAC	01/30/14	5.00%	MTS
5175	GOLD PC 30 YEAR - FHLMC	01/01/26	8.00%	MTS
5176	PUERTO RICO COMWLTH CUSTODY RCPTS SER 2009-0-CPN 5.13%	07/01/09	0.00%	TMS
5177	FNS 327 2 FANNIEMAE STRIP	08/01/32	6.00%	MTS
5178	FNMA SMBS TRUST 134 CLASS 2 INTEREST ONLY	04/25/22	9.00%	MTS
5179	FEDERAL NATIONAL MORTGAGE ASSO	01/27/09	4.13%	MTS
5180	G N M A PASS THRU POOL 001268MR/MD 8.00 07/20/2023	07/20/23	8.00%	MTS
5181	FNMA 15 YEAR	03/01/15	7.50%	MTS
5182	FEDERAL NATL MTGE ASSN D/N	11/26/08	0.00%	MTS
5183	FEDERAL HOME LOAN MTGE D/N	12/30/08	0.00%	MTS
5184	GNMA SF 30 YEAR	02/15/13	12.00%	MTS
5185	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2009	07/15/09	0.00%	MTS
5186	FNMA SF 30 YEAR	06/01/27	8.00%	MTS
5187	GNMA II-JUMBOS	08/20/27	9.00%	MTS
5188	GOLD PC 15 YEAR - FHLMC	02/01/09	7.00%	MTS
5189	FNS 217 217 2 COLL STRIP INT FANNIEMAE STRIP	04/01/23	8.00%	MTS
5190	GNMA SF 30 YEAR	07/15/16	9.00%	MTS
5191	GNMA II-JUMBOS	05/20/30	7.50%	MTS
5192	GNMA SF 30 YEAR	09/15/13	11.00%	MTS
5193	G N M A PASS THRU POOL 780019XR/MD 9.50 12/15/2009	12/15/09	9.50%	MTS
5194	GNMA-15YR MATURITY	04/15/14	6.00%	MTS
5195	GOLD PC 15 YEAR - FHLMC	06/01/10	8.00%	MTS
5196	FHR 1505 1505 Q SER 1505 FEDERAL HOME LOAN MTGE GOLD	05/15/23	7.00%	MTS
5197	JEFFERSON CO MO IDA 1ST MTG RVDE DOTO ESTATES INC R/MD 12.25 05/15/2008	05/15/08	12.25%	TMS
5198	WASHINGTON ST FOR ISSUES DTD P REF BDS R-2005 GO R/MD 5.00 01/01/2017	01/01/17	5.00%	TMS
5199	GNMA SF 30 YEAR	12/15/21	9.00%	MTS
5200	GOLD PC 15 YEAR - FHLMC	03/01/14	8.50%	MTS
5201	FNMA 15 YEAR	07/01/22	4.50%	MTS
5202	G N M A PASS THRU POOL 319629XSIBLEY MORTGAGE CORPORATION R/MD 8.00 03/15/2022	03/15/22	8.00%	MTS
5203	FNMA SF 30 YEAR	09/01/31	6.50%	MTS
5204	GOLD PC 15 YEAR - FHLMC	07/01/10	7.00%	MTS
5205	GNMA II-JUMBOS	06/20/26	7.00%	MTS
5206	GOLD PC 15 YEAR - FHLMC	04/01/13	7.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5151	2,473	1.04	1.05	2,590	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5152	0	100.00	100.00	2,570	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5153	0	100.00	100.00	2,564	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5154	2,479	1.03	1.03	2,550	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5155	9,998	0.25	0.25	2,546	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5156	2,600	0.97	0.98	2,536	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5157	2,429	1.03	1.04	2,520	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5158	2,443	1.03	1.03	2,514	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5159	2,375	1.05	1.06	2,509	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5160	2,354	1.05	1.05	2,475	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5161	2,338	1.05	1.06	2,474	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5162	2,235	1.09	1.09	2,445	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5163	448,753	0.01	0.01	2,418	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5164	2,253	1.03	1.03	2,330	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5165	10,000	0.23	0.23	2,316	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5166	2,229	1.03	1.03	2,301	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5167	5,203,700	0.00	0.00	2,297	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5168	2,133	1.05	1.06	2,253	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5169	2,333	95.78	95.78	2,234	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5170	2,078	1.06	1.07	2,217	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5171	2,096	1.05	1.06	2,212	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5172	2,083	1.02	1.03	2,135	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5173	2,064	1.03	1.03	2,135	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5174	2,000	1.06	1.07	2,131	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5175	2,010	1.05	1.06	2,122	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5176	2,333	90.71	90.71	2,116	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5177	9,297	0.22	0.23	2,098	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5178	8,898	0.22	0.23	2,033	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5179	2,000	1.01	1.01	2,024	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5180	1,913	1.05	1.06	2,024	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5181	1,953	1.03	1.03	2,009	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5182	2,000	1.00	1.00	1,992	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5183	2,000	0.99	0.99	1,988	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5184	1,764	1.12	1.12	1,984	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5185	2,000	0.98	0.98	1,968	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5186	1,840	1.05	1.06	1,944	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5187	1,820	1.06	1.07	1,941	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5188	1,846	1.02	1.02	1,884	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5189	5,866	0.32	0.32	1,882	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5190	1,738	1.06	1.07	1,853	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5191	1,741	1.06	1.06	1,847	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5192	1,632	1.11	1.11	1,815	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5193	1,678	1.08	1.08	1,812	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5194	1,742	1.04	1.04	1,811	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5195	1,761	1.02	1.03	1,805	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5196	1,817	0.99	0.99	1,803	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5197	10,000	18.00	18.00	1,800	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5198	0	108.29	108.30	1,799	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5199	1,665	1.06	1.07	1,776	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5200	1,695	1.03	1.03	1,744	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5201	1,753	0.99	0.99	1,734	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5202	1,629	1.06	1.06	1,728	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5203	1,644	1.04	1.05	1,718	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5204	1,674	1.02	1.02	1,708	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5205	1,624	1.04	1.05	1,701	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5206	1,664	1.02	1.02	1,698	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5207	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5208	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5209	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5210	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5211	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5212	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5213	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5214	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5215	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5216	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5217	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5218	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5219	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5220	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5221	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5222	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5223	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5224	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5225	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5226	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5227	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5228	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5229	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5230	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5231	93118023	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5232	93118027	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5233	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5234	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5235	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5236	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5237	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5238	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5239	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5240	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5241	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5242	G14A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5243	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5244	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5245	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5246	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5247	G13C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5248	G1F3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5249	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5250	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5251	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5252	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5253	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5254	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5255	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5256	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5257	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5258	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5259	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5260	G1F0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5261	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5262	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5207	LINEAR TRADING AMERICAS	PASSTHRU JV	36201CRF3		G00579286
5208	LINEAR TRADING AMERICAS	PASSTHRU JV	36211RJB6		G00520558
5209	LINEAR TRADING AMERICAS	PASSTHRU JV	36210AK63		G00486417
5210	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	92812UXM5	US92812UXM51	3BCYLP80
5211	LINEAR TRADING AMERICAS	PASSTHRU JV	31371FA85		N00250331
5212	LINEAR TRADING AMERICAS	PASSTHRU JV	31382TFM6	US31382TFM62	N00491672
5213	LINEAR TRADING AMERICAS	PASSTHRU JV	36201FUZ8		G00582100
5214	LINEAR TRADING AMERICAS	PASSTHRU JV	36212TG24		G00543017
5215	LINEAR TRADING AMERICAS	PASSTHRU JV	3128GHEV9		F00E81048
5216	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403QLB4		N00754622
5217	LINEAR TRADING AMERICAS	PASSTHRU JV	31376PGY5		N00361215
5218	LINEAR TRADING AMERICAS	PASSTHRU JV	3620723E8		G00042197
5219	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H53	US912795H533	912795H53
5220	LINEAR TRADING AMERICAS	PASSTHRU JV	36200ACM9		G00595076
5221	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465139NY5		465139NY5
5222	LINEAR TRADING AMERICAS	PASSTHRU JV	36212UG47		G00543919
5223	LINEAR TRADING AMERICAS	PASSTHRU JV	36223QK63	US36223QK639	G00314517
5224	LINEAR TRADING AMERICAS	PASSTHRU JV	31281AKV3		F00N30308
5225	LINEAR TRADING AMERICAS	PASSTHRU JV	31405CFX2		N00785082
5226	MUNICIPALS AMERICA	SECONDARY	873477AS2	US873477AS28	3BDPGT90
5227	LINEAR TRADING AMERICAS	PASSTHRU JV	31388AKX1	US31388AKX18	N00598910
5228	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BMV4	US36202BMV44	I00001272
5229	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	9128274V1	US9128274V18	9128274V1
5230	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31391SM64		N00675481
5231	MUNICIPALS AMERICA	PROPRIETARY	5462655M7	US5462655M72	30957110
5232	MUNICIPALS AMERICA	PROPRIETARY	641434AB1	US641434AB12	31147270
5233	LINEAR TRADING AMERICAS	PASSTHRU JV	36213FJB0		G00552958
5234	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BHT5	US36202BHT52	I00001142
5235	LINEAR TRADING AMERICAS	PASSTHRU JV	36213TYS6		G00564221
5236	LINEAR TRADING AMERICAS	PASSTHRU JV	31366TE21		N00157753
5237	LINEAR TRADING AMERICAS	PASSTHRU JV	362103ZB2		G00070038
5238	LINEAR TRADING AMERICAS	PASSTHRU JV	31400UF66		N00697789
5239	LINEAR TRADING AMERICAS	PASSTHRU JV	3128FSPF9	US3128FSPF99	F00D83122
5240	LINEAR TRADING AMERICAS	PASSTHRU JV	31384LW59	US31384LW598	N00527268
5241	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396LV98		31396LV98
5242	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T7KN8		3133T7KN8
5243	LINEAR TRADING AMERICAS	PASSTHRU JV	36295DZH5		G00667744
5244	LINEAR TRADING AMERICAS	PASSTHRU JV	362076WL1		G00045651
5245	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3129084E3		3129084E3
5246	LINEAR TRADING AMERICAS	PASSTHRU JV	362067UQ1		G00037491
5247	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	312904GT6	US312904GT64	312904GT6
5248	SP AMERICAS-TRADING	PRIME-AMERICAS	31400UE67		N00697757
5249	LINEAR TRADING AMERICAS	PASSTHRU JV	31294KJS5	US31294KJS50	F00E01173
5250	MUNICIPALS AMERICA	MUNIS DERIVATIVES	31364FSY8	US31364FSY87	31364FSY8
5251	LINEAR TRADING AMERICAS	PASSTHRU JV	36216QH41		G00171351
5252	SP AMERICAS-TRADING	HOUSE-RISK	3133TDBX3		3133TDBX3
5253	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HNF0		31364HNF0
5254	LINEAR TRADING AMERICAS	PASSTHRU JV	3128G45C0		F00E70843
5255	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	31359UY90		31359UY90
5256	LINEAR TRADING AMERICAS	PASSTHRU JV	362063EM7		G00033440
5257	LINEAR TRADING AMERICAS	PASSTHRU JV	36206FYM8		G00410316
5258	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31398AEE8	US31398AEE82	31398AEE8
5259	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313396J61	US313396J614	313396J61
5260	MUNICIPALS AMERICA	MUNIS DERIVATIVES	313396V42	US313396V429	313396V42
5261	LINEAR TRADING AMERICAS	PASSTHRU JV	36202AVS3	US36202AVS31	I00000625
5262	LINEAR TRADING AMERICAS	PASSTHRU JV	31344DDU2		F00450115

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5207	GNMA SF 30 YEAR	02/15/32	7.50%	MTS
5208	GNMA SF 30 YEAR	02/15/30	7.50%	MTS
5209	GNMA SF 30 YEAR	09/15/29	7.50%	MTS
5210	VIRGINIA HOUSING DEVELOPMENT COMMW 07 SER A-AMT SUBSER-A-5	07/01/13	3.90%	TMS
5211	FNMA 15 YEAR	09/01/10	7.50%	MTS
5212	FNMA SF 30 YEAR	03/01/29	6.50%	MTS
5213	GNMA SF 30 YEAR	04/15/32	7.50%	MTS
5214	GNMA SF 30 YEAR	01/15/32	7.50%	MTS
5215	GOLD PC 15 YEAR - FHLMC	08/01/15	7.00%	MTS
5216	FNMA ARMS	11/01/33	7.37%	MTS
5217	FNMA 15 YEAR	07/01/11	8.50%	MTS
5218	GNMA SF 30 YEAR	09/15/10	11.00%	MTS
5219	U S TREASURY BILL	11/06/08	0.00%	MTS
5220	GNMA SF 30 YEAR	10/15/32	6.50%	MTS
5221	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	05/15/16	0.00%	MTS
5222	GNMA SF 30 YEAR	02/15/31	7.50%	MTS
5223	G N M A PASS THRU POOL 314517XR/MD 8.00 11/15/2021	11/15/21	8.00%	MTS
5224	GOLD PC 20 YEAR - FHLMC	01/01/16	6.50%	MTS
5225	FNMA 15 YEAR	06/01/09	7.00%	MTS
5226	TACOMA WASH CONVENTION CTR & P REV BDS 2004 R/MD 5.00 12/01/2021	12/01/21	5.00%	TMS
5227	FNMA 15 YEAR	09/01/16	6.00%	MTS
5228	G N M A PASS THRU POOL 001272MSINGLE FAMILY LOAN POOL R/MD 9.00 10/20/2019	10/20/19	9.00%	MTS
5229	UNITED STATES TREASURY NOTES R/MD 4.75 11/15/2008	11/15/08	4.75%	MTS
5230	FNMA ARMS	02/01/33	6.32%	MTS
5231	LOUISIANA HSG FIN AGY MTG REV SINGLE FAMILY-SER D-1-PAC	12/01/29	6.55%	TMS
5232	NEVADA RURAL HSG AUTH SINGLE FMLY TRS-SER P9U-REG D GNMA/FNMA L/C LEHMAN LIQ CO R/MD 3.95 08/01/2038	08/01/38	3.95%	TMS
5233	GNMA SF 30 YEAR	12/15/32	6.50%	MTS
5234	G N M A PASS THRU POOL 001142MR/MD 7.00 05/20/2023	05/20/23	7.00%	MTS
5235	GNMA SF 30 YEAR	08/15/31	7.50%	MTS
5236	FNMA SF 30 YEAR	10/01/10	8.00%	MTS
5237	GNMA SF 30 YEAR	07/15/13	11.00%	MTS
5238	FNMA 30YR (PRE-PAYMENTS)	05/01/33	7.00%	MTS
5239	GOLD PC 30 YEAR - FHLMC	10/01/27	8.00%	MTS
5240	FNMA 15 YEAR	11/01/14	7.00%	MTS
5241	FNR 2006-115 EF FANNIE MAE	12/01/36	5.68%	MTS
5242	FHLMG 1882 1882-B SERIES 1882 FEDERAL HOME LOAN MTGE GOLD	08/15/26	0.00%	MTS
5243	GNMA SF 30 YEAR	07/15/37	5.50%	MTS
5244	GNMA SF 30 YEAR	02/15/11	10.00%	MTS
5245	FHLMG 1226 1226-Q CMO SER 1226FEDERAL HOME LOAN MTGE GOLD	03/15/22	1008.00%	MTS
5246	GNMA SF 30 YEAR	11/15/09	10.00%	MTS
5247	FHLMC R 194 194-E CMO SER 194 FEDERAL HOME LOAN MTGE CORP	09/15/21	7.00%	MTS
5248	FNMA 30YR (PRE-PAYMENTS)	09/01/33	6.50%	MTS
5249	GOLD PC 15 YEAR - FHLMC	06/01/17	5.50%	MTS
5250	FEDERAL NATIONAL MTG ASSN-MTN	02/22/28	5.65%	MTS
5251	GNMA SF 30 YEAR	08/15/16	9.00%	MTS
5252	FHR 2035 2035-T SERIES 2035 FEDERAL HOME LOAN MTGE GOLD	03/15/28	6.25%	MTS
5253	FNS 135 2 FANNIE MAE	04/25/22	9.50%	MTS
5254	GOLD PC 15 YEAR - FHLMC	06/01/13	6.50%	MTS
5255	FNR 98-65 65-I2 CMO SER 65 FEDERAL NATL MTGE ASSN	04/02/29	0.08%	MTS
5256	GNMA SF 30 YEAR	01/15/10	11.00%	MTS
5257	GNMA SF 30 YEAR	02/15/26	7.50%	MTS
5258	FEDERAL NATIONAL MORTGAGE ASSO	07/09/10	5.50%	MTS
5259	FEDERAL HOME LOAN MTGE D/N	10/06/08	0.00%	MTS
5260	FEDERAL HOME LOAN MTGE D/N	12/31/08	0.00%	MTS
5261	G N M A PASS THRU POOL 000625MR/MD 9.00 09/20/2016	09/20/16	9.00%	MTS
5262	FHLMC-FHA VA	05/01/17	7.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5207	1,591	1.06	1.06	1,693	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5208	1,539	1.06	1.06	1,637	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5209	1,507	1.06	1.06	1,604	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5210	0	100.95	100.96	1,603	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5211	1,553	1.03	1.03	1,598	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5212	1,521	1.04	1.05	1,590	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5213	1,466	1.06	1.06	1,560	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5214	1,457	1.06	1.06	1,550	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5215	1,508	1.02	1.02	1,539	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5216	1,585	0.97	0.97	1,537	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5217	1,462	1.03	1.03	1,504	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5218	1,351	1.11	1.11	1,502	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5219	1,500	1.00	1.00	1,497	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5220	1,442	1.03	1.04	1,495	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5221	2,000	0.74	0.74	1,487	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5222	1,391	1.06	1.06	1,480	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5223	1,390	1.06	1.06	1,475	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5224	1,419	1.04	1.04	1,473	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5225	1,418	1.03	1.03	1,459	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5226	0	102.19	102.20	1,444	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5227	1,400	1.03	1.03	1,442	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5228	1,338	1.06	1.07	1,427	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5229	4,000	1.01	1.02	1,399	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5230	1,405	0.96	0.96	1,353	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5231	0	101.10	101.11	1,325	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5232	0	100.00	100.00	1,315	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5233	1,249	1.03	1.04	1,294	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5234	1,230	1.04	1.05	1,288	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5235	1,202	1.06	1.06	1,280	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5236	1,203	1.05	1.06	1,271	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5237	1,142	1.11	1.11	1,270	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5238	1,199	1.04	1.05	1,254	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5239	1,186	1.05	1.06	1,253	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5240	1,201	1.03	1.03	1,236	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5241	1,252	0.98	0.99	1,235	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5242	4,934	0.25	0.25	1,234	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5243	1,170	1.01	1.02	1,189	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5244	1,084	1.09	1.09	1,186	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5245	674	1.34	1.73	1,166	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5246	1,064	1.09	1.09	1,164	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5247	1,113	1.04	1.04	1,161	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5248	1,094	1.03	1.03	1,129	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5249	1,107	1.02	1.02	1,127	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5250	1,000	1.12	1.12	1,119	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5251	1,015	1.06	1.07	1,082	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5252	10,720	0.10	0.10	1,081	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5253	4,910	0.21	0.22	1,072	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5254	1,036	1.03	1.03	1,071	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5255	36,496,496	0.00	0.00	1,067	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5256	939	1.11	1.11	1,044	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5257	957	1.06	1.06	1,018	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5258	1,000	1.00	1.01	1,015	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5259	1,000	1.00	1.00	999	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5260	1,000	0.99	0.99	994	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5261	930	1.06	1.07	992	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5262	945	1.04	1.05	989	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5263	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5264	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5265	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5266	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5267	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5268	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5269	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5270	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5271	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5272	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5273	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5274	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5275	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5276	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5277	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5278	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5279	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5280	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5281	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5282	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5283	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5284	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5285	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5286	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5287	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5288	GMWK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5289	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5290	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5291	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5292	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5293	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5294	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5295	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5296	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5297	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5298	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5299	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5300	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5301	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5302	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5303	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5304	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5305	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5306	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5307	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5308	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5309	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5310	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5311	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5312	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5313	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5314	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5315	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5316	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5317	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5318	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5263	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795Q95		912795Q95
5264	LINEAR TRADING AMERICAS	PASSTHRU JV	36202A3V7		I00000812
5265	MUNICIPALS AMERICA	MUNIS DERIVATIVES	76116EFA3	US76116EFA38	76116EFA3
5266	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DGS4	US36202DGS45	I00002909
5267	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LSH3		31397LSH3
5268	LINEAR TRADING AMERICAS	PASSTHRU JV	31382VYS7		N00494021
5269	LINEAR TRADING AMERICAS	PASSTHRU JV	36201V6J6		G00594973
5270	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465139LS0	US465139LS04	465139LS0
5271	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CX6		912828CX6
5272	MUNICIPALS AMERICA	MUNIS DERIVATIVES	465139KC6		465139KC6
5273	LINEAR TRADING AMERICAS	COUPON TRADING	912828BR0	US912828BR04	912828BR0
5274	LINEAR TRADING AMERICAS	PASSTHRU JV	36202WEF2		G00611334
5275	MUNICIPALS AMERICA	MUNIS DERIVATIVES	86331TCR4		86331TCR4
5276	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128MJAJ9		F00G08008
5277	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HKY2		31364HKY2
5278	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YCK3		31282YCK3
5279	MUNICIPALS AMERICA	MUNIS DERIVATIVES	76116EBX7	US76116EBX76	76116EBX7
5280	MUNICIPALS AMERICA	SHORT TERM	771902FG3	US771902FG36	3BCYYZ70
5281	LINEAR TRADING AMERICAS	PASSTHRU JV	36201HJX2		G00583578
5282	MUNICIPALS AMERICA	SECONDARY	64971KAX4	US64971KAX46	27515970
5283	SP AMERICAS-TRADING	PRIME-AMERICAS	31393BU78		31393BU78
5284	SP AMERICAS-TRADING	HOUSE-RISK	31359VLK7		31359VLK7
5285	LINEAR TRADING AMERICAS	PASSTHRU JV	36290QYN9		G00614617
5286	LINEAR TRADING AMERICAS	PASSTHRU JV	36219MQN5	US36219MQN55	G00253461
5287	LINEAR TRADING AMERICAS	PASSTHRU JV	31374SSD4		N00322816
5288	MUNICIPALS AMERICA	MUNIS DERIVATIVES	31364DPL4		31364DPL4
5289	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411A6X8		N00902786
5290	MUNICIPALS AMERICA	SECONDARY	896027CX5	US896027CX58	30861450
5291	LINEAR TRADING AMERICAS	PASSTHRU JV	36202AU96	US36202AU966	I00000608
5292	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	312911GT1		312911GT1
5293	LINEAR TRADING AMERICAS	PASSTHRU JV	362095FP1	US362095FP14	G00062274
5294	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BPK5	US36202BPK51	I00001326
5295	LINEAR TRADING AMERICAS	PASSTHRU JV	36223NCF9	US36223NCF96	G00312470
5296	MUNICIPALS AMERICA	MUNIS DERIVATIVES	3128X2SP1		3128X2SP1
5297	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31369XHL4		N00223535
5298	SP AMERICAS-TRADING	PRIME-AMERICAS	31393RG53	US31393RG532	31393RG53
5299	LINEAR TRADING AMERICAS	AGENCIES	86331TCP8	US86331TCP84	86331TCP8
5300	MUNICIPALS AMERICA	MUNIS DERIVATIVES	3128X2SS5		3128X2SS5
5301	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31391SNF3		N00675490
5302	LINEAR TRADING AMERICAS	PASSTHRU JV	36218SF62	US36218SF627	G00230689
5303	LINEAR TRADING AMERICAS	PASSTHRU JV	3620696Z4	US3620696Z40	G00039588
5304	LINEAR TRADING AMERICAS	PASSTHRU JV	31389JHB3		N00626726
5305	LINEAR TRADING AMERICAS	PASSTHRU JV	31380NMQ4		N00445067
5306	LINEAR TRADING AMERICAS	PASSTHRU JV	36210WRH4		G00504588
5307	LINEAR TRADING AMERICAS	PASSTHRU JV	31371HFH6		N00252268
5308	LINEAR TRADING AMERICAS	PASSTHRU JV	36216AVA6		G00159109
5309	LINEAR TRADING AMERICAS	PASSTHRU JV	362059BN6		G00029745
5310	MUNICIPALS AMERICA	MUNIS DERIVATIVES	3128X2SV8		3128X2SV8
5311	LINEAR TRADING AMERICAS	PASSTHRU JV	31298FR95	US31298FR956	F00C46812
5312	LINEAR TRADING AMERICAS	PASSTHRU JV	31373UUE5		N00303981
5313	LINEAR TRADING AMERICAS	PASSTHRU JV	36213TZY2		G00564259
5314	SP AMERICAS-TRADING	HOUSE-RISK	3133TJLR2		3133TJLR2
5315	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396X7L2		31396X7L2
5316	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BHZ1		I00001148
5317	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	92812UYA0	US92812UYA05	3BCYLR20
5318	LINEAR TRADING AMERICAS	PASSTHRU JV	36215WRR7		G00147296

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5263	U S TREASURY BILL	07/30/09	0.00%	MTS
5264	GNMA II-JUMBOS	07/20/17	7.00%	MTS
5265	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS GENERIC INT PMT R/MD0000 07/15/2010	07/15/10	0.00%	MTS
5266	GNMA II-JUMBOS	04/20/30	8.00%	MTS
5267	FNR08-46 JN FANNIE MAE	06/25/38	5.50%	MTS
5268	FNMA 20 YEAR	04/01/19	6.00%	MTS
5269	GNMA SF 30 YEAR	09/15/32	8.00%	MTS
5270	ISRAEL GOVERNMENT AID BOND 0.000% 20110215 SERIES# 7-Z	02/15/11	0.00%	MTS
5271	U S TREASURY NOTE	10/15/09	3.38%	MTS
5272	ISRAEL GOVERNMENT AID BOND AID-ISRAEL	08/15/14	0.00%	MTS
5273	U S TREASURY NOTE	11/15/13	4.25%	MTS
5274	GNMA SF 30 YEAR	09/15/33	5.00%	MTS
5275	STRIP RECEIPT 1994-2	02/15/12	0.00%	MTS
5276	GOLD PC 30YR - FHLMC WAM	07/01/34	6.50%	MTS
5277	FNMA SMBS TRUST 000108 CLASS 1PRINCIPAL ONLY	03/01/20	0.00%	MTS
5278	FHS 197 197-IO INTEREST ONLY FHLMC STRIPPED PC	04/01/28	6.00%	MTS
5279	RESOLUTION FDG CORP FED CPN STRIPS SER-A-INT PMT ON 8.125% 2019 ZERO CPN R/MD0000 10/15/2012	10/15/12	0.00%	MTS
5280	CITY OF ROCHESTER MINNESOTA HEALTH CARE FACILITIES REV BNDMAYO FOUNDATION SERIES 2002B R/MD 1.75 08/15/2032	08/15/32	1.75%	TMS
5281	GNMA SF 30 YEAR	04/15/32	7.50%	MTS
5282	NEW YORK NY CITY TRANSITIONAL FIN AUTH RFDG-FUTURE TAX SECD SER B R/MD 4.00 02/01/2013	02/01/13	4.00%	TMS
5283	FNMA 2003-W6 2-IO-2 FANNIE MAE	09/30/32	1.30%	MTS
5284	FNR 99-7 7-IO CMO SERIES IO FEDERAL NATIONAL MTGE ASSN	03/18/29	6.50%	MTS
5285	GNMA SF 30 YEAR	07/15/33	7.50%	MTS
5286	G N M A PASS THRU POOL 253461XBANCBOSTON MORTGAGE CORPORA R/MD 9.00 12/15/2019	12/15/19	9.00%	MTS
5287	FNMA 15 YEAR	09/01/10	7.00%	MTS
5288	FNMA MTN STRIP 03/28/28	03/23/28	0.00%	MTS
5289	MID LOAN FANNIE MAE 30 YR	11/01/36	6.00%	MTS
5290	TRIBOROUGH BRDG&TUNL AUTH N Y CONVENTION CTR PROJ-E IBC R/MD 7.25 01/01/2010	01/01/10	7.25%	TMS
5291	G N M A PASS THRU POOL 000608MMULTIPLE ISSUER R/MD 9.00 08/20/2016	08/20/16	9.00%	MTS
5292	FHLMG 1343 1343-IB SERIES 1343FEDERAL HOME LOAN MTGE GOLD	08/15/22	1189.30%	MTS
5293	G N M A PASS THRU POOL 062274XTURNER-YOUNG INVESTMENT COMP R/MD 12.00 01/15/2013	01/15/13	12.00%	MTS
5294	G N M A PASS THRU POOL 001326MR/MD 9.00 01/20/2020	01/20/20	9.00%	MTS
5295	G N M A PASS THRU POOL 312470XINLAND MORTGAGE CORPORATION R/MD 8.00 08/15/2021	08/15/21	8.00%	MTS
5296	FREDDIE MAC	04/01/16	0.00%	MTS
5297	FNMA ARMS	12/01/30	5.02%	MTS
5298	FSPC T-56 2IO FHLMC STRUCTURED PASS THROUGH	05/25/43	0.03%	MTS
5299	ISRAEL GOVERNMENT AID BOND 0.000% 20110215 SERIES# 1234	02/15/11	0.00%	MTS
5300	FREDDIE MAC	10/01/17	0.00%	MTS
5301	FNMA ARMS	03/01/33	6.42%	MTS
5302	G N M A PASS THRU POOL 230689XMETMOR FINANCIAL INC R/MD 9.50 08/15/2017	08/15/17	9.50%	MTS
5303	GNMA SF 30 YEAR	04/15/10	11.50%	MTS
5304	FNMA 15 YEAR	01/01/17	7.00%	MTS
5305	FNMA SF 30 YEAR	10/01/28	6.50%	MTS
5306	GNMA SF 30 YEAR	10/15/29	7.50%	MTS
5307	FNMA 15 YEAR	01/01/09	5.50%	MTS
5308	GNMA SF 30 YEAR	07/15/16	9.00%	MTS
5309	GNMA SF 30 YEAR	04/15/09	9.00%	MTS
5310	FREDDIE MAC	04/01/19	0.00%	MTS
5311	GOLD PC 30 YEAR - FHLMC	01/01/31	7.50%	MTS
5312	FNMA 15 YEAR	10/01/09	7.00%	MTS
5313	GNMA SF 30 YEAR	08/15/31	7.00%	MTS
5314	FHR 2127 2127-IO SERIES 2127 FEDERAL HOME LOAN MTGE GOLD	02/15/29	7.00%	MTS
5315	FNR 2008-1 IO FANNIE MAE	02/25/33	0.00%	MTS
5316	GNMA II-JUMBOS	05/20/23	8.00%	MTS
5317	VIRGINIA HOUSING DEVELOPMENT COMMW SER A-AMT SUBSER-A-5	01/01/20	5.10%	TMS
5318	GNMA SF 30 YEAR	03/15/16	10.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5263	1,000	0.98	0.98	983	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5264	938	1.04	1.05	983	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5265	1,000	0.96	0.96	962	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5266	909	1.05	1.06	962	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5267	1,000	0.96	0.96	957	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5268	926	1.03	1.03	951	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5269	891	1.06	1.06	946	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5270	1,000	0.94	0.94	940	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
5271	1,000	1.01	1.03	936	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5272	3,000	0.31	0.31	932	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
5273	1,000	1.06	1.08	928	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5274	922	1.00	1.00	921	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5275	1,000	0.90	0.90	904	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5276	854	1.04	1.05	894	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5277	936	0.95	0.95	892	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5278	4,263	0.21	0.21	890	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5279	1,000	0.89	0.89	886	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5280	0	100.00	100.00	885	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5281	829	1.06	1.06	882	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5282	0	103.56	103.56	880	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5283	22,124	0.04	0.04	861	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5284	7,975	0.10	0.11	844	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5285	777	1.06	1.06	827	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5286	773	1.06	1.07	825	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5287	800	1.03	1.03	824	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5288	2,000	0.41	0.41	823	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5289	800	1.03	1.03	822	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5290	0	103.20	103.22	820	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5291	744	1.06	1.07	794	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5292	413	1.41	1.87	772	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5293	671	1.12	1.12	754	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5294	702	1.06	1.07	749	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5295	692	1.06	1.06	734	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5296	1,000	0.72	0.72	724	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5297	674	1.01	1.02	685	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5298	338,079	0.00	0.00	678	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5299	720	0.94	0.94	678	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
5300	1,000	0.67	0.67	670	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5301	686	0.96	0.96	660	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5302	608	1.08	1.08	657	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5303	584	1.12	1.12	654	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5304	633	1.03	1.03	651	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5305	627	1.03	1.04	651	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5306	610	1.06	1.06	649	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5307	606	1.02	1.02	618	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5308	575	1.06	1.07	613	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5309	572	1.06	1.07	610	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5310	1,000	0.61	0.61	608	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5311	566	1.06	1.06	599	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5312	576	1.03	1.03	593	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5313	546	1.05	1.05	576	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5314	15,049	0.04	0.04	569	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5315	100,357,611	0.00	0.00	568	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5316	530	1.05	1.06	561	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5317	0	97.32	97.33	524	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5318	476	1.09	1.09	521	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5319	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5320	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5321	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5322	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5323	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5324	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5325	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5326	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5327	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5328	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5329	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5330	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5331	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5332	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5333	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5334	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5335	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5336	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5337	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5338	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5339	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5340	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5341	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5342	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5343	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5344	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5345	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5346	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5347	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5348	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5349	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5350	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5351	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5352	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5353	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5354	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5355	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5356	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5357	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5358	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5359	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5360	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5361	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5362	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5363	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5364	G1F3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5365	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5366	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5367	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5368	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5369	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5370	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5371	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5372	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5373	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5374	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5319	LINEAR TRADING AMERICAS	PASSTHRU JV	36202AY50	US36202AY505	I00000732
5320	LINEAR TRADING AMERICAS	PASSTHRU JV	36212G2P6		G00533682
5321	LINEAR TRADING AMERICAS	PASSTHRU JV	31377HH39		N00377450
5322	LINEAR TRADING AMERICAS	PASSTHRU JV	36209YL97		G00485552
5323	LINEAR TRADING AMERICAS	PASSTHRU JV	31402DQF0		N00725954
5324	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	31385EL80		N00542251
5325	LINEAR TRADING AMERICAS	PASSTHRU JV	31388SA54		N00613028
5326	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407X3Y5		N00844215
5327	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359HU93		31359HU93
5328	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3129084A1		3129084A1
5329	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BMV4	US36202BMV44	I00001272
5330	LINEAR TRADING AMERICAS	PASSTHRU JV	36220HT34		G00278770
5331	LINEAR TRADING AMERICAS	PASSTHRU JV	31340MFD2		F00181064
5332	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	312908QQ2		312908QQ2
5333	LINEAR TRADING AMERICAS	PASSTHRU JV	36212EBL0	US36212EBL02	G00531143
5334	LINEAR TRADING AMERICAS	PASSTHRU JV	31390PX36	US31390PX362	N00652398
5335	LINEAR TRADING AMERICAS	PASSTHRU JV	36225ADL1		G00780107
5336	LINEAR TRADING AMERICAS	PASSTHRU JV	36218LAY1	US36218LAY11	G00225123
5337	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BXZ3	US36202BXZ39	I00001596
5338	LINEAR TRADING AMERICAS	AGENCIES	912828HU7	US912828HU78	912828HU7
5339	LINEAR TRADING AMERICAS	PASSTHRU JV	362068JG4		G00038063
5340	LINEAR TRADING AMERICAS	PASSTHRU JV	36216VGA7	US36216VGA70	G00175793
5341	MUNICIPALS AMERICA	MUNIS DERIVATIVES	76116EGN4	US76116EGN40	76116EGN4
5342	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31336R7D6		F001B0392
5343	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TAFV9		3133TAFV9
5344	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BRT4	US36202BRT43	I00001398
5345	LINEAR TRADING AMERICAS	PASSTHRU JV	36211FQZ1	US36211FQZ17	G00511772
5346	LINEAR TRADING AMERICAS	PASSTHRU JV	36202ATE7	US36202ATE72	I00000549
5347	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BCY9		I00000987
5348	LINEAR TRADING AMERICAS	PASSTHRU JV	36220M7K9	US36220M7K98	G00282698
5349	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36225CVY9		I00080630
5350	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36225CX35		I00080697
5351	LINEAR TRADING AMERICAS	PASSTHRU JV	36202AWV5	US36202AWV50	I00000660
5352	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	312915G96		312915G96
5353	LINEAR TRADING AMERICAS	PASSTHRU JV	362062FH9	US362062FH96	G00032568
5354	LINEAR TRADING AMERICAS	PASSTHRU JV	31368H2B8	US31368H2B88	N00190770
5355	LINEAR TRADING AMERICAS	PASSTHRU JV	36218SUC2	US36218SUC24	G00231079
5356	LINEAR TRADING AMERICAS	PASSTHRU JV	31297YDY5	US31297YDY59	F00C41019
5357	LINEAR TRADING AMERICAS	PASSTHRU JV	362058Q93		G00029280
5358	LINEAR TRADING AMERICAS	PASSTHRU JV	31283HK61	US31283HK611	F00G01217
5359	LINEAR TRADING AMERICAS	PASSTHRU JV	362058B99	US362058B997	G00028864
5360	LINEAR TRADING AMERICAS	PASSTHRU JV	36202AXV4		I00000692
5361	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BTJ4	US36202BTJ43	I00001453
5362	LINEAR TRADING AMERICAS	AGENCIES	912828HU7	US912828HU78	912828HU7
5363	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T5D91		3133T5D91
5364	SP AMERICAS-TRADING	PRIME-AMERICAS	31390YXJ2		N00660481
5365	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31339MBP2	US31339MBP23	31339MBP2
5366	LINEAR TRADING AMERICAS	PASSTHRU JV	36201BF35		G00578086
5367	LINEAR TRADING AMERICAS	PASSTHRU JV	36220TA38	US36220TA382	G00287226
5368	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36225CUU8		I00080594
5369	LINEAR TRADING AMERICAS	PASSTHRU JV	36218GEL6	US36218GEL68	G00221639
5370	LINEAR TRADING AMERICAS	PASSTHRU JV	36212AYV1		G00528224
5371	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364JN82		31364JN82
5372	LINEAR TRADING AMERICAS	PASSTHRU JV	36220NBP1	US36220NBP15	G00282746
5373	LINEAR TRADING AMERICAS	PASSTHRU JV	36216BT33	US36216BT339	G00159970
5374	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BWX9		I00001562

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5319	GNMA II-JUMBOS	03/20/17	9.50%	MTS
5320	GNMA SF 30 YEAR	03/15/31	7.00%	MTS
5321	FNMA SF 30 YEAR	04/01/27	8.50%	MTS
5322	GNMA SF 30 YEAR	05/15/31	7.00%	MTS
5323	FNMA 15 YEAR	05/01/11	7.00%	MTS
5324	FNMA ARMS	12/01/14	8.00%	MTS
5325	FNMA-FHA VA	05/01/29	6.50%	MTS
5326	FNMA ARMS	11/01/35	5.03%	MTS
5327	FNR 94-086 86-R RESID 86 FEDERAL NATIONAL MTGE ASSN	06/25/09	6.00%	MTS
5328	FHLMG 1226 1226 M CMO SER 1226FEDERAL HOME LOAN MTGE GOLD	03/15/22	1095.31%	MTS
5329	G N M A PASS THRU POOL 001272MSINGLE FAMILY LOAN POOL R/MD 9.00 10/20/2019	10/20/19	9.00%	MTS
5330	GNMA SF 30 YEAR	11/15/19	9.50%	MTS
5331	FED. HOME LOAN MTG. CORP. - PC	12/01/11	8.00%	MTS
5332	FHLMG 1210 1210-U CMO SER 1210FEDERAL HOME LOAN MTGE GOLD	01/15/22	1007.50%	MTS
5333	GNMA SF 30 YEAR	05/15/30	8.00%	MTS
5334	FNMA SF 30 YEAR	05/01/32	6.50%	MTS
5335	GNMA-15YR MATURITY	05/15/09	7.00%	MTS
5336	G N M A PASS THRU POOL 225123XASSOCIATES NATIONAL MORTGAG R/MD 9.00 11/15/2017	11/15/17	9.00%	MTS
5337	G N M A PASS THRU POOL 001596MR/MD 9.00 04/20/2021	04/20/21	9.00%	MTS
5338	U S TREASURY NOTE	03/31/10	1.75%	MTS
5339	GNMA SF 30 YEAR	10/15/10	10.00%	MTS
5340	G N M A PASS THRU POOL 175793XGULF AMERICAN MORTGAGE BANK R/MD 9.00 10/15/2016	10/15/16	9.00%	MTS
5341	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2028	07/15/28	0.00%	MTS
5342	FHLMC GOLD ARM 30YR	08/01/32	5.53%	MTS
5343	FHR 1980 IO FREDDIE MAC	07/15/27	7.50%	MTS
5344	G N M A PASS THRU POOL 001398MR/MD 9.00 05/20/2020	05/20/20	9.00%	MTS
5345	GNMA SF 30 YEAR	11/15/30	8.00%	MTS
5346	G N M A PASS THRU POOL 000549MGNMA II R/MD 9.00 05/20/2016	05/20/16	9.00%	MTS
5347	GNMA II-JUMBOS	03/20/23	9.00%	MTS
5348	G N M A PASS THRU POOL 282698XGUILD MORTGAGE COMPANY R/MD 9.00 03/15/2020	03/15/20	9.00%	MTS
5349	GNMA ARMS +150	08/20/32	5.63%	MTS
5350	GNMA ARMS +150	05/20/33	5.38%	MTS
5351	G N M A PASS THRU POOL 000660MGNMA II R/MD 9.00 11/20/2016	11/20/16	9.00%	MTS
5352	FHLMG 1500 1500-FD SERIES 1500FEDERAL HOME LOAN MTGE GOLD	05/15/23	3.19%	MTS
5353	G N M A PASS THRU POOL 032568XSIMMONS FIRST NATIONAL BANK R/MD 11.00 01/15/2010	01/15/10	11.00%	MTS
5354	FNMA 15 YEAR	04/01/09	7.00%	MTS
5355	G N M A PASS THRU POOL 231079XFIRST COMMERCIAL MORTGAGE C R/MD 9.50 09/15/2017	09/15/17	9.50%	MTS
5356	GOLD PC 30 YEAR - FHLMC	08/01/30	8.00%	MTS
5357	GNMA SF 30 YEAR	09/15/09	9.50%	MTS
5358	GOLD PC 30 YEAR - FHLMC	03/01/31	7.00%	MTS
5359	GNMA SF 30 YEAR	07/15/09	9.50%	MTS
5360	GNMA II-JUMBOS	01/20/17	8.00%	MTS
5361	G N M A PASS THRU POOL 001453MR/MD 9.50 08/20/2020	08/20/20	9.50%	MTS
5362	U S TREASURY NOTE	03/31/10	1.75%	MTS
5363	FHLMG 1752 1752-RS SERIES 1752FEDERAL HOME LOAN MTGE GOLD	09/15/24	8.00%	MTS
5364	FNMA - 15YR BALLOON - CX	11/01/17	5.50%	MTS
5365	FHR 2386 PG FREDDIE MAC	09/15/30	6.00%	MTS
5366	GNMA SF 30 YEAR	01/15/33	6.00%	MTS
5367	G N M A PASS THRU POOL 287226XAMERICAS MORTGAGE COMPANY R/MD 9.50 04/15/2020	04/15/20	9.50%	MTS
5368	GNMA ARM 080594	04/20/32	5.38%	MTS
5369	GNMA SF 30 YEAR	06/15/17	9.00%	MTS
5370	GNMA SF 30 YEAR	05/15/30	8.00%	MTS
5371	FNS 306-IO CMO SERIES 306 FANNIEMAE STRIP	05/01/30	8.00%	MTS
5372	G N M A PASS THRU POOL 282746XSOVRAN MORTGAGE CORPORATION R/MD 9.00 04/15/2020	04/15/20	9.00%	MTS
5373	G N M A PASS THRU POOL 159970XCAMERON-BROWN COMPANY R/MD 9.50 11/15/2016	11/15/16	9.50%	MTS
5374	GNMA II-JUMBOS	02/20/21	10.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5319	465	1.08	1.08	502	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5320	477	1.05	1.05	502	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5321	456	1.05	1.06	482	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5322	444	1.05	1.05	469	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5323	453	1.03	1.03	466	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5324	148,608	0.00	0.00	462	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5325	439	1.04	1.04	457	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5326	453	1.00	1.00	453	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5327	449	1.00	1.00	450	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5328	249	1.37	1.79	446	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5329	418	1.06	1.07	446	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5330	413	1.08	1.08	446	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5331	411	1.05	1.05	433	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5332	1,099	0.00	0.39	431	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5333	403	1.06	1.06	428	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5334	408	1.03	1.04	424	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5335	409	1.03	1.03	422	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5336	395	1.06	1.07	421	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5337	393	1.06	1.07	419	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5338	500	0.99	1.00	416	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5339	379	1.09	1.09	415	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5340	380	1.06	1.07	405	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5341	1,000	0.39	0.39	391	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5342	392	0.98	0.98	386	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5343	1,734	0.21	0.22	376	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5344	339	1.06	1.07	362	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5345	337	1.06	1.06	358	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5346	329	1.06	1.07	351	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5347	314	1.06	1.07	335	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5348	308	1.06	1.07	329	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5349	325	1.00	1.00	326	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5350	319	1.01	1.01	322	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5351	301	1.06	1.07	321	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5352	333	0.95	0.95	316	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5353	275	1.11	1.11	306	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5354	281	1.03	1.03	289	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5355	263	1.08	1.08	284	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5356	269	1.05	1.06	284	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5357	263	1.08	1.08	284	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5358	267	1.05	1.05	280	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5359	252	1.08	1.08	272	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5360	240	1.05	1.06	254	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5361	232	1.08	1.08	251	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5362	300	0.99	1.00	250	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5363	245	1.01	1.02	248	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5364	235	1.04	1.04	244	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5365	237	1.00	1.00	238	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5366	227	1.02	1.03	233	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5367	206	1.08	1.08	222	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5368	217	1.01	1.01	219	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5369	205	1.06	1.07	219	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5370	205	1.06	1.06	218	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5371	971	0.22	0.22	215	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5372	194	1.06	1.07	207	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5373	190	1.08	1.08	206	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5374	180	1.09	1.09	197	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5375	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5376	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5377	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5378	GMGQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5379	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5380	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5381	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5382	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5383	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5384	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5385	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5386	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5387	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5388	93118027	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5389	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5390	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5391	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5392	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5393	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5394	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5395	G1F3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5396	G1F3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5397	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5398	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5399	GABA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5400	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5401	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5402	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5403	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5404	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5405	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5406	GAJA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5407	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5408	93118027	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5409	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5410	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5411	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5412	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5413	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5414	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5415	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5416	G1LB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5417	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5418	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5419	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5420	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5421	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5422	93118027	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5423	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5424	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5425	93161477	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5426	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5427	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5428	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5429	93161422	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5430	93160338	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5375	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36225CV60		I00080636
5376	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31400HFC2		N00687863
5377	MUNICIPALS AMERICA	SHORT TERM	93515PAB3	US93515PAB31	29091010
5378	LINEAR TRADING AMERICAS	AGENCIES	912803AR4	US912803AR46	912803AR4
5379	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BEE1	US36202BEE11	I00001033
5380	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BP58	US36202BP584	I00001344
5381	LINEAR TRADING AMERICAS	PASSTHRU JV	362100VS5	US362100VS55	G00067225
5382	LINEAR TRADING AMERICAS	PASSTHRU JV	362065Q31		G00035574
5383	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359LCT0		31359LCT0
5384	LINEAR TRADING AMERICAS	PASSTHRU JV	31292GZ66	US31292GZ661	F00C00765
5385	LINEAR TRADING AMERICAS	PASSTHRU JV	36202AT31	US36202AT315	I00000570
5386	LINEAR TRADING AMERICAS	PASSTHRU JV	36223EX58	US36223EX588	G00305900
5387	LINEAR TRADING AMERICAS	PASSTHRU JV	362078AE7	US362078AE70	G00046805
5388	MUNICIPALS AMERICA	PROPRIETARY	71881LAA6	US71881LAA61	29707770
5389	LINEAR TRADING AMERICAS	PASSTHRU JV	31335PDJ1		F00G80105
5390	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T2EL0		3133T2EL0
5391	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BY41	US36202BY412	I00001631
5392	SP AMERICAS-TRADING	PRIME-AMERICAS	31392CT53		31392CT53
5393	SP AMERICAS-TRADING	PRIME-AMERICAS	31392H7D9		31392H7D9
5394	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	31385EL72		N00542250
5395	SP AMERICAS-TRADING	PRIME-AMERICAS	31393C6W8		31393C6W8
5396	SP AMERICAS-TRADING	PRIME-AMERICAS	31393C6X6		31393C6X6
5397	SP AMERICAS-TRADING	PRIME-AMERICAS	31392H7C1		31392H7C1
5398	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T6NC1		3133T6NC1
5399	SP AMERICAS-TRADING	HOUSE-RISK	31282YBV0		31282YBV0
5400	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LJL4		31397LJL4
5401	LINEAR TRADING AMERICAS	AGENCIES	912833KF6	US912833KF67	912833KF6
5402	LINEAR TRADING AMERICAS	PASSTHRU JV	31340AFJ5		F00140169
5403	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394WP77		31394WP77
5404	LINEAR TRADING AMERICAS	PASSTHRU JV	3620664J8		G00036825
5405	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YC49		31282YC49
5406	SP AMERICAS-TRADING	PRIME-AMERICAS	31393BW68		31393BW68
5407	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397LJJ9		31397LJJ9
5408	MUNICIPALS AMERICA	PROPRIETARY	283487TD8	US283487TD81	32689680
5409	MUNICIPALS AMERICA	SECONDARY	646136QB0	US646136QB06	3BCKRJ40
5410	MUNICIPALS AMERICA	SECONDARY	64966CU74	US64966CU744	32441990
5411	MUNICIPALS AMERICA	SECONDARY	556819EH9	US556819EH90	27612040
5412	LINEAR TRADING AMERICAS	PASSTHRU JV	31283JEL1		F00G10139
5413	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36225C2M7		I00080779
5414	LINEAR TRADING AMERICAS	PASSTHRU JV	3620893G7		G00057499
5415	LINEAR TRADING AMERICAS	PASSTHRU JV	31298WJQ9	US31298WJQ96	F00C59271
5416	LINEAR TRADING AMERICAS	COUPON TRADING	912828BR0	US912828BR04	912828BR0
5417	LINEAR TRADING AMERICAS	PASSTHRU JV	31344RQ60		F00286777
5418	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BG74	US36202BG740	I00001122
5419	LINEAR TRADING AMERICAS	PASSTHRU JV	36202AM53	US36202AM534	I00000380
5420	LINEAR TRADING AMERICAS	PASSTHRU JV	362092R42	US362092R422	G00059907
5421	LINEAR TRADING AMERICAS	PASSTHRU JV	31367NZP9	US31367NZP94	N00174550
5422	MUNICIPALS AMERICA	PROPRIETARY	641434AA3	US641434AA39	28959320
5423	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31387XNM3		N00597196
5424	LINEAR TRADING AMERICAS	PASSTHRU JV	36202BCU7	US36202BCU70	I00000983
5425	MUNICIPALS AMERICA	SHORT TERM	88276CUY9	US88276CUY91	23191510
5426	LINEAR TRADING AMERICAS	PASSTHRU JV	362073DQ8	US362073DQ86	G00042411
5427	LINEAR TRADING AMERICAS	PASSTHRU JV	362061MP5		G00031866
5428	LINEAR TRADING AMERICAS	PASSTHRU JV	36214C4Y2	US36214C4Y24	G00102639
5429	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NNL9	US52522NNL90	3BCYWQ10
5430	MUNICIPALS AMERICA	UNDERWRITING	123558BV9	US123558BV99	38466510

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5375	GNMA ARM 080636	09/20/32	5.63%	MTS
5376	FNMA ARMS	02/01/33	5.92%	MTS
5377	WARREN CNTY OHIO HLTH CARE FACS REV IMPT OTTERBIEN HOMES B V/R WKLY R/MD 1.93 07/01/2023	07/01/23	1.93%	TMS
5378	W/PRINC STRIPS 8.125 8/15/19	08/15/19	0.00%	MTS
5379	G N M A PASS THRU POOL 001033MR/MD 7.50 04/20/2023	04/20/23	7.50%	MTS
5380	G N M A PASS THRU POOL 001344MR/MD 9.00 02/20/2020	02/20/20	9.00%	MTS
5381	G N M A PASS THRU POOL 067225XFLEET MORTGAGE CORPORATION R/MD 11.50 05/15/2013	05/15/13	11.50%	MTS
5382	GNMA SF 30 YEAR	11/15/09	10.00%	MTS
5383	FNR G94-010 10-R RESID SER 10 FEDERAL NATL MTGE ASSN	09/17/09	6.50%	MTS
5384	GOLD PC 30 YEAR - FHLMC	05/01/29	7.00%	MTS
5385	G N M A PASS THRU POOL 000570MGNMA II R/MD 9.00 06/20/2016	06/20/16	9.00%	MTS
5386	GNMA SF 30 YEAR	07/15/21	8.50%	MTS
5387	G N M A PASS THRU POOL 046805XFIRST FEDERAL SAVINGS AND LO R/MD 12.50 12/15/2010	12/15/10	12.50%	MTS
5388	PHOENIX ARIZ & PIMA CNTY ARIZ MTG REV BDS 2006-1	07/01/39	5.65%	TMS
5389	GOLD PC 30 YEAR - FHLMC	05/17/22	9.50%	MTS
5390	FHLMG 1606 1606-H SERIES 1606 FEDERAL HOME LOAN MTGE GOLD	11/15/08	6.00%	MTS
5391	G N M A PASS THRU POOL 001631MGNMA R/MD 8.50 06/20/2021	06/20/21	8.50%	MTS
5392	FNW 2002 W3 RL FANNIE MAE WHOLE LOAN	09/01/28	0.00%	MTS
5393	FNW 2003 W2 RL FANNIE MAE WHOLE LOAN	07/25/42	0.00%	MTS
5394	FN542250	11/01/13	6.50%	MTS
5395	FNW 2003-W11 R FANNIE MAE	06/25/33	0.00%	MTS
5396	FNW 2003-W11 RL FANNIE MAE	06/25/33	0.00%	MTS
5397	FNW 2003 W2 R FANNIE MAE WHOLE LOAN	07/25/42	0.00%	MTS
5398	FHLMG 1800 1800-G CMO SER 1800FEDERAL HOME LOAN MTGE GOLD	11/15/25	7.00%	MTS
5399	FHS 176 176-IO INTEREST ONLY FHLMC STRIPPED PC	06/01/26	7.00%	MTS
5400	FNR 2008-36 IW FANNIE MAE	05/25/33	0.10%	MTS
5401	TINT 11-15-15	11/15/15	0.00%	MTS
5402	FED. HOME LOAN MTG. CORP. - PC	03/01/09	8.00%	MTS
5403	FHR 2775 IT FREDDIE MAC	11/15/13	4.50%	MTS
5404	GNMA SF 30 YEAR	11/15/09	10.00%	MTS
5405	FHS 212-IO CMO SERIES 212 FEDERAL HOME LN MGT CRP STRIP	04/01/31	6.00%	MTS
5406	FNMA 2003-W6 5-IO-2 FANNIE MAE	09/30/32	1.50%	MTS
5407	FNR 2008-36 IU FANNIE MAE	05/25/33	0.10%	MTS
5408	EL PASO CNTY COLO SINGLE FAMILREF REV BDS 2006A	06/01/39	5.35%	TMS
5409	NEW JERSEY ST TRANSN TR FD AUTH TRANSN SYS BOND-SER A R/MD 5.00 12/15/2032	12/15/32	5.00%	TMS
5410	NEW YORK N Y G/O SER I R/MD 5.00 08/01/2010	08/01/10	5.00%	TMS
5411	MADISON CNTY IDAHO SCH DIST NO REF BDS 2004 GO R/MD 3.50 08/15/2010	08/15/10	3.50%	TMS
5412	GOLD PC 15 YEAR - FHLMC	11/01/08	7.00%	MTS
5413	GNMA G2A080779	12/20/33	5.13%	MTS
5414	GNMA SF 30 YEAR	02/15/13	12.00%	MTS
5415	GOLD PC 30 YEAR - FHLMC	10/01/31	7.00%	MTS
5416	U S TREASURY NOTE	11/15/13	4.25%	MTS
5417	FED. HOME LOAN MTG. CORP. - PC	03/01/17	7.50%	MTS
5418	G N M A PASS THRU POOL 001122MR/MD 10.00 01/20/2019	01/20/19	10.00%	MTS
5419	G N M A PASS THRU POOL 000380MGNMA II R/MD 11.00 08/20/2015	08/20/15	11.00%	MTS
5420	G N M A PASS THRU POOL 059907XFIRST UNION MORTGAGE CORPOR R/MD 11.50 02/15/2013	02/15/13	11.50%	MTS
5421	FNMA GTD PASS THRU POOL#174550FNMA R/MD 8.50 06/01/2010	06/01/10	8.50%	MTS
5422	NEVADA RURAL HSG AUTH SINGLE FSING FAM MTG REV BDS 2006A	08/01/38	5.25%	TMS
5423	FNMA ARMS	09/01/31	5.07%	MTS
5424	G N M A PASS THRU POOL 000983MR/MD 9.50 05/20/2018	05/20/18	9.50%	MTS
5425	TEXAS STATEINANCE IAM COML PAPER SER 2002 A R/MD 1.60 09/12/2008	09/12/08	1.60%	TMS
5426	G N M A PASS THRU POOL 042411XWESTERN PACIFIC FINANCIAL CO R/MD 13.00 03/15/2011	03/15/11	13.00%	MTS
5427	GNMA SF 30 YEAR	09/15/09	9.50%	MTS
5428	G N M A PASS THRU POOL 102639XTHE RICHARD GILL COMPANY R/MD 12.00 09/15/2013	09/15/13	12.00%	MTS
5429	LEHMAN MUN TR RCPTS VARIOUS FLT-TR SER 2008-P29W REL TO ALASKA INDL DEV & EXPT AUTH RER/MD 2.15 04/01/2034	04/01/34	2.15%	TMS
5430	BUTLER CNTY OHIO MULTIFAMILY REV SUB-MEADOW RIDGE APT-SER BR/MD 7.50 06/01/2032	06/01/32	7.50%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5375	196	1.00	1.00	196	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5376	188	0.99	0.99	186	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5377	185	100.00	100.00	185	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5378	293	0.63	0.63	185	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5379	171	1.06	1.06	182	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5380	170	1.06	1.07	181	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5381	158	1.12	1.12	177	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5382	155	1.09	1.09	170	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5383	165	1.00	1.01	166	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5384	153	1.05	1.05	161	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5385	148	1.06	1.07	158	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5386	143	1.05	1.05	151	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5387	120	1.13	1.13	135	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5388	114	99.46	99.46	113	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5389	105	1.08	1.08	113	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5390	108	1.00	1.00	108	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5391	102	1.05	1.06	107	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5392	100	1.06	1.06	106	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5393	100	1.06	1.06	106	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5394	39,771	0.00	0.00	101	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5395	100	1.00	1.00	100	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5396	100	1.00	1.00	100	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5397	100	0.89	0.89	89	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5398	2,929	0.02	0.03	81	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5399	334	0.24	0.24	80	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5400	1,417,341	0.00	0.00	79	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5401	100	0.77	0.77	77	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5402	72	1.05	1.05	76	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5403	4,208	0.02	0.02	74	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5404	65	1.09	1.09	71	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5405	310	0.22	0.22	69	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5406	1,735	0.04	0.04	68	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5407	1,140,254	0.00	0.00	63	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5408	0	93.71	93.71	62	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5409	0	100.51	100.52	62	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5410	0	102.38	102.39	61	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5411	0	102.15	102.15	58	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5412	57	1.02	1.02	58	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5413	56	1.00	1.00	56	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5414	50	1.12	1.12	56	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5415	53	1.05	1.05	56	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5416	59	1.06	1.08	54	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5417	50	1.06	1.06	53	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5418	49	1.09	1.09	53	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5419	47	1.11	1.11	52	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5420	44	1.12	1.12	49	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5421	44	1.05	1.06	47	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5422	47	92.50	92.50	43	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5423	39	0.99	0.99	39	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5424	36	1.08	1.08	39	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5425	0	99.98	99.98	36	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5426	27	1.13	1.13	30	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5427	26	1.08	1.08	28	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5428	25	1.12	1.12	28	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5429	0	100.00	100.00	22	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5430	2,000,000	0.00	0.00	20	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5431	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5432	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5433	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5434	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5435	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5436	G18M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5437	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5438	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5439	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5440	GAM0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
5441	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5442	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5443	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5444	G13C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5445	G1L5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5446	G13C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5447	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5448	G18M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5449	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5450	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5451	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5452	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5453	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5454	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5455	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5456	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5457	G138	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5458	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5459	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5460	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5461	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5462	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5463	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5464	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5465	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5466	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5467	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5468	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5469	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5470	G1FF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5471	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5472	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5473	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5474	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5475	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5476	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5477	G1D9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5478	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5479	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5480	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5481	G18E	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5482	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5483	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5484	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5485	G1AC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5486	G1D9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5431	LINEAR TRADING AMERICAS	PASSTHRU JV	362067BW9	US362067BW96	G00036953
5432	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395KMS9		31395KMS9
5433	LINEAR TRADING AMERICAS	PASSTHRU JV	362060KG9		G00030895
5434	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184JL2	US525184JL26	3BBGXZ90
5435	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	339733DN4	US339733DN48	38302320
5436	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HAV9		31364HAV9
5437	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282XVL2		31282XVL2
5438	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31295MTN0		F00788657
5439	LINEAR TRADING AMERICAS	PASSTHRU JV	31367NZP9	US31367NZP94	N00174550
5440	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828BK5	US912828BK50	912828BK5
5441	LINEAR TRADING AMERICAS	PASSTHRU JV	31340LLP0		F00180334
5442	LINEAR TRADING AMERICAS	PASSTHRU JV	36213QZ36		G00561562
5443	LINEAR TRADING AMERICAS	PASSTHRU JV	36205JTC9	US36205JTC98	G00392147
5444	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31340YDS5	US31340YDS54	31340YDS5
5445	LINEAR TRADING AMERICAS	COUPON TRADING	222655SB9	US222655SB96	222655SB9
5446	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	312904Z57		312904Z57
5447	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282XQL8		31282XQL8
5448	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31364HDJ3		31364HDJ3
5449	LINEAR TRADING AMERICAS	PASSTHRU JV	36203HRH6		G00349788
5450	LINEAR TRADING AMERICAS	PASSTHRU JV	36294PKF9		G00655594
5451	SP AMERICAS-TRADING	HOUSE-RISK	31358TXE4		31358TXE4
5452	LINEAR TRADING AMERICAS	PASSTHRU JV	313401LE9		F00170060
5453	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36225DM84		I00081282
5454	LINEAR TRADING AMERICAS	PASSTHRU JV	313401GC9		F00160074
5455	SP AMERICAS-TRADING	PRIME-AMERICAS	31392CT46		31392CT46
5456	SP AMERICAS-TRADING	PRIME-AMERICAS	31392UZ56	US31392UZ561	31392UZ56
5457	SP AMERICAS-TRADING	HOUSE-RISK	31364HF28	US31364HF288	31364HF28
5458	SP AMERICAS-TRADING	HOUSE-RISK	31358TXC8		31358TXC8
5459	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DSS1		I00003229
5460	LINEAR TRADING AMERICAS	PASSTHRU JV	31370V5K0		N00243050
5461	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	31359U4N2		31359U4N2
5462	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36225DSE5		I00081416
5463	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	339733DN4		3BCJLZ00
5464	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397BEA5		31397BEA5
5465	SP AMERICAS-TRADING	HOUSE-RISK	31359DR62		31359DR62
5466	LINEAR TRADING AMERICAS	PASSTHRU JV	31344MBS9		F00282749
5467	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QRC2		N00986183
5468	LINEAR TRADING AMERICAS	AGENCIES	912828JH4		912828JH4
5469	LINEAR TRADING AMERICAS	COUPON TRADING	912828JK7	US912828JK78	912828JK7
5470	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JK7	US912828JK78	912828JK7
5471	LINEAR TRADING AMERICAS	COUPON TRADING	912828JH4		912828JH4
5472	LINEAR TRADING AMERICAS	COUPON TRADING	912810PX0		912810PX0
5473	LINEAR TRADING AMERICAS	COUPON TRADING	912828HY9	US912828HY90	912828HY9
5474	LINEAR TRADING AMERICAS	COUPON TRADING	912828HT0	US912828HT06	912828HT0
5475	LINEAR TRADING AMERICAS	COUPON TRADING	912828JA9	US912828JA96	912828JA9
5476	OPTIONS AMERICAS	US SHORT OPTIONS	912828JG6		912828JG6
5477	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	912828HZ6	US912828HZ65	912828HZ6
5478	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JH4		912828JH4
5479	LINEAR TRADING AMERICAS	COUPON TRADING	912828JB7	US912828JB79	912828JB7
5480	OPTIONS AMERICAS	US SHORT OPTIONS	912810PU6		912810PU6
5481	SP AMERICAS-TRADING	HOUSE-RISK	912828EN6	US912828EN62	912828EN6
5482	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828JK7	US912828JK78	912828JK7
5483	LINEAR TRADING AMERICAS	COUPON TRADING	912828JA9	US912828JA96	912828JA9
5484	LINEAR TRADING AMERICAS	COUPON TRADING	912828EG1	US912828EG12	912828EG1
5485	OPTIONS AMERICAS	US SHORT OPTIONS	3137EABJ7		3137EABJ7
5486	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	912810PW2	US912810PW27	912810PW2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5431	GNMA SF 30 YEAR	01/15/10	11.00%	MTS
5432	FHR 2907 J1 FREDDIE MAC	12/15/14	0.00%	MTS
5433	GNMA SF 30 YEAR	04/15/09	9.00%	MTS
5434	ST LOUIS MO LEH MUNI TR RCPT FLOATERS-TRS-SER 06-K82 R/MD 3.50 10/20/2045	10/20/45	3.50%	TMS
5435	FLOATER-TRS TR SER 2006 FR/RI LEHMAN BROS INC FLOATER-TRS SER K41-REG D R/MD 3.50 10/01/2037	10/01/37	3.50%	TMS
5436	FNMA SMBS SPEC PREM J-2 #35454STRIPPED MORTGAGE BACKED SEC	11/01/10	407.00%	MTS
5437	FHS 176 176-PO PRINCIPAL ONLY FHLMC STRIPPED PC	06/01/26	0.00%	MTS
5438	FHLMC - ARM	09/01/31	6.45%	MTS
5439	FNMA GTD PASS THRU POOL#174550FNMA R/MD 8.50 06/01/2010	06/01/10	8.50%	MTS
5440	U S TREASURY NOTE	09/15/08	3.13%	MTS
5441	FED. HOME LOAN MTG. CORP. - PC	10/01/09	8.00%	MTS
5442	GNMA SF 30 YEAR	08/15/31	7.00%	MTS
5443	G N M A PASS THRU POOL 392147XCOUNTRYWIDE FUNDING CORPORA R/MD 7.50 05/15/2024	05/15/24	7.50%	MTS
5444	FHLMC R 14 14- B CMO SERIES 14FEDERAL HOME LOAN MTG CORP	12/15/19	9.00%	MTS
5445	COUPON TREAS RCPT-INT PMT ON 13.25% 2014-T/BD-11/15/08-REG R/MD0000 11/15/2008	11/15/08	0.00%	MTS
5446	FHLMG 1036 1036-H11 SER 1036 FEDERAL HOME LOAN MTGE GOLD	12/15/20	0.00%	MTS
5447	FHGMAC TRUST 000169 PO CLASS 1PRINCIPAL ONLY	03/01/23	0.00%	MTS
5448	FNMA SMBS TRUST 29 CLASS 1 PRINCIPAL ONLY	03/01/18	0.00%	MTS
5449	GNMA SF 30 YEAR	06/15/23	6.50%	MTS
5450	GNMA SF 30 YEAR	09/15/36	6.50%	MTS
5451	FNR G93-011 11-SA CMO SER 11 FEDERAL NATIONAL MTGE ASSN	12/25/08	7.10%	MTS
5452	FEDL HOME LOAN MTG CORP#170060PART/CTF PASS THRU POOL CPN R/MD 16.00 04/01/2012	04/01/12	16.00%	MTS
5453	GNMA ARM 081282	03/20/35	3.63%	MTS
5454	FED. HOME LOAN MTG. CORP. - PC	04/01/09	10.00%	MTS
5455	FNW 2002 W3 R FANNIE MAE WHOLE LOAN	09/01/28	0.00%	MTS
5456	FSPC T-48 1A FHLMC STRUCTURED PASS-THRU SEC	07/25/33	7.10%	MTS
5457	FNMA TRUST 000250 IO CLASS 2 INTEREST ONLY	10/25/23	7.00%	MTS
5458	FNR G93-011 11-S CMO SER 11 FEDERAL NATIONAL MTGE ASSN	12/25/08	7.05%	MTS
5459	GNMA II-JUMBOS	04/20/32	7.00%	MTS
5460	FNMA 15 YEAR	10/01/08	7.00%	MTS
5461	FNGT 98-T2 A7 98-T2-144A FNMA GRANTOR TRUST	01/01/32	0.15%	MTS
5462	GNMA ARM 081416	07/20/35	4.50%	MTS
5463	FLOATER-TRS TR SER 2006 FR/RI P/C 10/01/08 @ 100 R/MD 3.50 10/01/2037	10/01/37	3.50%	TMS
5464	FHR 3214 B1 FREDDIE MAC	09/15/37	0.00%	MTS
5465	FNR 93-186 186-SA CMO SER 186 FEDERAL NATIONAL MTGE ASSN	09/25/08	9.25%	MTS
5466	FED. HOME LOAN MTG. CORP. - PC	12/01/16	7.50%	MTS
5467	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
5468	U S TREASURY NOTE	08/15/18	4.00%	MTS
5469	U S TREASURY NOTE	08/31/13	3.13%	MTS
5470	U S TREASURY NOTE	08/31/13	3.13%	MTS
5471	U S TREASURY NOTE	08/15/18	4.00%	MTS
5472	U.S. TREASURY BOND	05/15/38	4.50%	MTS
5473	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
5474	U S TREASURY NOTE	02/28/13	2.75%	MTS
5475	U S TREASURY NOTE	05/31/10	2.63%	MTS
5476	U S TREASURY NOTE	07/31/13	3.38%	MTS
5477	U S TREASURY NOTE	05/15/18	3.88%	MTS
5478	U S TREASURY NOTE	08/15/18	4.00%	MTS
5479	U S TREASURY NOTE	05/31/13	3.50%	MTS
5480	U S TREASURY BOND	05/15/37	5.00%	MTS
5481	U S TREASURY NOTE	11/15/15	4.50%	MTS
5482	U S TREASURY NOTE	08/31/13	3.13%	MTS
5483	U S TREASURY NOTE	05/31/10	2.63%	MTS
5484	U S TREASURY NOTE	09/15/10	3.88%	MTS
5485	FREDDIE MAC	05/29/13	3.50%	MTS
5486	U.S. TREASURY BOND	02/15/38	4.38%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5431	16	1.11	1.11	18	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5432	16,862,926	0.00	0.00	17	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5433	16	1.06	1.07	17	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5434	14,040,000	100.00	100.01	16	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5435	11,065,000	100.00	100.01	16	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5436	4	3.52	3.68	16	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5437	20	0.83	0.83	16	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5438	17	0.96	0.96	16	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5439	15	1.05	1.06	16	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5440	1,000	0.00	0.02	14	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5441	12	1.05	1.05	13	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5442	12	1.05	1.05	12	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5443	12	1.06	1.06	12	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5444	9	1.07	1.07	10	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5445	10	1.00	1.00	10	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5446	8	1.02	1.02	9	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5447	11	0.82	0.82	9	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5448	8	0.95	0.95	8	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5449	8	1.03	1.04	8	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5450	8	1.03	1.04	8	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5451	130	0.05	0.05	7	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5452	5	1.11	1.11	6	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5453	5	1.00	1.00	5	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5454	5	1.07	1.08	5	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5455	100	0.05	0.05	5	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5456	0	0.00	0.00	5	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5457	24	0.19	0.19	4	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5458	52	0.07	0.07	4	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5459	4	1.04	1.05	4	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5460	0	1.03	1.03	3	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5461	3	1.00	1.00	3	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5462	2	1.00	1.01	2	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5463	400,000	100.00	100.02	1	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5464	83,304,377	0.00	0.00	1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5465	0	1.03	4.83	1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5466	1	1.06	1.07	1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5467	1	1.01	1.01	1	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5468	242,650,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5469	204,575,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5470	179,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5471	143,000,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5472	116,927,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5473	119,548,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5474	118,041,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5475	109,053,800	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5476	101,586,000	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5477	101,200,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5478	91,000,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5479	82,536,000	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5480	73,500,000	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5481	75,000,000	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5482	76,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5483	73,390,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5484	71,624,000	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5485	65,000,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5486	62,800,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5487	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5488	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5489	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5490	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5491	G1BA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5492	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5493	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5494	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5495	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
5496	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5497	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5498	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5499	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
5500	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5501	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5502	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5503	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5504	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
5505	G1NE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5506	GM5U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5507	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5508	GAH5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
5509	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5510	G1NE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5511	GMU2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5512	GM5Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5513	G1FF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5514	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5515	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5516	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5517	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5518	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5519	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5520	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5521	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5522	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5523	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5524	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5525	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5526	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5527	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5528	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5529	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5530	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5531	93118291	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5532	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5533	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
5534	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5535	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5536	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5537	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5538	GMDO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5539	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5540	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5541	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5542	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5487	LINEAR TRADING AMERICAS	COUPON TRADING	912828JH4		912828JH4
5488	LINEAR TRADING AMERICAS	COUPON TRADING	912828JF8	US912828JF83	912828JF8
5489	LINEAR TRADING AMERICAS	COUPON TRADING	912828GH7	US912828GH76	912828GH7
5490	LINEAR TRADING AMERICAS	AGENCIES	912828JK7	US912828JK78	912828JK7
5491	LINEAR TRADING AMERICAS	COUPON TRADING	912828HW3	US912828HW35	912828HW3
5492	LINEAR TRADING AMERICAS	COUPON TRADING	912828HV5	US912828HV51	912828HV5
5493	LINEAR TRADING AMERICAS	COUPON TRADING	912810FB9	US912810FB99	912810FB9
5494	LINEAR TRADING AMERICAS	COUPON TRADING	912828JA9	US912828JA96	912828JA9
5495	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810EW4	US912810EW46	912810EW4
5496	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JK7	US912828JK78	912828JK7
5497	OPTIONS AMERICAS	US SHORT OPTIONS	912828JB7	US912828JB79	912828JB7
5498	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828JH4		912828JH4
5499	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828JA9	US912828JA96	912828JA9
5500	LINEAR TRADING AMERICAS	AGENCIES	912828JG6		912828JG6
5501	LINEAR TRADING AMERICAS	COUPON TRADING	912828DM9		912828DM9
5502	SP AMERICAS-TRADING	PRIME-AMERICAS	912828HR4	US912828HR40	912828HR4
5503	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828DC1		912828DC1
5504	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828HR4	US912828HR40	912828HR4
5505	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JF8	US912828JF83	912828JF8
5506	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JH4		912828JH4
5507	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LLF2		N00983326
5508	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	912828JG6		912828JG6
5509	LINEAR TRADING AMERICAS	COUPON TRADING	912828ED8		912828ED8
5510	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JK7	US912828JK78	912828JK7
5511	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JH4		912828JH4
5512	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JH4		912828JH4
5513	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JH4		912828JH4
5514	LINEAR TRADING AMERICAS	AGENCIES	3133XMQ87	US3133XMQ871	3133XMQ87
5515	LINEAR TRADING AMERICAS	PASSTHRU JV	31411X3Z6		N00918016
5516	LINEAR TRADING AMERICAS	COUPON TRADING	912828JH4		912828JH4
5517	LINEAR TRADING AMERICAS	PASSTHRU JV	31415V2X2		N00990990
5518	LINEAR TRADING AMERICAS	COUPON TRADING	912810EW4	US912810EW46	912810EW4
5519	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JK7	US912828JK78	912828JK7
5520	LINEAR TRADING AMERICAS	AGENCIES	912810PX0		912810PX0
5521	LINEAR TRADING AMERICAS	COUPON TRADING	912828JH4		912828JH4
5522	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HQ6	US912828HQ66	912828HQ6
5523	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828HT0	US912828HT06	912828HT0
5524	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184BS5	US525184BS50	3BBCLJ00
5525	LINEAR TRADING AMERICAS	COUPON TRADING	912828FQ8	US912828FQ84	912828FQ8
5526	LINEAR TRADING AMERICAS	COUPON TRADING	912828JF8	US912828JF83	912828JF8
5527	LINEAR TRADING AMERICAS	COUPON TRADING	912810FG8	US912810FG86	912810FG8
5528	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828DV9		912828DV9
5529	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828DM9		912828DM9
5530	LINEAR TRADING AMERICAS	COUPON TRADING	912828HY9	US912828HY90	912828HY9
5531	MUNICIPALS AMERICA	MUNIS DERIVATIVES	525184ZJ9	US525184ZJ95	3BCFKN50
5532	LINEAR TRADING AMERICAS	COUPON TRADING	912828CT5		912828CT5
5533	CDO AMERICAS	CDO LIQUID ARB US	912828HZ6	US912828HZ65	912828HZ6
5534	LINEAR TRADING AMERICAS	AGENCIES	3134A4VG6	US3134A4VG69	3134A4VG6
5535	LINEAR TRADING AMERICAS	COUPON TRADING	912828GZ7		912828GZ7
5536	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	9128277B2	US9128277B27	9128277B2
5537	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GL8		912828GL8
5538	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JG6		912828JG6
5539	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184EJ2	US525184EJ25	3BBDJC80
5540	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184EL7	US525184EL70	3BBDJB60
5541	LINEAR TRADING AMERICAS	COUPON TRADING	912833JY7	US912833JY75	912833JY7
5542	LINEAR TRADING AMERICAS	PASSTHRU JV	31414EFY5		N00963783

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5487	U S TREASURY NOTE	08/15/18	4.00%	MTS
5488	U S TREASURY NOTE	07/31/10	2.75%	MTS
5489	U S TREASURY NOTE	02/15/17	4.63%	MTS
5490	U S TREASURY NOTE	08/31/13	3.13%	MTS
5491	US TREAS INFLATION INDEX NOTE	04/15/13	0.63%	MTS
5492	U S TREASURY NOTE	03/31/13	2.50%	MTS
5493	UNITED STATES TREASURY BONDS R/MD 6.125 11/15/2027	11/15/27	6.13%	MTS
5494	U S TREASURY NOTE	05/31/10	2.63%	MTS
5495	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	02/15/26	6.00%	MTS
5496	U S TREASURY NOTE	08/31/13	3.13%	MTS
5497	U S TREASURY NOTE	05/31/13	3.50%	MTS
5498	U S TREASURY NOTE	08/15/18	4.00%	MTS
5499	U S TREASURY NOTE	05/31/10	2.63%	MTS
5500	U S TREASURY NOTE	07/31/13	3.38%	MTS
5501	U S TREASURY NOTE	02/15/15	4.00%	MTS
5502	U S TREASURY NOTE	02/15/18	3.50%	MTS
5503	U S TREASURY NOTE	11/15/14	4.25%	MTS
5504	U S TREASURY NOTE	02/15/18	3.50%	MTS
5505	U S TREASURY NOTE	07/31/10	2.75%	MTS
5506	U S TREASURY NOTE	08/15/18	4.00%	MTS
5507	FNMA 15 YEAR	07/01/23	5.00%	MTS
5508	U S TREASURY NOTE	07/31/13	3.38%	MTS
5509	U S TREASURY NOTE	08/15/10	4.13%	MTS
5510	U S TREASURY NOTE	08/31/13	3.13%	MTS
5511	U S TREASURY NOTE	08/15/18	4.00%	MTS
5512	U S TREASURY NOTE	08/15/18	4.00%	MTS
5513	U S TREASURY NOTE	08/15/18	4.00%	MTS
5514	FEDERAL HOME LOAN BANK SYSTEM	11/17/17	5.00%	MTS
5515	FNMA 15 YEAR	05/01/22	5.50%	MTS
5516	U S TREASURY NOTE	08/15/18	4.00%	MTS
5517	FNMA 15 YEAR	09/01/23	5.00%	MTS
5518	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	02/15/26	6.00%	MTS
5519	U S TREASURY NOTE	08/31/13	3.13%	MTS
5520	U.S. TREASURY BOND	05/15/38	4.50%	MTS
5521	U S TREASURY NOTE	08/15/18	4.00%	MTS
5522	U S TREASURY NOTE	01/31/13	2.88%	MTS
5523	U S TREASURY NOTE	02/28/13	2.75%	MTS
5524	LEHMAN MUN TR RCPTS VAR STS LOS ANGELES CALI-FLOATERS TRS SER 06-K56-REG D LIQ LEHMAN R/MD 3.50 08/01/2021	08/01/21	3.50%	TMS
5525	U S TREASURY NOTE	08/15/16	4.88%	MTS
5526	U S TREASURY NOTE	07/31/10	2.75%	MTS
5527	UNITED STATES TREASURY BONDS R/MD 5.25 02/15/2029	02/15/29	5.25%	MTS
5528	U S TREASURY NOTE	05/15/15	4.13%	MTS
5529	U S TREASURY NOTE	02/15/15	4.00%	MTS
5530	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
5531	LEHMAN MUN TR RCPTS VAR STS FLOATER-TR SER 07-F7 REL TO WEST ALLIS WIS R/MD 3.10 08/01/2028	08/01/28	3.10%	TMS
5532	U S TREASURY NOTE	08/15/14	4.25%	MTS
5533	U S TREASURY NOTE	05/15/18	3.88%	MTS
5534	FREDDIE MAC	11/17/15	4.75%	MTS
5535	U S TREASURY NOTE	07/31/12	4.63%	MTS
5536	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.00%	MTS
5537	U S TREASURY NOTE	03/31/09	4.50%	MTS
5538	U S TREASURY NOTE	07/31/13	3.38%	MTS
5539	LEHMAN MUN TR RCPTS VAR STS FOOTHILL/EASTERN CORRIDOR FLOATERS TRS SER 06-P60-REG D R/MD 2.20 01/01/2025	01/01/25	2.20%	TMS
5540	LEHMAN MUN TR RCPTS VAR STS SAN JOAQUIN HILLS FLOATERS TRS SER 06-P59-REG D R/MD 2.20 01/01/2017	01/01/17	2.20%	TMS
5541	TINT 05-15-12	05/15/12	0.00%	MTS
5542	FNMA 15 YEAR	06/01/23	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5487	60,300,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5488	55,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5489	50,220,000	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5490	53,416,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5491	50,000,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5492	49,416,800	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5493	33,052,000	1.23	1.25	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5494	40,477,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5495	32,287,000	1.20	1.21	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5496	37,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5497	36,000,000	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5498	35,250,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5499	34,791,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5500	31,857,000	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5501	29,400,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5502	30,000,000	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5503	27,400,000	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5504	29,000,000	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5505	27,170,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5506	26,465,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5507	25,000,014	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5508	24,500,000	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5509	24,073,000	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5510	22,295,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5511	20,640,500	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5512	20,514,500	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5513	20,000,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5514	19,040,000	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5515	19,911,795	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5516	19,678,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5517	19,998,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5518	16,016,000	1.20	1.21	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5519	19,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5520	18,078,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5521	17,775,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5522	17,790,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5523	17,560,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5524	16,120,000	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5525	14,653,000	1.09	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5526	15,765,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5527	14,142,000	1.12	1.12	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5528	14,524,000	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5529	14,712,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5530	15,000,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5531	15,000,000	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5532	13,850,000	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5533	14,300,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5534	13,671,000	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5535	13,238,000	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5536	13,090,000	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5537	13,000,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5538	13,000,000	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5539	12,900,000	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5540	12,830,000	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5541	13,831,338	0.91	0.91	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5542	12,486,933	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5543	GAVF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5544	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5545	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5546	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5547	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5548	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5549	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5550	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5551	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5552	GAH3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
5553	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5554	GM2V	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5555	GAH2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
5556	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5557	G1NE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5558	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5559	GAVF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5560	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5561	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5562	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5563	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5564	G1AI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5565	GAND	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
5566	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5567	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5568	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5569	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5570	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5571	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5572	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5573	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5574	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5575	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5576	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5577	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5578	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
5579	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5580	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5581	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
5582	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5583	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5584	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5585	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5586	GAVF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5587	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5588	GM9P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5589	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5590	GMX6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5591	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5592	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5593	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5594	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5595	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5596	GM9P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5597	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
5598	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5543	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JH4		912828JH4
5544	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828EX4	US912828EX45	912828EX4
5545	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HV5	US912828HV51	912828HV5
5546	LINEAR TRADING AMERICAS	COUPON TRADING	912828FQ8	US912828FQ84	912828FQ8
5547	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184DU8	US525184DU88	3BBCYB40
5548	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184CW5	US525184CW53	3BBBZF50
5549	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMJT1		F00G18273
5550	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184CA3	US525184CA34	3BBBRX80
5551	LINEAR TRADING AMERICAS	PASSTHRU JV	31414ENX8		N00964006
5552	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	912828JG6		912828JG6
5553	LINEAR TRADING AMERICAS	COUPON TRADING	912810PW2	US912810PW27	912810PW2
5554	HIGH GRADE CREDIT US	HG ESOTERIC US	912828HZ6	US912828HZ65	912828HZ6
5555	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	912828JH4		912828JH4
5556	LINEAR TRADING AMERICAS	COUPON TRADING	912828GC8		912828GC8
5557	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JH4		912828JH4
5558	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828HZ6	US912828HZ65	912828HZ6
5559	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828EE6		912828EE6
5560	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	645916JN8	US645916JN82	35408910
5561	LINEAR TRADING AMERICAS	COUPON TRADING	912828GH7	US912828GH76	912828GH7
5562	LINEAR TRADING AMERICAS	COUPON TRADING	912810DW5	US912810DW54	912810DW5
5563	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184HJ9	US525184HJ97	3BBGJC80
5564	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JG6		912828JG6
5565	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	912828AJ9	US912828AJ96	912828AJ9
5566	LINEAR TRADING AMERICAS	PASSTHRU JV	31415MZE8		N00984641
5567	LINEAR TRADING AMERICAS	COUPON TRADING	912810FT0	US912810FT08	912810FT0
5568	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184MA2	US525184MA24	3BBJRS30
5569	LINEAR TRADING AMERICAS	COUPON TRADING	912828DE7		912828DE7
5570	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JK7	US912828JK78	912828JK7
5571	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JB7	US912828JB79	912828JB7
5572	LINEAR TRADING AMERICAS	COUPON TRADING	912828DB3		912828DB3
5573	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828EG1	US912828EG12	912828EG1
5574	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184NW3	US525184NW35	3BBKMM00
5575	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184BU0	US525184BU07	3BBCLJ30
5576	LINEAR TRADING AMERICAS	COUPON TRADING	912828GB0		912828GB0
5577	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FAC5		N00964503
5578	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828JG6		912828JG6
5579	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HL7	US912828HL79	912828HL7
5580	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810PT9	US912810PT97	912810PT9
5581	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828JH4		912828JH4
5582	OPTIONS AMERICAS	US SHORT OPTIONS	912828HR4	US912828HR40	912828HR4
5583	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SVD1		N00988112
5584	LINEAR TRADING AMERICAS	COUPON TRADING	912828FQ8	US912828FQ84	912828FQ8
5585	LINEAR TRADING AMERICAS	AGENCIES	912828JH4		912828JH4
5586	HIGH GRADE CREDIT US	HG FLOW TRADING US	912810PW2	US912810PW27	912810PW2
5587	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SU83		N00988107
5588	HIGH GRADE LATAM US	HG LATIN MARKETS	912828HZ6	US912828HZ65	912828HZ6
5589	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184DY0	US525184DY01	3BBDHZ30
5590	HIGH GRADE LATAM US	HG LATIN MARKETS	912828EN6	US912828EN62	912828EN6
5591	LINEAR TRADING AMERICAS	COUPON TRADING	912828FY1		912828FY1
5592	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828HY9	US912828HY90	912828HY9
5593	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NVM4		N00257220
5594	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	339733AW7	US339733AW73	37837030
5595	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828GD6	US912828GD62	912828GD6
5596	HIGH GRADE LATAM US	HG LATIN MARKETS	912810PT9	US912810PT97	912810PT9
5597	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828HZ6	US912828HZ65	912828HZ6
5598	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184CC9	US525184CC99	3BBBRX20

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5543	U S TREASURY NOTE	08/15/18	4.00%	MTS
5544	U S TREASURY NOTE	02/28/11	4.50%	MTS
5545	U S TREASURY NOTE	03/31/13	2.50%	MTS
5546	U S TREASURY NOTE	08/15/16	4.88%	MTS
5547	NEW YORK STATE LEHMAN MUNI TR RCPTS FLOATERS-TRS-SER 06-K67 R/MD 3.50 10/01/2031	10/01/31	3.50%	TMS
5548	LEHMAN MUN TR RCPTS VAR STS RICHMOND CNTY GA-FLOATERS TRS SER 06-P50 REG D R/MD 2.45 12/01/2021	12/01/21	2.45%	TMS
5549	GOLD PC 15 YEAR - FHLMC	09/01/23	5.50%	MTS
5550	LEHMAN MUN TR RCPTS VAR STS CALIFORNIA ST FLOATERS-TRS G/OSER 06-K59-REG D LIQ LEHMAN R/MD 3.50 12/01/2036	12/01/36	3.50%	TMS
5551	FNMA 15 YEAR	07/01/23	5.00%	MTS
5552	U S TREASURY NOTE	07/31/13	3.38%	MTS
5553	U.S. TREASURY BOND	02/15/38	4.38%	MTS
5554	U S TREASURY NOTE	05/15/18	3.88%	MTS
5555	U S TREASURY NOTE	08/15/18	4.00%	MTS
5556	U S TREASURY NOTE	12/31/11	4.63%	MTS
5557	U S TREASURY NOTE	08/15/18	4.00%	MTS
5558	U S TREASURY NOTE	05/15/18	3.88%	MTS
5559	U S TREASURY NOTE	08/15/15	4.25%	MTS
5560	NEW JERSEY ECONOMIC DEV AUTH REV FLTG RATE-TRS-SER N10-REG R/MD 3.50 06/15/2019	06/15/19	3.50%	TMS
5561	U S TREASURY NOTE	02/15/17	4.63%	MTS
5562	U.S. TREASURY BOND	05/15/16	7.25%	MTS
5563	LEHMAN MUN TR RCPTS VAR STS FLOATERS-TRS SER 06-K76 REG D R/MD 3.50 09/01/2037	09/01/37	3.50%	TMS
5564	U S TREASURY NOTE	07/31/13	3.38%	MTS
5565	U S TREASURY NOTE	08/15/12	4.38%	MTS
5566	FNMA 15 YEAR	06/01/23	5.00%	MTS
5567	U S TREASURY BOND	02/15/36	4.50%	MTS
5568	LEHMAN MUN TR RCPTS VAR STS FLOATER TRS SER 06-K95 REG D RELATED TO TEXAS SINGLE FAMILYR/MD 3.50 03/01/2028	03/01/28	3.50%	TMS
5569	U S TREASURY NOTE	12/15/09	3.50%	MTS
5570	U S TREASURY NOTE	08/31/13	3.13%	MTS
5571	U S TREASURY NOTE	05/31/13	3.50%	MTS
5572	U S TREASURY NOTE	11/15/09	3.50%	MTS
5573	U S TREASURY NOTE	09/15/10	3.88%	MTS
5574	LEHMAN MUN TR RCPTS VAR STS FLOATERS TRS-SER 07-K13 REG D R/MD 3.50 09/01/2037	09/01/37	3.50%	TMS
5575	LEHMAN MUN TR RCPTS VAR STS PENNSYLVANIA HSG-FLOATERS TRS SER 06-K57-REG D LIQ LEHMAN R/MD 3.50 10/01/2037	10/01/37	3.50%	TMS
5576	U S TREASURY NOTE	12/31/08	4.75%	MTS
5577	FNMA 15 YEAR	07/01/23	5.00%	MTS
5578	U S TREASURY NOTE	07/31/13	3.38%	MTS
5579	U S TREASURY NOTE	12/31/09	3.25%	MTS
5580	U.S. TREASURY BOND	02/15/37	4.75%	MTS
5581	U S TREASURY NOTE	08/15/18	4.00%	MTS
5582	U S TREASURY NOTE	02/15/18	3.50%	MTS
5583	FNMA 15 YEAR	08/01/23	5.00%	MTS
5584	U S TREASURY NOTE	08/15/16	4.88%	MTS
5585	U S TREASURY NOTE	08/15/18	4.00%	MTS
5586	U.S. TREASURY BOND	02/15/38	4.38%	MTS
5587	FNMA 15 YEAR	08/01/23	5.00%	MTS
5588	U S TREASURY NOTE	05/15/18	3.88%	MTS
5589	MARY LAND LEHMAN MUN TR RCPTS VAR STS ST CMNTY DEV FLOATER FLOATERS-TRS SER 06-K71-REG D R/MD 3.50 07/01/2045	07/01/45	3.50%	TMS
5590	U S TREASURY NOTE	11/15/15	4.50%	MTS
5591	U S TREASURY NOTE	11/15/16	4.63%	MTS
5592	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
5593	FNMA 15 YEAR	05/01/23	5.00%	MTS
5594	FLOATER-TRS TR SER 2006 FR/RI LEHMAN BROS INC AS TRUSTOR STSTRS SER K21 REG D R/MD 3.50 05/01/2036	05/01/36	3.50%	TMS
5595	US TREAS INFLATION INDEX NOTE	01/15/17	2.38%	MTS
5596	U.S. TREASURY BOND	02/15/37	4.75%	MTS
5597	U S TREASURY NOTE	05/15/18	3.88%	MTS
5598	MAINE LEHMAN MUN TR RCPTS VAR STS ST HSG FLOATERS-TRS SER 06-K60-REG D LIQ LEHMAN R/MD 3.50 11/15/2036	11/15/36	3.50%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5543	12,250,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5544	11,680,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5545	11,900,200	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5546	10,784,000	1.09	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5547	11,610,000	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5548	11,065,000	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5549	10,000,000	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5550	10,175,000	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5551	9,999,010	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5552	9,800,000	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5553	9,850,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5554	9,600,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5555	9,500,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5556	9,044,000	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5557	9,444,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5558	9,141,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5559	8,600,000	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5560	9,150,000	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5561	8,287,000	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5562	6,944,600	1.25	1.27	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5563	8,635,000	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5564	8,350,000	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5565	7,800,000	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5566	8,286,703	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5567	8,010,400	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5568	8,185,000	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5569	7,892,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5570	8,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5571	7,688,000	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5572	7,550,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5573	7,286,000	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5574	7,580,000	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5575	7,500,000	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5576	7,234,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5577	7,299,863	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5578	7,000,000	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5579	7,000,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5580	6,620,000	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5581	6,869,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5582	7,000,000	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5583	6,729,664	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5584	6,160,000	1.09	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5585	6,480,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5586	6,535,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5587	6,526,530	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5588	6,190,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5589	6,325,000	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5590	5,700,000	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5591	5,658,000	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5592	6,000,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5593	6,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5594	6,015,000	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5595	5,000,000	1.14	1.14	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5596	5,300,000	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5597	5,500,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5598	5,600,000	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5599	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5600	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5601	GAVF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5602	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5603	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5604	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5605	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5606	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5607	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5608	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5609	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5610	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5611	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5612	GM5G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5613	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5614	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5615	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5616	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5617	GMU2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5618	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5619	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5620	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5621	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5622	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5623	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5624	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5625	GANJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
5626	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5627	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5628	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5629	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5630	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5631	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5632	GMDM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5633	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5634	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5635	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5636	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5637	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5638	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5639	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5640	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5641	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5642	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5643	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5644	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5645	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5646	GM8C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
5647	GMHF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5648	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5649	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5650	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5651	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5652	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5653	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5654	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5599	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	339733AY3	US339733AY30	37836170
5600	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828CT5		912828CT5
5601	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JF8	US912828JF83	912828JF8
5602	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184AL1	US525184AL17	39341080
5603	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184GS0	US525184GS06	3BBFRR90
5604	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HT0	US912828HT06	912828HT0
5605	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828JK7	US912828JK78	912828JK7
5606	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NSU0		N00257131
5607	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184EA1	US525184EA16	3BBDHZ00
5608	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	339733BA4	US339733BA45	37835090
5609	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EC8	US912810EC81	912810EC8
5610	LINEAR TRADING AMERICAS	COUPON TRADING	912828ED8		912828ED8
5611	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TUH2		N00975884
5612	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JH4		912828JH4
5613	LINEAR TRADING AMERICAS	COUPON TRADING	912828FQ8	US912828FQ84	912828FQ8
5614	LINEAR TRADING AMERICAS	COUPON TRADING	912828HH6	US912828HH67	912828HH6
5615	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FWV9		N00965160
5616	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JK7	US912828JK78	912828JK7
5617	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828CT5		912828CT5
5618	LINEAR TRADING AMERICAS	COUPON TRADING	912828HC7		912828HC7
5619	LINEAR TRADING AMERICAS	PASSTHRU JV	31414ULB2		N00976522
5620	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LZL7		N00928747
5621	LINEAR TRADING AMERICAS	PASSTHRU JV	31414F5Q0		N00965355
5622	LINEAR TRADING AMERICAS	COUPON TRADING	912810FP8	US912810FP85	912810FP8
5623	LINEAR TRADING AMERICAS	COUPON TRADING	912810EQ7	US912810EQ77	912810EQ7
5624	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VFR1		N00990376
5625	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	912828AJ9	US912828AJ96	912828AJ9
5626	LINEAR TRADING AMERICAS	COUPON TRADING	912828CT5		912828CT5
5627	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SNH1		N00987892
5628	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SMP4		N00987866
5629	LINEAR TRADING AMERICAS	COUPON TRADING	912828EQ9		912828EQ9
5630	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KPY4		N00889739
5631	LINEAR TRADING AMERICAS	PASSTHRU JV	912828JH4		912828JH4
5632	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	912828JH4		912828JH4
5633	LINEAR TRADING AMERICAS	COUPON TRADING	912828FF2	US912828FF20	912828FF2
5634	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FXP1		N00965186
5635	LINEAR TRADING AMERICAS	PASSTHRU JV	31414EBR4		N00963648
5636	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CC2	US912828CC26	912828CC2
5637	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FX3		912828FX3
5638	LINEAR TRADING AMERICAS	AGENCIES	3133XFJF4	US3133XFJF44	3133XFJF4
5639	LINEAR TRADING AMERICAS	PASSTHRU JV	31411HNR7		N00908600
5640	LINEAR TRADING AMERICAS	PASSTHRU JV	31413TK35		N00954914
5641	LINEAR TRADING AMERICAS	COUPON TRADING	912828FT2		912828FT2
5642	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828HZ6	US912828HZ65	912828HZ6
5643	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828JH4		912828JH4
5644	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828CL2		912828CL2
5645	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VBP9		N00990246
5646	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828JA9	US912828JA96	912828JA9
5647	OPTIONS AMERICAS	US SHORT OPTIONS	912810PW2	US912810PW27	912810PW2
5648	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FNA5		N00964885
5649	LINEAR TRADING AMERICAS	PASSTHRU JV	31415S2L5		N00988279
5650	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GL8		912828GL8
5651	LINEAR TRADING AMERICAS	COUPON TRADING	912828GK0		912828GK0
5652	LINEAR TRADING AMERICAS	COUPON TRADING	912828FU9		912828FU9
5653	LINEAR TRADING AMERICAS	COUPON TRADING	912828HT0	US912828HT06	912828HT0
5654	LINEAR TRADING AMERICAS	COUPON TRADING	912828HH6	US912828HH67	912828HH6

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5599	FLOATER-TRS TR SER 2006 FR/RI LEHMAN BROS INC AS TRUSTOR V TRS SER K22 REG D R/MD 3.50 12/01/2048	12/01/48	3.50%	TMS
5600	U S TREASURY NOTE	08/15/14	4.25%	MTS
5601	U S TREASURY NOTE	07/31/10	2.75%	MTS
5602	ST LOUIS LEHMAN MUN TR RCPTS VAR STS MO-FLOATER-TRS SER 06 -K50-REG D LIQ FAC-LEHMAN LIQ R/MD 3.50 12/20/2044	12/20/44	3.50%	TMS
5603	LEHMAN MUN TR RCPTS VAR STS VIRGINIA ST HSG-FLOATERS-TRS SER 06-K75-REG D R/MD 3.50 01/01/2032	01/01/32	3.50%	TMS
5604	U S TREASURY NOTE	02/28/13	2.75%	MTS
5605	U S TREASURY NOTE	08/31/13	3.13%	MTS
5606	FNMA 15 YEAR	03/01/23	5.00%	MTS
5607	VIRGINIA LEHMAN MUN TR WEST RCPTS VAR STS ST HSG DEV FLOATERS-TRS SER 06-K70-REG D R/MD 3.50 05/01/2037	05/01/37	3.50%	TMS
5608	FLOATER-TRS TR SER 2006 FR/RI LEHMAN BROS INC AS TRUSTOR STSTRS SER K23 REG D R/MD 3.50 07/01/2036	07/01/36	3.50%	TMS
5609	UNITED STATES TREASURY BONDS R/MD 8.875 02/15/2019	02/15/19	8.88%	MTS
5610	U S TREASURY NOTE	08/15/10	4.13%	MTS
5611	FNMA 15 YEAR	06/01/23	5.00%	MTS
5612	U S TREASURY NOTE	08/15/18	4.00%	MTS
5613	U S TREASURY NOTE	08/15/16	4.88%	MTS
5614	U S TREASURY NOTE	11/15/17	4.25%	MTS
5615	FNMA 15 YEAR	09/01/23	5.00%	MTS
5616	U S TREASURY NOTE	08/31/13	3.13%	MTS
5617	U S TREASURY NOTE	08/15/14	4.25%	MTS
5618	U S TREASURY NOTE	08/31/12	4.13%	MTS
5619	FNMA 15 YEAR	05/01/23	5.00%	MTS
5620	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
5621	FNMA 15 YEAR	10/01/23	5.00%	MTS
5622	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.38%	MTS
5623	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.25%	MTS
5624	FNMA 15 YEAR	10/01/23	5.50%	MTS
5625	U S TREASURY NOTE	08/15/12	4.38%	MTS
5626	U S TREASURY NOTE	08/15/14	4.25%	MTS
5627	FNMA 15 YEAR	09/01/23	5.00%	MTS
5628	FNMA 15 YEAR	08/01/23	5.00%	MTS
5629	U S TREASURY NOTE	12/15/10	4.38%	MTS
5630	FNMA 15 YEAR	07/01/23	5.00%	MTS
5631	U S TREASURY NOTE	08/15/18	4.00%	MTS
5632	U S TREASURY NOTE	08/15/18	4.00%	MTS
5633	U S TREASURY NOTE	05/15/16	5.13%	MTS
5634	FNMA 15 YEAR	09/01/23	5.00%	MTS
5635	FNMA 15 YEAR	06/01/23	5.00%	MTS
5636	U S TREASURY NOTE	03/15/09	2.63%	MTS
5637	U S TREASURY NOTE	11/15/09	4.63%	MTS
5638	FEDERAL HOME LOAN BANK SYSTEM	05/18/16	5.38%	MTS
5639	FNMA SF 30 YEAR	02/01/37	6.50%	MTS
5640	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
5641	U S TREASURY NOTE	09/30/08	4.63%	MTS
5642	U S TREASURY NOTE	05/15/18	3.88%	MTS
5643	U S TREASURY NOTE	08/15/18	4.00%	MTS
5644	U S TREASURY NOTE	06/15/09	4.00%	MTS
5645	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
5646	U S TREASURY NOTE	05/31/10	2.63%	MTS
5647	U.S. TREASURY BOND	02/15/38	4.38%	MTS
5648	FNMA 15 YEAR	08/01/23	5.00%	MTS
5649	FNMA 15 YEAR	09/01/23	5.00%	MTS
5650	U S TREASURY NOTE	03/31/09	4.50%	MTS
5651	U S TREASURY NOTE	02/29/12	4.63%	MTS
5652	U S TREASURY NOTE	09/30/11	4.50%	MTS
5653	U S TREASURY NOTE	02/28/13	2.75%	MTS
5654	U S TREASURY NOTE	11/15/17	4.25%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5599	5,515,000	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5600	4,990,000	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5601	5,200,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5602	5,160,000	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5603	5,100,000	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5604	5,070,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5605	5,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5606	4,999,997	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5607	5,020,000	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5608	4,995,000	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5609	3,450,000	1.42	1.43	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5610	4,700,000	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5611	4,850,110	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5612	4,700,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5613	4,000,000	1.09	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5614	4,102,000	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5615	4,288,603	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5616	4,250,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5617	4,020,000	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5618	4,061,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5619	4,131,645	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5620	3,999,999	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5621	4,061,933	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5622	3,542,000	1.14	1.15	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5623	3,269,000	1.22	1.22	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5624	3,908,012	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5625	3,700,000	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5626	3,700,000	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5627	3,857,056	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5628	3,811,098	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5629	3,525,000	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5630	3,619,943	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5631	3,462,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5632	3,375,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5633	3,030,000	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5634	3,379,926	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5635	3,321,361	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5636	3,200,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5637	3,058,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5638	2,835,000	1.08	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5639	2,999,999	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5640	2,999,998	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5641	3,021,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5642	3,000,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5643	3,000,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5644	3,000,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5645	2,951,102	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5646	3,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5647	3,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5648	2,999,997	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5649	3,000,001	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5650	2,821,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5651	2,650,000	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5652	2,586,000	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5653	2,774,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5654	2,600,000	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5655	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5656	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5657	GM73	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5658	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5659	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5660	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5661	GM9P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5662	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5663	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5664	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5665	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5666	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5667	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5668	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5669	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5670	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5671	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5672	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5673	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5674	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5675	GAVF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5676	G1AI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5677	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5678	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5679	G1UI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5680	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5681	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5682	GAMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5683	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5684	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5685	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5686	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5687	GMU2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5688	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5689	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5690	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5691	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5692	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5693	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5694	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5695	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5696	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5697	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5698	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5699	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5700	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5701	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5702	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5703	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5704	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5705	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5706	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5707	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5708	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5709	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5710	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5655	LINEAR TRADING AMERICAS	PASSTHRU JV	31410F2S3	US31410F2S34	N00888285
5656	LINEAR TRADING AMERICAS	COUPON TRADING	9128277B2	US9128277B27	9128277B2
5657	LINEAR TRADING AMERICAS	AGENCIES	912828JH4		912828JH4
5658	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828DG2		912828DG2
5659	LINEAR TRADING AMERICAS	COUPON TRADING	912810EF1	US912810EF13	912810EF1
5660	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VXF7		N00990878
5661	HIGH GRADE LATAM US	HG LATIN MARKETS	912828HR4	US912828HR40	912828HR4
5662	LINEAR TRADING AMERICAS	PASSTHRU JV	31415R5R1		N00987456
5663	LINEAR TRADING AMERICAS	PASSTHRU JV	31415WBL6		N00991143
5664	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RUL6		N00987187
5665	LINEAR TRADING AMERICAS	COUPON TRADING	912810PW2	US912810PW27	912810PW2
5666	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HP8	US912828HP83	912828HP8
5667	LINEAR TRADING AMERICAS	PASSTHRU JV	912828JH4		912828JH4
5668	LINEAR TRADING AMERICAS	PASSTHRU JV	31412SNS0		N00933401
5669	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FYS4		N00965221
5670	LINEAR TRADING AMERICAS	COUPON TRADING	912810EB0	US912810EB09	912810EB0
5671	LINEAR TRADING AMERICAS	COUPON TRADING	912828CJ7	US912828CJ78	912828CJ7
5672	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HH6	US912828HH67	912828HH6
5673	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QRR9		N00986196
5674	LINEAR TRADING AMERICAS	AGENCIES	3137EAAV1	US3137EAAV13	3137EAAV1
5675	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JG6		912828JG6
5676	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912810PW2	US912810PW27	912810PW2
5677	LINEAR TRADING AMERICAS	PASSTHRU JV	31415CA98		N00982532
5678	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JF8	US912828JF83	912828JF8
5679	OPTIONS ASIA	IRP MORTGAGE ASIA	912828JK7	US912828JK78	912828JK7
5680	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TTW3		N00934465
5681	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TSN1		N00988925
5682	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	912810PW2	US912810PW27	912810PW2
5683	LINEAR TRADING AMERICAS	COUPON TRADING	912828EE6		912828EE6
5684	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HQ6	US912828HQ66	912828HQ6
5685	LINEAR TRADING AMERICAS	PASSTHRU JV	31414KQS2		N00968565
5686	LINEAR TRADING AMERICAS	COUPON TRADING	912828HK9	US912828HK96	912828HK9
5687	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JK7	US912828JK78	912828JK7
5688	LINEAR TRADING AMERICAS	PASSTHRU JV	31414H6Y8		N00967187
5689	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HV5	US912828HV51	912828HV5
5690	LINEAR TRADING AMERICAS	PASSTHRU JV	31412BKP6		N00920202
5691	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828DG2		912828DG2
5692	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TAL4		N00988411
5693	LINEAR TRADING AMERICAS	PASSTHRU JV	31414UAQ1		N00976215
5694	LINEAR TRADING AMERICAS	PASSTHRU JV	31414XZC9		N00979639
5695	LINEAR TRADING AMERICAS	AGENCIES	31398AMW9		31398AMW9
5696	LINEAR TRADING AMERICAS	PASSTHRU JV	31415S7J5		N00988397
5697	LINEAR TRADING AMERICAS	AGENCIES	31359MH89	US31359MH896	31359MH89
5698	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810PU6		912810PU6
5699	LINEAR TRADING AMERICAS	PASSTHRU JV	31414DET9		N00962846
5700	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SJ86	US31415SJ865	N00987787
5701	LINEAR TRADING AMERICAS	PASSTHRU JV	31411X6A8		N00918065
5702	LINEAR TRADING AMERICAS	COUPON TRADING	912828HL7	US912828HL79	912828HL7
5703	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DC1		912828DC1
5704	LINEAR TRADING AMERICAS	COUPON TRADING	912828HJ2	US912828HJ24	912828HJ2
5705	LINEAR TRADING AMERICAS	COUPON TRADING	9128277B2	US9128277B27	9128277B2
5706	LINEAR TRADING AMERICAS	COUPON TRADING	912828GR5	US912828GR58	912828GR5
5707	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LXB8		N00983674
5708	LINEAR TRADING AMERICAS	COUPON TRADING	912810DW5	US912810DW54	912810DW5
5709	LINEAR TRADING AMERICAS	PASSTHRU JV	31411WAH0		N00916308
5710	LINEAR TRADING AMERICAS	PASSTHRU JV	31411E4A2		N00906317

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5655	FNMA SF 30 YEAR	03/01/37	6.50%	MTS
5656	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.00%	MTS
5657	U S TREASURY NOTE	08/15/18	4.00%	MTS
5658	U S TREASURY NOTE	01/15/10	3.63%	MTS
5659	UNITED STATES TREASURY BONDS R/MD 8.75 05/15/2020	05/15/20	8.75%	MTS
5660	FNMA 15 YEAR	09/01/23	5.00%	MTS
5661	U S TREASURY NOTE	02/15/18	3.50%	MTS
5662	FNMA 15 YEAR	08/01/23	5.00%	MTS
5663	FNMA SF 30 YEAR	10/01/38	6.50%	MTS
5664	FNMA 15 YEAR	07/01/23	5.50%	MTS
5665	U.S. TREASURY BOND	02/15/38	4.38%	MTS
5666	U S TREASURY NOTE	01/31/10	2.13%	MTS
5667	U S TREASURY NOTE	08/15/18	4.00%	MTS
5668	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
5669	FNMA 15 YEAR	09/01/23	5.00%	MTS
5670	UNITED STATES TREASURY BONDS R/MD 9.00 11/15/2018	11/15/18	9.00%	MTS
5671	U S TREASURY NOTE	05/15/14	4.75%	MTS
5672	U S TREASURY NOTE	11/15/17	4.25%	MTS
5673	FNMA 15 YEAR	07/01/23	5.00%	MTS
5674	FREDDIE MAC	08/20/12	5.50%	MTS
5675	U S TREASURY NOTE	07/31/13	3.38%	MTS
5676	U.S. TREASURY BOND	02/15/38	4.38%	MTS
5677	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
5678	U S TREASURY NOTE	07/31/10	2.75%	MTS
5679	U S TREASURY NOTE	08/31/13	3.13%	MTS
5680	FNMA 15 YEAR	09/01/23	5.00%	MTS
5681	FNMA 15 YEAR	08/01/23	5.00%	MTS
5682	U.S. TREASURY BOND	02/15/38	4.38%	MTS
5683	U S TREASURY NOTE	08/15/15	4.25%	MTS
5684	U S TREASURY NOTE	01/31/13	2.88%	MTS
5685	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
5686	U S TREASURY NOTE	11/30/12	3.38%	MTS
5687	U S TREASURY NOTE	08/31/13	3.13%	MTS
5688	FNMA SF 30 YEAR	12/01/37	6.50%	MTS
5689	U S TREASURY NOTE	03/31/13	2.50%	MTS
5690	FNMA 15 YEAR	01/01/22	5.50%	MTS
5691	U S TREASURY NOTE	01/15/10	3.63%	MTS
5692	FNMA 15 YEAR	09/01/23	5.00%	MTS
5693	FNMA 15 YEAR	06/01/23	5.00%	MTS
5694	FNMA 15 YEAR	06/01/23	5.00%	MTS
5695	FEDERAL NATIONAL MORTGAGE ASSO	04/09/13	3.25%	MTS
5696	FNMA 15 YEAR	08/01/23	5.00%	MTS
5697	FANNIE MAE	03/15/16	5.00%	MTS
5698	U S TREASURY BOND	05/15/37	5.00%	MTS
5699	FNMA 15 YEAR	05/01/23	5.00%	MTS
5700	FNMA 15 YEAR	08/01/23	5.00%	MTS
5701	FNMA 15 YEAR	05/01/22	5.50%	MTS
5702	U S TREASURY NOTE	12/31/09	3.25%	MTS
5703	U S TREASURY NOTE	11/15/14	4.25%	MTS
5704	U S TREASURY NOTE	11/30/09	3.13%	MTS
5705	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.00%	MTS
5706	U S TREASURY NOTE	05/15/10	4.50%	MTS
5707	FNMA 15 YEAR	09/01/23	5.00%	MTS
5708	U.S. TREASURY BOND	05/15/16	7.25%	MTS
5709	FNMA 15 YEAR	04/01/22	5.50%	MTS
5710	FNMA 15 YEAR	01/01/22	5.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5655	2,628,585	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5656	2,500,000	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5657	2,614,000	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5658	2,600,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5659	1,800,000	1.43	1.46	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5660	2,608,232	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5661	2,605,000	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5662	2,546,243	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5663	2,466,059	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5664	2,481,257	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5665	2,470,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5666	2,400,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5667	2,000,000	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5668	2,265,088	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5669	2,329,899	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5670	1,580,000	1.43	1.46	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5671	2,042,000	1.09	1.11	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5672	2,096,000	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5673	2,149,999	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5674	2,000,000	1.08	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5675	2,075,000	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5676	2,066,100	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5677	2,000,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5678	2,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5679	2,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5680	2,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5681	2,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5682	1,990,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5683	1,876,000	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5684	1,980,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5685	1,912,662	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5686	1,887,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5687	1,910,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5688	1,790,062	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5689	1,800,000	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5690	1,706,651	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5691	1,690,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5692	1,720,170	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5693	1,716,866	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5694	1,714,511	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5695	1,713,000	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5696	1,699,738	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5697	1,558,000	1.06	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5698	1,500,000	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5699	1,672,945	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5700	1,654,323	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5701	1,633,311	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5702	1,615,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5703	1,486,000	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5704	1,544,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5705	1,460,000	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5706	1,463,000	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5707	1,524,616	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5708	1,201,400	1.25	1.27	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5709	1,494,371	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5710	1,480,127	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5711	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5712	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5713	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5714	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5715	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5716	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5717	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5718	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5719	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5720	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5721	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5722	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5723	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5724	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5725	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5726	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5727	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5728	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5729	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5730	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5731	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5732	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5733	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5734	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5735	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5736	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5737	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5738	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5739	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5740	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5741	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5742	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5743	GAVG	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5744	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5745	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5746	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5747	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5748	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5749	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5750	G1UI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5751	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5752	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5753	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5754	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5755	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5756	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5757	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5758	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5759	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5760	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5761	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5762	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5763	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5764	GM9P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5765	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5766	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5711	LINEAR TRADING AMERICAS	AGENCIES	3137EABP3		3137EABP3
5712	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
5713	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QAP1		N00985714
5714	LINEAR TRADING AMERICAS	PASSTHRU JV	31414GNG0		N00965791
5715	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WHZ4		N00899448
5716	LINEAR TRADING AMERICAS	PASSTHRU JV	31413RYJ9		N00953513
5717	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HX1	US912828HX18	912828HX1
5718	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MH91		N00949456
5719	LINEAR TRADING AMERICAS	PASSTHRU JV	31415V3Y9		N00991015
5720	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QNR3		N00986100
5721	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QM37		N00986078
5722	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828DZ0		912828DZ0
5723	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VAX3		N00990222
5724	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912810PW2	US912810PW27	912810PW2
5725	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828BT6		912828BT6
5726	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TNQ9		N00988799
5727	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TCL5		N00933975
5728	LINEAR TRADING AMERICAS	COUPON TRADING	912828HT0	US912828HT06	912828HT0
5729	LINEAR TRADING AMERICAS	COUPON TRADING	912828FA3	US912828FA33	912828FA3
5730	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828ES5	US912828ES59	912828ES5
5731	LINEAR TRADING AMERICAS	PASSTHRU JV	31411HVA5		N00908809
5732	LINEAR TRADING AMERICAS	COUPON TRADING	912833DG2	US912833DG24	912833DG2
5733	LINEAR TRADING AMERICAS	PASSTHRU JV	31414HX85		N00967003
5734	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QN69		N00986113
5735	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VAT2		N00990218
5736	LINEAR TRADING AMERICAS	COUPON TRADING	912810EC8	US912810EC81	912810EC8
5737	LINEAR TRADING AMERICAS	PASSTHRU JV	31415S4X7		N00988338
5738	LINEAR TRADING AMERICAS	PASSTHRU JV	31414UBL1		N00976243
5739	LINEAR TRADING AMERICAS	COUPON TRADING	912828FK1	US912828FK15	912828FK1
5740	LINEAR TRADING AMERICAS	AGENCIES	31359M7X5	US31359M7X52	31359M7X5
5741	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828CC2	US912828CC26	912828CC2
5742	LINEAR TRADING AMERICAS	COUPON TRADING	912803AM5	US912803AM58	912803AM5
5743	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FS4		912828FS4
5744	LINEAR TRADING AMERICAS	PASSTHRU JV	31413KB42		N00947459
5745	LINEAR TRADING AMERICAS	PASSTHRU JV	31414BR85		N00961411
5746	LINEAR TRADING AMERICAS	PASSTHRU JV	31414VDK9		N00977206
5747	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VTX3		N00990766
5748	LINEAR TRADING AMERICAS	PASSTHRU JV	31413NZ99		N00950868
5749	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JH4		912828JH4
5750	OPTIONS ASIA	IRP MORTGAGE ASIA	912828JH4		912828JH4
5751	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912810PU6		912810PU6
5752	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HX1	US912828HX18	912828HX1
5753	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VZW8		N00990957
5754	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VZY4		N00990959
5755	LINEAR TRADING AMERICAS	PASSTHRU JV	31415WFX6		N00991282
5756	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SJB9		N00987758
5757	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FE98		N00964660
5758	LINEAR TRADING AMERICAS	PASSTHRU JV	31414F6Y2		N00965387
5759	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FU33		N00965102
5760	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SHS4		N00987741
5761	LINEAR TRADING AMERICAS	PASSTHRU JV	31415R6F6		N00987470
5762	LINEAR TRADING AMERICAS	PASSTHRU JV	31410VZH6	US31410VZH67	N00899044
5763	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RC28		N00986689
5764	HIGH GRADE LATAM US	HG LATIN MARKETS	912810PW2	US912810PW27	912810PW2
5765	LINEAR TRADING AMERICAS	PASSTHRU JV	31416BK80		N00995019
5766	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VK87		N00990519

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5711	FREDDIE MAC	06/13/18	4.88%	MTS
5712	FNMA SF 30 YEAR	01/01/00	5.00%	MTS
5713	FNMA 15 YEAR	06/01/23	5.00%	MTS
5714	FNMA 15 YEAR	03/01/23	5.50%	MTS
5715	FNMA 15 YEAR	06/01/22	5.50%	MTS
5716	FNMA 15 YEAR	10/01/22	5.50%	MTS
5717	U S TREASURY NOTE	04/30/10	2.13%	MTS
5718	FNMA 15 YEAR	06/01/23	5.00%	MTS
5719	FNMA 15 YEAR	09/01/23	5.00%	MTS
5720	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
5721	FNMA 15 YEAR	09/01/23	5.00%	MTS
5722	U S TREASURY NOTE	07/15/10	3.88%	MTS
5723	FNMA 15 YEAR	09/01/23	5.00%	MTS
5724	U.S. TREASURY BOND	02/15/38	4.38%	MTS
5725	U S TREASURY NOTE	12/15/08	3.38%	MTS
5726	FNMA 15 YEAR	08/01/23	5.00%	MTS
5727	FNMA 15 YEAR	07/01/23	5.00%	MTS
5728	U S TREASURY NOTE	02/28/13	2.75%	MTS
5729	U S TREASURY NOTE	03/31/11	4.75%	MTS
5730	U S TREASURY NOTE	01/15/11	4.25%	MTS
5731	FNMA SF 30 YEAR	03/01/37	6.50%	MTS
5732	TINT 08-15-14	08/15/14	0.00%	MTS
5733	FNMA 15 YEAR	12/01/22	5.00%	MTS
5734	FNMA 15 YEAR	09/01/23	5.00%	MTS
5735	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
5736	UNITED STATES TREASURY BONDS R/MD 8.875 02/15/2019	02/15/19	8.88%	MTS
5737	FNMA 15 YEAR	08/01/23	5.00%	MTS
5738	FNMA 15 YEAR	08/01/23	5.00%	MTS
5739	U S TREASURY NOTE	06/30/11	5.13%	MTS
5740	FEDERAL NATIONAL MORTGAGE ASSO	05/11/17	5.00%	MTS
5741	U S TREASURY NOTE	03/15/09	2.63%	MTS
5742	W/PRIN STRIP 08-15-17	08/15/17	0.00%	MTS
5743	U S TREASURY NOTE	08/31/11	4.63%	MTS
5744	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
5745	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
5746	FNMA SF 30 YEAR	04/01/38	6.50%	MTS
5747	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
5748	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
5749	U S TREASURY NOTE	08/15/18	4.00%	MTS
5750	U S TREASURY NOTE	08/15/18	4.00%	MTS
5751	U S TREASURY BOND	05/15/37	5.00%	MTS
5752	U S TREASURY NOTE	04/30/10	2.13%	MTS
5753	FNMA 15 YEAR	09/01/23	5.00%	MTS
5754	FNMA 15 YEAR	09/01/23	5.00%	MTS
5755	FNMA 15 YEAR	09/01/23	5.00%	MTS
5756	FNMA 15 YEAR	08/01/23	5.00%	MTS
5757	FNMA 15 YEAR	08/01/23	5.00%	MTS
5758	FNMA 15 YEAR	10/01/23	5.00%	MTS
5759	FNMA 15 YEAR	09/01/23	5.00%	MTS
5760	FNMA 15 YEAR	08/01/23	5.00%	MTS
5761	FNMA 15 YEAR	07/01/23	5.00%	MTS
5762	FNMA 15 YEAR	02/01/22	5.00%	MTS
5763	FNMA 15 YEAR	07/01/23	5.00%	MTS
5764	U.S. TREASURY BOND	02/15/38	4.38%	MTS
5765	FNMA SF 30 YEAR	09/01/38	5.00%	MTS
5766	FNMA SF 30 YEAR	09/01/38	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5711	1,418,000	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5712	764,127,243	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5713	1,451,686	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5714	1,415,346	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5715	1,394,893	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5716	1,381,585	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5717	1,395,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5718	1,378,040	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5719	1,361,358	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5720	1,302,266	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5721	1,339,632	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5722	1,273,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5723	1,311,084	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5724	1,300,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5725	1,291,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5726	1,302,194	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5727	1,260,524	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5728	1,260,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5729	1,150,000	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5730	1,179,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5731	1,195,552	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5732	1,493,934	0.83	0.83	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5733	1,220,183	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5734	1,214,811	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5735	1,161,258	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5736	834,000	1.42	1.43	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5737	1,181,864	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5738	1,176,242	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5739	1,089,000	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5740	1,084,000	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5741	1,100,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5742	1,560,000	0.70	0.70	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5743	1,000,000	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5744	1,009,808	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5745	1,000,001	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5746	1,000,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5747	1,000,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5748	999,900	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5749	1,002,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5750	1,000,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5751	900,000	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5752	1,000,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5753	1,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5754	1,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5755	1,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5756	999,999	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5757	999,901	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5758	999,900	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5759	999,900	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5760	996,200	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5761	995,225	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5762	994,584	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5763	989,134	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5764	980,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5765	1,000,000	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5766	1,000,000	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5767	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5768	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5769	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5770	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5771	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5772	GM8L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5773	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5774	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5775	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5776	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5777	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5778	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5779	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5780	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5781	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5782	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5783	GM8C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
5784	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5785	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5786	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5787	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5788	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5789	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5790	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5791	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5792	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5793	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5794	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5795	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5796	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5797	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5798	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5799	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5800	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5801	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5802	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5803	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5804	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5805	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5806	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5807	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5808	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5809	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5810	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5811	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5812	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5813	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5814	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5815	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5816	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5817	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5818	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5819	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5820	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5821	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5822	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5767	LINEAR TRADING AMERICAS	PASSTHRU JV	31415MUF0		N00984482
5768	LINEAR TRADING AMERICAS	PASSTHRU JV	31415MQQ1		N00984363
5769	LINEAR TRADING AMERICAS	PASSTHRU JV	31413N5Y7		N00950963
5770	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PD62		N00984925
5771	LINEAR TRADING AMERICAS	PASSTHRU JV	31414J6L2		N00968075
5772	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	912810PW2	US912810PW27	912810PW2
5773	LINEAR TRADING AMERICAS	PASSTHRU JV	31412AVZ4		N00919632
5774	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QNA0		N00986085
5775	LINEAR TRADING AMERICAS	PASSTHRU JV	36296FVY6		G00690131
5776	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PWN4		N00985453
5777	LINEAR TRADING AMERICAS	PASSTHRU JV	31411JDV5		N00909216
5778	LINEAR TRADING AMERICAS	PASSTHRU JV	31414MDJ2		N00970005
5779	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828EN6	US912828EN62	912828EN6
5780	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MHW0		N00949445
5781	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TN55		N00988812
5782	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WPP7		N00899630
5783	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828HQ6	US912828HQ66	912828HQ6
5784	LINEAR TRADING AMERICAS	PASSTHRU JV	31414DA48		N00962727
5785	LINEAR TRADING AMERICAS	PASSTHRU JV	31415ATV3		N00981264
5786	LINEAR TRADING AMERICAS	PASSTHRU JV	31414GKC2		N00965691
5787	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TUG6		N00934483
5788	LINEAR TRADING AMERICAS	PASSTHRU JV	36290ULT1		G00617838
5789	LINEAR TRADING AMERICAS	PASSTHRU JV	31414UHA9		N00976425
5790	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SKX9		N00987810
5791	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JKU7		N00946807
5792	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBF51		F00G12688
5793	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	31359MEV1	US31359MEV19	31359MEV1
5794	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TA76		N00975330
5795	LINEAR TRADING AMERICAS	COUPON TRADING	912833GE4		912833GE4
5796	LINEAR TRADING AMERICAS	PASSTHRU JV	31414JHC0		N00967427
5797	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NYD1		N00257308
5798	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
5799	LINEAR TRADING AMERICAS	PASSTHRU JV	36295TKN3		G00679901
5800	LINEAR TRADING AMERICAS	COUPON TRADING	912828EE6		912828EE6
5801	LINEAR TRADING AMERICAS	COUPON TRADING	912828EX4	US912828EX45	912828EX4
5802	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NU94		N00257208
5803	LINEAR TRADING AMERICAS	COUPON TRADING	912828DV9		912828DV9
5804	LINEAR TRADING AMERICAS	AGENCIES	3137EABJ7		3137EABJ7
5805	LINEAR TRADING AMERICAS	COUPON TRADING	912828ES5	US912828ES59	912828ES5
5806	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828CH1		912828CH1
5807	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828EQ9		912828EQ9
5808	LINEAR TRADING AMERICAS	COUPON TRADING	912810FG8	US912810FG86	912810FG8
5809	LINEAR TRADING AMERICAS	PASSTHRU JV	31413HVA3		N00946209
5810	LINEAR TRADING AMERICAS	PASSTHRU JV	31413HZC5		N00946339
5811	LINEAR TRADING AMERICAS	COUPON TRADING	912828AJ9	US912828AJ96	912828AJ9
5812	LINEAR TRADING AMERICAS	PASSTHRU JV	31411KPK3		N00910426
5813	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JBE3		N00946537
5814	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828BV1	US912828BV16	912828BV1
5815	LINEAR TRADING AMERICAS	PASSTHRU JV	31414PA58		N00971728
5816	LINEAR TRADING AMERICAS	COUPON TRADING	912828BM1	US912828BM17	912828BM1
5817	LINEAR TRADING AMERICAS	COUPON TRADING	912828HC7		912828HC7
5818	LINEAR TRADING AMERICAS	PASSTHRU JV	36295PRJ3		G00676489
5819	LINEAR TRADING AMERICAS	PASSTHRU JV	31414PHD4		N00971928
5820	LINEAR TRADING AMERICAS	PASSTHRU JV	31390SDH1		N00654504
5821	LINEAR TRADING AMERICAS	COUPON TRADING	912828CH1		912828CH1
5822	LINEAR TRADING AMERICAS	COUPON TRADING	912828EX4	US912828EX45	912828EX4

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5767	FNMA SF 30 YEAR	06/01/38	5.00%	MTS
5768	FNMA SF 30 YEAR	05/01/38	5.00%	MTS
5769	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
5770	FNMA 15 YEAR	06/01/23	4.50%	MTS
5771	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
5772	U.S. TREASURY BOND	02/15/38	4.38%	MTS
5773	FNMA 15 YEAR	08/01/22	5.50%	MTS
5774	FNMA 15 YEAR	09/01/23	5.00%	MTS
5775	GNMA SF 30 YEAR	08/15/38	6.00%	MTS
5776	FNMA 15 YEAR	07/01/23	5.00%	MTS
5777	FNMA 15 YEAR	08/01/23	5.00%	MTS
5778	FNMA 15 YEAR	06/01/23	5.00%	MTS
5779	U S TREASURY NOTE	11/15/15	4.50%	MTS
5780	FNMA 15 YEAR	06/01/23	5.00%	MTS
5781	FNMA 15 YEAR	08/01/23	5.00%	MTS
5782	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
5783	U S TREASURY NOTE	01/31/13	2.88%	MTS
5784	FNMA 15 YEAR	04/01/23	4.50%	MTS
5785	FNMA 15 YEAR	03/01/23	4.50%	MTS
5786	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
5787	FNMA 15 YEAR	10/01/23	5.00%	MTS
5788	GNMA SF 30 YEAR	12/15/37	6.00%	MTS
5789	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
5790	FNMA 15 YEAR	09/01/23	5.00%	MTS
5791	FNMA 15 YEAR	09/01/22	5.50%	MTS
5792	GOLD PC 15 YEAR - FHLMC	06/01/22	5.50%	MTS
5793	FEDERAL NATIONAL MTG ASSN	06/15/09	6.38%	MTS
5794	FNMA 15 YEAR	05/01/23	4.50%	MTS
5795	TINT 05-15-2009	05/15/09	0.00%	MTS
5796	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
5797	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
5798	FNMA SF 30 YEAR	01/01/00	5.50%	MTS
5799	GNMA SF 30 YEAR	04/15/38	6.00%	MTS
5800	U S TREASURY NOTE	08/15/15	4.25%	MTS
5801	U S TREASURY NOTE	02/28/11	4.50%	MTS
5802	FNMA 15 YEAR	05/01/23	4.50%	MTS
5803	U S TREASURY NOTE	05/15/15	4.13%	MTS
5804	FREDDIE MAC	05/29/13	3.50%	MTS
5805	U S TREASURY NOTE	01/15/11	4.25%	MTS
5806	U S TREASURY NOTE	05/15/09	3.88%	MTS
5807	U S TREASURY NOTE	12/15/10	4.38%	MTS
5808	UNITED STATES TREASURY BONDS R/MD 5.25 02/15/2029	02/15/29	5.25%	MTS
5809	FNMA 15 YEAR	09/01/22	5.50%	MTS
5810	FNMA 15 YEAR	09/01/22	5.50%	MTS
5811	U S TREASURY NOTE	08/15/12	4.38%	MTS
5812	FNMA SF 30 YEAR	01/01/37	6.50%	MTS
5813	FNMA 15 YEAR	09/01/22	5.50%	MTS
5814	U S TREASURY NOTE	01/15/09	3.25%	MTS
5815	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
5816	U S TREASURY NOTE	10/15/08	3.13%	MTS
5817	U S TREASURY NOTE	08/31/12	4.13%	MTS
5818	GNMA SF 30 YEAR	12/15/37	6.00%	MTS
5819	FNMA 15 YEAR	02/01/23	5.00%	MTS
5820	FNMA 15 YEAR	09/01/17	5.50%	MTS
5821	U S TREASURY NOTE	05/15/09	3.88%	MTS
5822	U S TREASURY NOTE	02/28/11	4.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5767	999,999	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5768	999,999	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5769	951,425	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5770	992,621	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5771	937,489	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5772	955,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5773	941,695	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5774	950,055	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5775	911,953	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5776	925,952	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5777	919,073	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5778	916,538	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5779	846,000	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5780	909,838	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5781	907,777	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5782	877,979	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5783	900,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5784	895,156	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5785	895,018	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5786	848,100	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5787	871,719	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5788	853,011	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5789	839,363	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5790	860,673	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5791	841,936	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5792	838,913	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5793	815,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5794	848,184	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5795	845,849	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5796	795,054	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5797	790,360	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5798	378,670,000	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5799	776,757	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5800	745,000	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5801	752,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5802	767,064	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5803	700,000	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5804	735,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5805	685,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5806	685,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5807	660,000	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5808	621,000	1.12	1.12	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5809	682,030	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5810	677,713	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5811	639,000	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5812	653,076	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5813	662,353	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5814	663,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5815	639,098	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5816	651,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5817	624,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5818	624,244	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5819	633,092	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5820	620,078	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5821	610,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5822	591,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5823	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5824	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5825	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5826	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5827	93117831	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5828	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5829	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5830	GAM0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
5831	93117831	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5832	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5833	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5834	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5835	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5836	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5837	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5838	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5839	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5840	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5841	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5842	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5843	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5844	G1RH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5845	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5846	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5847	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5848	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5849	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5850	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5851	GAVG	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5852	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5853	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5854	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5855	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5856	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5857	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5858	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5859	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5860	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5861	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5862	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5863	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5864	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5865	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5866	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5867	G1RH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5868	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5869	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5870	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5871	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5872	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5873	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5874	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5875	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5876	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5877	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5878	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5823	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LGC5		N00983195
5824	LINEAR TRADING AMERICAS	COUPON TRADING	912828GK0		912828GK0
5825	LINEAR TRADING AMERICAS	COUPON TRADING	912833DA5		912833DA5
5826	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MLU9		N00949539
5827	EMG AMERICAS	M/B EMG AMERICA	715638AU6	US715638AU64	59244290
5828	LINEAR TRADING AMERICAS	PASSTHRU JV	31410REX3		N00894850
5829	LINEAR TRADING AMERICAS	COUPON TRADING	912828HJ2	US912828HJ24	912828HJ2
5830	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828JK7	US912828JK78	912828JK7
5831	EMG AMERICAS	M/B EMG AMERICA		ARARGE03F144	57440800
5832	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NXC4		N00257275
5833	LINEAR TRADING AMERICAS	PASSTHRU JV	31412SAJ4		N00933009
5834	LINEAR TRADING AMERICAS	PASSTHRU JV	31385W5K1	US31385W5K12	N00555350
5835	LINEAR TRADING AMERICAS	PASSTHRU JV	31414GTL3		N00965955
5836	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BAP4		N00981614
5837	LINEAR TRADING AMERICAS	PASSTHRU JV	31414ULA4		N00976521
5838	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828AU4	US912828AU42	912828AU4
5839	LINEAR TRADING AMERICAS	COUPON TRADING	912828FD7	US912828FD71	912828FD7
5840	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FU9		912828FU9
5841	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BW54		N00982268
5842	LINEAR TRADING AMERICAS	PASSTHRU JV	31411VUG2		N00915983
5843	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BAN9		N00981613
5844	MUNICIPALS AMERICA	MUNIS DERIVATIVES	31359MXH1	US31359MXH14	31359MXH1
5845	LINEAR TRADING AMERICAS	PASSTHRU JV	31413BZ87		N00940967
5846	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TR77		N00988910
5847	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LPC8		N00928419
5848	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MYL6		N00929615
5849	LINEAR TRADING AMERICAS	PASSTHRU JV	31412HQS1		N00925765
5850	LINEAR TRADING AMERICAS	PASSTHRU JV	36296B7A4		G00686789
5851	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FT2		912828FT2
5852	LINEAR TRADING AMERICAS	PASSTHRU JV	31411LEU1		N00911047
5853	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HJ2	US912828HJ24	912828HJ2
5854	LINEAR TRADING AMERICAS	PASSTHRU JV	31413E5G6		N00943747
5855	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TT29		N00934469
5856	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MXM5		N00929584
5857	LINEAR TRADING AMERICAS	PASSTHRU JV	31414F6R7		N00965380
5858	LINEAR TRADING AMERICAS	PASSTHRU JV	31413UVR7		N00956124
5859	LINEAR TRADING AMERICAS	PASSTHRU JV	31411DKH1		N00904896
5860	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QQT6		N00986166
5861	LINEAR TRADING AMERICAS	PASSTHRU JV	31411CG39		N00903918
5862	LINEAR TRADING AMERICAS	PASSTHRU JV	31410PJU8		N00893175
5863	LINEAR TRADING AMERICAS	PASSTHRU JV	31413KFJ5		N00947569
5864	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GH7	US912828GH76	912828GH7
5865	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GC8		912828GC8
5866	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810FT0	US912810FT08	912810FT0
5867	MUNICIPALS AMERICA	MUNIS DERIVATIVES	31359MTZ6	US31359MTZ67	31359MTZ6
5868	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MFT0		N00929078
5869	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828BV1	US912828BV16	912828BV1
5870	LINEAR TRADING AMERICAS	PASSTHRU JV	31414KYB0		N00968806
5871	LINEAR TRADING AMERICAS	PASSTHRU JV	36290UHQ2		G00617739
5872	LINEAR TRADING AMERICAS	COUPON TRADING	912828DZ0		912828DZ0
5873	LINEAR TRADING AMERICAS	PASSTHRU JV	31414EMW1		N00963973
5874	LINEAR TRADING AMERICAS	PASSTHRU JV	36296AH23		G00685249
5875	LINEAR TRADING AMERICAS	PASSTHRU JV	36296BFN7		G00686073
5876	LINEAR TRADING AMERICAS	PASSTHRU JV	31413C7E3		N00941993
5877	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828BQ2		912828BQ2
5878	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WT40		N00899771

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5823	FNMA 15 YEAR	05/01/23	5.00%	MTS
5824	U S TREASURY NOTE	02/29/12	4.63%	MTS
5825	TINT 08-15-11	08/15/11	0.00%	MTS
5826	FNMA 15 YEAR	10/01/22	5.50%	MTS
5827	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.550% 20370314	03/14/37	6.55%	TMS
5828	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
5829	U S TREASURY NOTE	11/30/09	3.13%	MTS
5830	U S TREASURY NOTE	08/31/13	3.13%	MTS
5831	ARGENTINA BONOS 7.000% 20151003	10/03/15	0.00%	TMS
5832	FNMA 15 YEAR	07/01/23	5.00%	MTS
5833	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
5834	FNMA 15 YEAR	03/01/18	5.50%	MTS
5835	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
5836	FNMA 15 YEAR	06/01/23	5.00%	MTS
5837	FNMA 15 YEAR	05/01/23	4.50%	MTS
5838	U S TREASURY NOTE	02/15/13	3.88%	MTS
5839	U S TREASURY NOTE	04/30/11	4.88%	MTS
5840	U S TREASURY NOTE	09/30/11	4.50%	MTS
5841	FNMA 15 YEAR	08/01/23	5.00%	MTS
5842	FNMA SF 30 YEAR	03/01/37	6.50%	MTS
5843	FNMA 15 YEAR	06/01/23	4.50%	MTS
5844	FEDERAL NATIONAL MORTGAGE ASSO	02/15/10	3.88%	MTS
5845	FNMA 15 YEAR	10/01/22	5.50%	MTS
5846	FNMA 15 YEAR	08/01/23	5.00%	MTS
5847	FNMA SF 30 YEAR	05/01/37	6.50%	MTS
5848	FNMA SF 30 YEAR	06/01/38	6.50%	MTS
5849	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
5850	GNMA SF 30 YEAR	06/15/38	5.50%	MTS
5851	U S TREASURY NOTE	09/30/08	4.63%	MTS
5852	FNMA 15 YEAR	08/01/22	5.50%	MTS
5853	U S TREASURY NOTE	11/30/09	3.13%	MTS
5854	FNMA 15 YEAR	10/01/22	5.50%	MTS
5855	FNMA 15 YEAR	09/01/23	5.00%	MTS
5856	FNMA 15 YEAR	06/01/23	5.00%	MTS
5857	FNMA 15 YEAR	10/01/23	5.00%	MTS
5858	FNMA 15 YEAR	10/01/22	5.50%	MTS
5859	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
5860	FNMA 15 YEAR	07/01/23	5.00%	MTS
5861	FNMA 15 YEAR	01/01/22	5.50%	MTS
5862	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
5863	FNMA 15 YEAR	10/01/22	5.50%	MTS
5864	U S TREASURY NOTE	02/15/17	4.63%	MTS
5865	U S TREASURY NOTE	12/31/11	4.63%	MTS
5866	U S TREASURY BOND	02/15/36	4.50%	MTS
5867	FEDERAL NATIONAL MORTGAGE ASSO	02/15/09	3.25%	MTS
5868	FNMA 15 YEAR	01/01/23	5.50%	MTS
5869	U S TREASURY NOTE	01/15/09	3.25%	MTS
5870	FNMA 15 YEAR	01/01/23	5.00%	MTS
5871	GNMA SF 30 YEAR	10/15/37	6.00%	MTS
5872	U S TREASURY NOTE	07/15/10	3.88%	MTS
5873	FNMA 15 YEAR	06/01/23	5.00%	MTS
5874	GNMA SF 30 YEAR	03/15/38	6.50%	MTS
5875	GNMA SF 30 YEAR	05/15/38	6.00%	MTS
5876	FNMA 15 YEAR	08/01/22	5.50%	MTS
5877	U S TREASURY NOTE	11/15/08	3.38%	MTS
5878	FNMA SF 30 YEAR	07/01/37	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5823	619,031	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5824	580,000	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5825	663,746	0.93	0.93	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5826	608,945	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5827	617,000	100.00	100.03	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
5828	594,270	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5829	600,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5830	600,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5831	936,900	63.75	63.75	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
5832	587,873	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5833	558,318	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5834	554,741	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5835	539,020	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5836	548,314	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5837	556,334	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5838	524,000	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5839	500,000	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5840	500,000	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5841	537,973	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5842	519,980	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5843	540,574	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5844	524,000	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5845	518,019	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5846	524,194	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5847	502,221	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5848	499,999	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5849	497,879	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5850	503,746	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5851	500,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5852	500,713	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5853	500,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5854	495,383	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5855	500,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5856	499,999	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5857	499,950	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5858	493,545	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5859	482,124	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5860	495,800	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5861	491,588	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5862	480,119	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5863	480,171	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5864	450,000	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5865	450,000	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5866	470,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5867	475,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5868	470,645	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5869	470,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5870	470,139	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5871	460,398	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5872	455,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5873	469,165	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5874	453,420	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5875	453,542	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5876	451,892	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5877	450,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5878	438,677	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5879	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5880	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5881	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5882	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5883	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5884	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5885	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5886	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5887	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5888	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5889	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5890	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5891	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5892	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5893	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5894	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5895	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5896	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5897	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5898	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5899	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5900	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5901	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5902	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5903	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5904	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5905	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5906	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5907	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5908	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5909	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5910	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5911	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5912	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5913	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5914	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5915	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5916	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5917	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5918	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5919	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5920	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5921	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5922	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5923	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5924	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5925	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5926	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5927	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5928	93161803	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5929	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5930	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5931	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5932	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5933	G12D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5934	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5879	LINEAR TRADING AMERICAS	PASSTHRU JV	31413FEP3		N00943942
5880	LINEAR TRADING AMERICAS	PASSTHRU JV	31412DXK9		N00922382
5881	LINEAR TRADING AMERICAS	PASSTHRU JV	31411FWX8		N00907062
5882	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RNC4		N00986987
5883	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HP8	US912828HP83	912828HP8
5884	LINEAR TRADING AMERICAS	COUPON TRADING	912828JF8	US912828JF83	912828JF8
5885	LINEAR TRADING AMERICAS	PASSTHRU JV	36295KSJ3		G00672921
5886	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LU70		N00983606
5887	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PAD0		N00984804
5888	LINEAR TRADING AMERICAS	COUPON TRADING	912828FD7	US912828FD71	912828FD7
5889	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828CV0		912828CV0
5890	LINEAR TRADING AMERICAS	PASSTHRU JV	31413DA56	US31413DA564	N00942028
5891	LINEAR TRADING AMERICAS	PASSTHRU JV	31371KS77	US31371KS777	N00254442
5892	LINEAR TRADING AMERICAS	PASSTHRU JV	31411NTX5		N00912366
5893	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SKT8		N00987806
5894	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TA26		N00988425
5895	LINEAR TRADING AMERICAS	PASSTHRU JV	31414VBK1		N00977142
5896	LINEAR TRADING AMERICAS	COUPON TRADING	912828HC7		912828HC7
5897	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HR4	US912828HR40	912828HR4
5898	LINEAR TRADING AMERICAS	COUPON TRADING	912828FY1		912828FY1
5899	LINEAR TRADING AMERICAS	PASSTHRU JV	31413RHS8		N00953041
5900	LINEAR TRADING AMERICAS	PASSTHRU JV	31413CX38		N00941798
5901	LINEAR TRADING AMERICAS	PASSTHRU JV	31413RDS2		N00952913
5902	LINEAR TRADING AMERICAS	PASSTHRU JV	31408AK58		N00845516
5903	LINEAR TRADING AMERICAS	COUPON TRADING	912828DU1		912828DU1
5904	LINEAR TRADING AMERICAS	PASSTHRU JV	31413CX53		N00941800
5905	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HX1	US912828HX18	912828HX1
5906	LINEAR TRADING AMERICAS	PASSTHRU JV	31406TEN7		N00819241
5907	LINEAR TRADING AMERICAS	PASSTHRU JV	31414XZB1		N00979638
5908	LINEAR TRADING AMERICAS	COUPON TRADING	912828GV6		912828GV6
5909	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3137EAAK5	US3137EAAK57	3137EAAK5
5910	LINEAR TRADING AMERICAS	PASSTHRU JV	31412WQL3		N00937059
5911	LINEAR TRADING AMERICAS	PASSTHRU JV	31411EQE0		N00905953
5912	LINEAR TRADING AMERICAS	PASSTHRU JV	31410AJB3		N00883258
5913	LINEAR TRADING AMERICAS	PASSTHRU JV	31413TDF6		N00954702
5914	LINEAR TRADING AMERICAS	AGENCIES	3137EABA6	US3137EABA66	3137EABA6
5915	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SZR7		N00975152
5916	LINEAR TRADING AMERICAS	PASSTHRU JV	31415V4Q5		N00991031
5917	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QB47		N00985759
5918	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NDV4	US31371NDV47	N00256716
5919	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RVF8		N00987214
5920	LINEAR TRADING AMERICAS	PASSTHRU JV	31413DZP5		N00942750
5921	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NFL4		N00256771
5922	LINEAR TRADING AMERICAS	COUPON TRADING	912810EQ7	US912810EQ77	912810EQ7
5923	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WTF5		N00899750
5924	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828JF8	US912828JF83	912828JF8
5925	LINEAR TRADING AMERICAS	COUPON TRADING	912828ES5	US912828ES59	912828ES5
5926	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RUK8		N00987186
5927	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QMJ2		N00986061
5928	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	745219DB8		3BCKKR10
5929	LINEAR TRADING AMERICAS	PASSTHRU JV	31409YDG9		N00882203
5930	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GE4		912828GE4
5931	LINEAR TRADING AMERICAS	PASSTHRU JV	31414KK25		N00968413
5932	LINEAR TRADING AMERICAS	COUPON TRADING	912828EL0	US912828EL07	912828EL0
5933	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GJ3		912828GJ3
5934	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3137EAAA7	US3137EAAA75	3137EAAA7

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5879	FNMA 15 YEAR	08/01/22	5.50%	MTS
5880	FNMA 15 YEAR	01/01/22	5.00%	MTS
5881	FNMA 15 YEAR	08/01/22	5.50%	MTS
5882	FNMA 15 YEAR	07/01/23	5.00%	MTS
5883	U S TREASURY NOTE	01/31/10	2.13%	MTS
5884	U S TREASURY NOTE	07/31/10	2.75%	MTS
5885	GNMA SF 30 YEAR	07/15/38	6.50%	MTS
5886	FNMA 15 YEAR	05/01/23	5.00%	MTS
5887	FNMA 15 YEAR	06/01/23	5.00%	MTS
5888	U S TREASURY NOTE	04/30/11	4.88%	MTS
5889	U S TREASURY NOTE	09/15/09	3.38%	MTS
5890	FNMA SF 30 YEAR	06/01/37	6.50%	MTS
5891	FNMA 15 YEAR	09/01/17	5.50%	MTS
5892	FNMA 15 YEAR	02/01/22	5.00%	MTS
5893	FNMA 15 YEAR	09/01/23	5.00%	MTS
5894	FNMA 15 YEAR	10/01/23	5.00%	MTS
5895	FNMA 15 YEAR	08/01/23	5.00%	MTS
5896	U S TREASURY NOTE	08/31/12	4.13%	MTS
5897	U S TREASURY NOTE	02/15/18	3.50%	MTS
5898	U S TREASURY NOTE	11/15/16	4.63%	MTS
5899	FNMA 15 YEAR	08/01/23	4.50%	MTS
5900	FNMA 15 YEAR	08/01/22	5.50%	MTS
5901	FNMA 15 YEAR	09/01/22	5.50%	MTS
5902	FNMA 15 YEAR	07/01/21	5.00%	MTS
5903	U S TREASURY NOTE	05/15/10	3.88%	MTS
5904	FNMA 15 YEAR	09/01/22	5.50%	MTS
5905	U S TREASURY NOTE	04/30/10	2.13%	MTS
5906	FNMA 15 YEAR	04/01/20	5.50%	MTS
5907	FNMA 15 YEAR	06/01/23	5.00%	MTS
5908	U S TREASURY NOTE	06/30/09	4.88%	MTS
5909	FREDDIE MAC	11/03/09	4.75%	MTS
5910	FNMA 15 YEAR	05/01/22	6.00%	MTS
5911	FNMA 15 YEAR	01/01/22	5.50%	MTS
5912	FNMA 15 YEAR	07/01/21	6.00%	MTS
5913	FNMA 15 YEAR	10/01/22	5.50%	MTS
5914	FREDDIE MAC	11/17/17	5.13%	MTS
5915	FNMA 15 YEAR	07/01/23	5.00%	MTS
5916	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
5917	FNMA 15 YEAR	06/01/23	5.00%	MTS
5918	FNMA 15 YEAR	05/01/22	5.00%	MTS
5919	FNMA 15 YEAR	07/01/23	5.00%	MTS
5920	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
5921	FNMA SF 30 YEAR	06/01/37	6.50%	MTS
5922	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.25%	MTS
5923	FNMA 15 YEAR	07/01/22	5.00%	MTS
5924	U S TREASURY NOTE	07/31/10	2.75%	MTS
5925	U S TREASURY NOTE	01/15/11	4.25%	MTS
5926	FNMA 15 YEAR	07/01/23	5.00%	MTS
5927	FNMA SF 30 YEAR	08/01/38	5.00%	MTS
5928	PUERTO RICO COMWLTH P/C 10/01/07 @ 100 R/MD 2.49 10/01/2040	10/01/40	2.49%	TMS
5929	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
5930	U S TREASURY NOTE	01/31/09	4.88%	MTS
5931	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
5932	U S TREASURY NOTE	11/15/08	4.38%	MTS
5933	U S TREASURY NOTE	02/28/09	4.75%	MTS
5934	FREDDIE MAC	02/17/09	4.88%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5879	444,009	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5880	443,117	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5881	439,642	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5882	441,070	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5883	442,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5884	437,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5885	423,226	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5886	435,213	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5887	434,977	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5888	382,000	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5889	400,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5890	396,723	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5891	398,477	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5892	399,999	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5893	400,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5894	400,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5895	399,999	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5896	378,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5897	400,000	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5898	362,000	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5899	399,940	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5900	359,229	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5901	352,293	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5902	336,020	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5903	324,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5904	324,935	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5905	320,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5906	315,998	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5907	319,811	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5908	310,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5909	300,000	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5910	298,790	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5911	299,970	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5912	295,501	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5913	298,631	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5914	281,000	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5915	302,148	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5916	291,940	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5917	299,999	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5918	298,480	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5919	298,406	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5920	283,673	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5921	282,972	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5922	230,000	1.22	1.22	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5923	269,750	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5924	266,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5925	250,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5926	260,327	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5927	264,049	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5928	275,000	95.00	95.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
5929	251,355	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5930	256,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5931	250,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5932	250,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5933	250,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5934	250,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5935	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5936	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5937	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5938	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5939	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5940	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5941	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5942	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5943	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5944	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5945	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5946	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5947	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5948	GAMF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5949	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5950	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5951	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5952	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5953	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5954	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5955	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5956	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5957	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5958	GM5G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
5959	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5960	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5961	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5962	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5963	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5964	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5965	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5966	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5967	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5968	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5969	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5970	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5971	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5972	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5973	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5974	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5975	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5976	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5977	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5978	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5979	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5980	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5981	G1GJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5982	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5983	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5984	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5985	GAVG	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
5986	GMWK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
5987	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5988	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5989	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5990	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5935	LINEAR TRADING AMERICAS	PASSTHRU JV	36296AWJ9		G00685649
5936	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMJP9		F00G18269
5937	LINEAR TRADING AMERICAS	PASSTHRU JV	31405WW92		N00801772
5938	LINEAR TRADING AMERICAS	COUPON TRADING	912828JG6		912828JG6
5939	LINEAR TRADING AMERICAS	PASSTHRU JV	36295P3U4		G00676811
5940	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBYR2		F00G13220
5941	LINEAR TRADING AMERICAS	PASSTHRU JV	36296GFV8		G00690580
5942	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TMR9		N00975668
5943	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795J85		912795J85
5944	LINEAR TRADING AMERICAS	PASSTHRU JV	31415Q2A3		N00986469
5945	LINEAR TRADING AMERICAS	PASSTHRU JV	36295R3C0		G00678595
5946	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EQ7	US912810EQ77	912810EQ7
5947	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828FK1	US912828FK15	912828FK1
5948	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
5949	LINEAR TRADING AMERICAS	COUPON TRADING	912803BB8	US912803BB84	912803BB8
5950	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MLD7	US31371MLD73	N00256024
5951	LINEAR TRADING AMERICAS	COUPON TRADING	912828HC7		912828HC7
5952	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VDV4		N00990316
5953	LINEAR TRADING AMERICAS	AGENCIES	3128X4DQ1	US3128X4DQ14	3128X4DQ1
5954	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QRW8		N00986201
5955	LINEAR TRADING AMERICAS	COUPON TRADING	912828DM9		912828DM9
5956	LINEAR TRADING AMERICAS	COUPON TRADING	912828CN8		912828CN8
5957	LINEAR TRADING AMERICAS	PASSTHRU JV	31410URW4	US31410URW44	N00897901
5958	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JK7	US912828JK78	912828JK7
5959	LINEAR TRADING AMERICAS	PASSTHRU JV	31408GF93		N00850792
5960	LINEAR TRADING AMERICAS	PASSTHRU JV	31415V2B0		N00990970
5961	LINEAR TRADING AMERICAS	PASSTHRU JV	31406WGE8		N00821997
5962	LINEAR TRADING AMERICAS	PASSTHRU JV	36296G4R9		G00691232
5963	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RND2		N00986988
5964	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TUD3		N00934480
5965	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CE8		912828CE8
5966	LINEAR TRADING AMERICAS	COUPON TRADING	912828JA9	US912828JA96	912828JA9
5967	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BB32		N00981658
5968	LINEAR TRADING AMERICAS	COUPON TRADING	912828CJ7	US912828CJ78	912828CJ7
5969	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828CL2		912828CL2
5970	LINEAR TRADING AMERICAS	PASSTHRU JV	31405GWJ5		N00789149
5971	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CL2		912828CL2
5972	LINEAR TRADING AMERICAS	AGENCIES	3128X2ZQ1	US3128X2ZQ10	3128X2ZQ1
5973	LINEAR TRADING AMERICAS	COUPON TRADING	912828FD7	US912828FD71	912828FD7
5974	LINEAR TRADING AMERICAS	PASSTHRU JV	31414MCU8		N00969983
5975	LINEAR TRADING AMERICAS	PASSTHRU JV	31410MZG8		N00891843
5976	LINEAR TRADING AMERICAS	COUPON TRADING	912828GR5	US912828GR58	912828GR5
5977	LINEAR TRADING AMERICAS	PASSTHRU JV	31414MNL6		N00970295
5978	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SKU5		N00987807
5979	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JSA3	US31413JSA33	N00947013
5980	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NWX9	US31371NWX91	N00257262
5981	SP AMERICAS-TRADING	PRIME-AMERICAS	31371NZX6		N00257358
5982	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FG96		N00964724
5983	LINEAR TRADING AMERICAS	PASSTHRU JV	31412B2A9		N00920669
5984	LINEAR TRADING AMERICAS	COUPON TRADING	912820MH7		912820MH7
5985	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EN6	US912828EN62	912828EN6
5986	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912833GE4		912833GE4
5987	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RSX3		N00987134
5988	LINEAR TRADING AMERICAS	PASSTHRU JV	31413Q3B2		N00952694
5989	LINEAR TRADING AMERICAS	PASSTHRU JV	31414F6A4		N00965365
5990	LINEAR TRADING AMERICAS	COUPON TRADING	912828DX5		912828DX5

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5935	GNMA SF 30 YEAR	04/15/38	5.50%	MTS
5936	GOLD PC 15 YEAR - FHLMC	08/01/23	5.50%	MTS
5937	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
5938	U S TREASURY NOTE	07/31/13	3.38%	MTS
5939	GNMA SF 30 YEAR	04/15/38	6.00%	MTS
5940	GOLD PC 15 YEAR - FHLMC	07/01/23	5.00%	MTS
5941	GNMA SF 30 YEAR	08/15/38	6.50%	MTS
5942	FNMA 15 YEAR	07/01/23	5.00%	MTS
5943	U S TREASURY BILL	01/22/09	0.00%	MTS
5944	FNMA 15 YEAR	08/01/23	5.00%	MTS
5945	GNMA SF 30 YEAR	07/15/38	6.00%	MTS
5946	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.25%	MTS
5947	U S TREASURY NOTE	06/30/11	5.13%	MTS
5948	FNMA SF 30 YEAR	01/01/00	5.50%	MTS
5949	W/PRIN STRIP 02-15-23	02/15/23	0.00%	MTS
5950	FNMA 15 YEAR	12/01/20	5.00%	MTS
5951	U S TREASURY NOTE	08/31/12	4.13%	MTS
5952	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
5953	FREDDIE MAC	07/06/10	4.50%	MTS
5954	FNMA 15 YEAR	07/01/23	5.00%	MTS
5955	U S TREASURY NOTE	02/15/15	4.00%	MTS
5956	U S TREASURY NOTE	07/15/09	3.63%	MTS
5957	FNMA SF 30 YEAR	01/01/37	6.50%	MTS
5958	U S TREASURY NOTE	08/31/13	3.13%	MTS
5959	FNMA 15 YEAR	02/01/21	5.00%	MTS
5960	FNMA 15 YEAR	09/01/23	5.00%	MTS
5961	FNMA 15 YEAR	07/01/20	4.50%	MTS
5962	GNMA SF 30 YEAR	06/15/38	5.00%	MTS
5963	FNMA 15 YEAR	07/01/23	5.00%	MTS
5964	FNMA 15 YEAR	09/01/23	4.50%	MTS
5965	U S TREASURY NOTE	04/15/09	3.13%	MTS
5966	U S TREASURY NOTE	05/31/10	2.63%	MTS
5967	FNMA 15 YEAR	06/01/23	5.00%	MTS
5968	U S TREASURY NOTE	05/15/14	4.75%	MTS
5969	U S TREASURY NOTE	06/15/09	4.00%	MTS
5970	FNMA 15 YEAR	09/01/19	5.00%	MTS
5971	U S TREASURY NOTE	06/15/09	4.00%	MTS
5972	FREDDIE MAC	02/24/11	4.13%	MTS
5973	U S TREASURY NOTE	04/30/11	4.88%	MTS
5974	FNMA 15 YEAR	05/01/23	4.50%	MTS
5975	FNMA 15 YEAR	05/01/21	5.50%	MTS
5976	U S TREASURY NOTE	05/15/10	4.50%	MTS
5977	FNMA 15 YEAR	02/01/23	5.00%	MTS
5978	FNMA 15 YEAR	09/01/23	5.50%	MTS
5979	FNMA SF 30 YEAR	09/01/37	5.50%	MTS
5980	FNMA SF 30 YEAR	07/01/38	5.50%	MTS
5981	FNMA 15 YEAR	09/01/23	5.00%	MTS
5982	FNMA 15 YEAR	08/01/23	5.00%	MTS
5983	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
5984	W/PRIN STRIP 11-15-08	11/15/08	0.00%	MTS
5985	U S TREASURY NOTE	11/15/15	4.50%	MTS
5986	TINT 05-15-2009	05/15/09	0.00%	MTS
5987	FNMA 15 YEAR	09/01/23	5.00%	MTS
5988	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
5989	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
5990	U S TREASURY NOTE	06/15/10	3.63%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5935	249,504	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5936	248,438	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5937	240,356	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5938	243,000	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5939	241,961	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5940	245,218	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5941	222,388	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5942	228,260	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5943	231,000	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5944	228,062	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5945	212,615	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5946	178,000	1.22	1.22	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5947	200,000	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5948	100,000,000	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5949	404,000	0.53	0.53	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5950	211,263	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5951	200,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5952	202,506	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5953	200,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5954	205,816	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5955	196,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5956	200,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5957	195,191	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5958	200,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5959	200,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5960	199,980	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5961	203,555	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5962	200,685	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5963	198,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5964	200,000	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5965	194,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5966	193,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5967	180,237	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5968	163,000	1.09	1.11	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5969	175,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5970	165,448	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5971	161,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5972	160,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5973	150,000	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5974	163,397	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5975	157,688	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5976	152,000	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5977	153,662	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5978	152,052	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5979	149,372	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5980	149,372	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5981	148,088	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5982	147,759	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5983	140,803	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5984	142,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5985	128,000	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5986	141,000	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5987	136,462	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5988	132,329	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5989	132,899	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5990	131,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
5991	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5992	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
5993	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5994	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5995	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5996	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5997	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5998	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
5999	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6000	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6001	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6002	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6003	GAVG	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6004	GAVG	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6005	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6006	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6007	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6008	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6009	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6010	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6011	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6012	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6013	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6014	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6015	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6016	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6017	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6018	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6019	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6020	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6021	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6022	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6023	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6024	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6025	93118289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6026	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6027	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6028	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6029	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6030	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6031	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6032	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6033	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6034	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6035	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6036	GAVG	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6037	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6038	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6039	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6040	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6041	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6042	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
6043	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6044	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6045	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6046	GMOZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
5991	LINEAR TRADING AMERICAS	COUPON TRADING	912828CH1		912828CH1
5992	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828CN8		912828CN8
5993	LINEAR TRADING AMERICAS	PASSTHRU JV	31413LQC6		N00948751
5994	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KNM6		G00782196
5995	LINEAR TRADING AMERICAS	PASSTHRU JV	36296HWP0		G00691954
5996	LINEAR TRADING AMERICAS	PASSTHRU JV	31412E4R4		N00923432
5997	LINEAR TRADING AMERICAS	PASSTHRU JV	36292LBX1		G00651754
5998	LINEAR TRADING AMERICAS	PASSTHRU JV	31415CE94		N00982660
5999	LINEAR TRADING AMERICAS	PASSTHRU JV	31412EA63		N00922629
6000	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GE4		912828GE4
6001	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FY1		912828FY1
6002	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828GV6		912828GV6
6003	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828ED8		912828ED8
6004	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HL7	US912828HL79	912828HL7
6005	LINEAR TRADING AMERICAS	PASSTHRU JV	31414L6C7		N00969867
6006	LINEAR TRADING AMERICAS	PASSTHRU JV	31414MKZ8		N00970212
6007	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EM8	US912828EM89	912828EM8
6008	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RZ23		N00987361
6009	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BR43		N00982107
6010	LINEAR TRADING AMERICAS	COUPON TRADING	912828CN8		912828CN8
6011	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
6012	LINEAR TRADING AMERICAS	PASSTHRU JV	31411CPP0		N00904130
6013	LINEAR TRADING AMERICAS	PASSTHRU JV	31411F5L4		N00907251
6014	LINEAR TRADING AMERICAS	AGENCIES	3133XRCW8	US3133XRCW87	3133XRCW8
6015	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TSC5		N00988915
6016	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QG26		N00985917
6017	LINEAR TRADING AMERICAS	COUPON TRADING	912828AP5		912828AP5
6018	LINEAR TRADING AMERICAS	AGENCIES	3134A4JT2	US3134A4JT29	3134A4JT2
6019	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HX1	US912828HX18	912828HX1
6020	LINEAR TRADING AMERICAS	COUPON TRADING	912810DW5	US912810DW54	912810DW5
6021	LINEAR TRADING AMERICAS	PASSTHRU JV	31410N6H6		N00892872
6022	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LTG2		N00983551
6023	LINEAR TRADING AMERICAS	COUPON TRADING	912803AQ6	US912803AQ62	912803AQ6
6024	LINEAR TRADING AMERICAS	COUPON TRADING	912828DV9		912828DV9
6025	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184JL2		3BBSTJ60
6026	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
6027	LINEAR TRADING AMERICAS	COUPON TRADING	912828DX5		912828DX5
6028	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TAQ6		N00933915
6029	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
6030	LINEAR TRADING AMERICAS	PASSTHRU JV	31413A6N8		N00940177
6031	LINEAR TRADING AMERICAS	AGENCIES	3134A4FM1	US3134A4FM12	3134A4FM1
6032	LINEAR TRADING AMERICAS	PASSTHRU JV	31412XJU9		N00937775
6033	LINEAR TRADING AMERICAS	COUPON TRADING	912828DX5		912828DX5
6034	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828ES5	US912828ES59	912828ES5
6035	LINEAR TRADING AMERICAS	COUPON TRADING	912828GY0		912828GY0
6036	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GY0		912828GY0
6037	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828GB0		912828GB0
6038	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
6039	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SAG8		N00974407
6040	LINEAR TRADING AMERICAS	PASSTHRU JV	31414MDW3		N00970017
6041	LINEAR TRADING AMERICAS	PASSTHRU JV	31410PZF3		N00893642
6042	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GR5	US912828GR58	912828GR5
6043	LINEAR TRADING AMERICAS	COUPON TRADING	912810DW5	US912810DW54	912810DW5
6044	LINEAR TRADING AMERICAS	COUPON TRADING	912828JB7	US912828JB79	912828JB7
6045	LINEAR TRADING AMERICAS	PASSTHRU JV	31411KAY9	US31411KAY91	N00910023
6046	LINEAR TRADING AMERICAS	PASSTHRU JV	36295NDQ7		G00675211

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
5991	U S TREASURY NOTE	05/15/09	3.88%	MTS
5992	U S TREASURY NOTE	07/15/09	3.63%	MTS
5993	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
5994	GNMA SF 30 YEAR	10/15/37	6.00%	MTS
5995	GNMA SF 30 YEAR	08/15/38	6.00%	MTS
5996	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
5997	GNMA SF 30 YEAR	03/15/36	6.00%	MTS
5998	FNMA 15 YEAR	06/01/23	4.50%	MTS
5999	FNMA SF 30 YEAR	12/01/36	6.50%	MTS
6000	U S TREASURY NOTE	01/31/09	4.88%	MTS
6001	U S TREASURY NOTE	11/15/16	4.63%	MTS
6002	U S TREASURY NOTE	06/30/09	4.88%	MTS
6003	U S TREASURY NOTE	08/15/10	4.13%	MTS
6004	U S TREASURY NOTE	12/31/09	3.25%	MTS
6005	FNMA 15 YEAR	06/01/23	5.00%	MTS
6006	FNMA 15 YEAR	05/01/23	5.00%	MTS
6007	U S TREASURY NOTE	11/15/10	4.50%	MTS
6008	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
6009	FNMA 15 YEAR	05/01/23	4.50%	MTS
6010	U S TREASURY NOTE	07/15/09	3.63%	MTS
6011	FNMA SF 30 YEAR	01/01/00	5.50%	MTS
6012	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
6013	FNMA SF 30 YEAR	12/01/36	6.50%	MTS
6014	FEDERAL HOME LOAN BANK SYSTEM	06/24/11	3.38%	MTS
6015	FNMA 15 YEAR	08/01/23	5.00%	MTS
6016	FNMA 15 YEAR	06/01/23	5.00%	MTS
6017	U S TREASURY NOTE	11/15/12	4.00%	MTS
6018	FREDDIE MAC	01/15/12	5.75%	MTS
6019	U S TREASURY NOTE	04/30/10	2.13%	MTS
6020	U.S. TREASURY BOND	05/15/16	7.25%	MTS
6021	FNMA 15 YEAR	06/01/21	5.50%	MTS
6022	FNMA 15 YEAR	05/01/23	5.00%	MTS
6023	W/PRINC STRIPS 8.875 02-15-19	02/15/19	0.00%	MTS
6024	U S TREASURY NOTE	05/15/15	4.13%	MTS
6025	ST LOUIS MO LEH MUNI TR RCPT P/C 10/20/08 @ 100 R/MD 3.50 10/20/2045	10/20/45	3.50%	TMS
6026	FNMA SF 30 YEAR	01/01/00	6.00%	MTS
6027	U S TREASURY NOTE	06/15/10	3.63%	MTS
6028	FNMA 15 YEAR	06/01/23	4.50%	MTS
6029	FNMA SF 30 YEAR	01/01/00	5.00%	MTS
6030	FNMA SF 30 YEAR	05/01/37	6.50%	MTS
6031	FREDDIE MAC	06/15/11	6.00%	MTS
6032	FNMA 15 YEAR	06/01/22	5.00%	MTS
6033	U S TREASURY NOTE	06/15/10	3.63%	MTS
6034	U S TREASURY NOTE	01/15/11	4.25%	MTS
6035	U S TREASURY NOTE	07/31/09	4.63%	MTS
6036	U S TREASURY NOTE	07/31/09	4.63%	MTS
6037	U S TREASURY NOTE	12/31/08	4.75%	MTS
6038	FNMA SF 30 YEAR	01/01/00	5.50%	MTS
6039	FNMA SF 30 YEAR	04/01/38	6.50%	MTS
6040	FNMA 15 YEAR	07/01/23	4.50%	MTS
6041	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
6042	U S TREASURY NOTE	05/15/10	4.50%	MTS
6043	U.S. TREASURY BOND	05/15/16	7.25%	MTS
6044	U S TREASURY NOTE	05/31/13	3.50%	MTS
6045	FNMA SF 30 YEAR	03/01/37	6.50%	MTS
6046	GNMA SF 30 YEAR	03/15/38	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
5991	126,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5992	124,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5993	120,632	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5994	118,113	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5995	117,362	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5996	114,349	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5997	115,285	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5998	115,482	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
5999	108,942	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6000	110,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6001	100,000	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6002	101,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6003	100,000	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6004	100,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6005	100,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6006	99,139	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6007	91,000	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6008	92,694	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6009	96,267	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6010	92,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6011	43,118,321	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6012	87,795	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6013	84,740	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6014	85,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6015	83,462	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6016	82,391	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6017	77,000	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6018	75,000	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6019	76,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6020	60,000	1.25	1.27	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6021	74,344	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6022	74,048	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6023	111,000	0.65	0.65	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6024	67,000	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6025	70,000	100.00	100.03	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6026	30,000,000	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6027	67,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6028	69,440	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6029	33,000,000	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6030	59,999	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6031	55,000	1.07	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6032	52,574	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6033	51,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6034	50,000	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6035	50,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6036	50,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6037	50,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6038	23,000,000	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6039	47,262	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6040	49,402	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6041	46,822	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6042	46,000	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6043	37,000	1.25	1.27	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6044	45,000	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6045	44,372	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6046	39,831	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6047	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6048	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6049	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6050	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6051	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6052	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6053	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6054	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6055	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6056	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6057	GM5Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6058	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6059	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6060	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6061	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6062	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6063	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6064	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6065	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6066	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6067	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6068	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6069	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6070	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6071	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6072	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6073	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6074	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6075	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6076	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6077	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6078	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6079	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6080	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
6081	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6082	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6083	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6084	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6085	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6086	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6087	GMWK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6088	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6089	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6090	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6091	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6092	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6093	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6094	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6095	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6096	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6097	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6098	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6099	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6100	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6101	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6102	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6047	LINEAR TRADING AMERICAS	COUPON TRADING	912828HZ6	US912828HZ65	912828HZ6
6048	LINEAR TRADING AMERICAS	COUPON TRADING	912810EF1	US912810EF13	912810EF1
6049	LINEAR TRADING AMERICAS	PASSTHRU JV	31411LFA4		N00911061
6050	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TMU2		N00975671
6051	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KMB7		N00889654
6052	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JC28		N00946589
6053	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BJN0		N00981869
6054	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBSJ7		F00G13021
6055	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBHU4		F00G12743
6056	LINEAR TRADING AMERICAS	PASSTHRU JV	31410TDA0		N00896597
6057	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912810PW2	US912810PW27	912810PW2
6058	LINEAR TRADING AMERICAS	PASSTHRU JV	31414JNY5		N00967607
6059	LINEAR TRADING AMERICAS	COUPON TRADING	912828GR5	US912828GR58	912828GR5
6060	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QX35		N00986398
6061	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
6062	LINEAR TRADING AMERICAS	PASSTHRU JV	31414LRC4		N00969483
6063	LINEAR TRADING AMERICAS	PASSTHRU JV	31413C6F1		N00941970
6064	LINEAR TRADING AMERICAS	PASSTHRU JV	31409YHA8		N00882325
6065	LINEAR TRADING AMERICAS	PASSTHRU JV	31414BVD9		N00961512
6066	LINEAR TRADING AMERICAS	PASSTHRU JV	36290X5Z9		G00621064
6067	LINEAR TRADING AMERICAS	PASSTHRU JV	31414HRK5		N00966790
6068	LINEAR TRADING AMERICAS	PASSTHRU JV	31412BFZ0		N00920084
6069	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RCZ5		N00986688
6070	LINEAR TRADING AMERICAS	PASSTHRU JV	31415ATN1		N00981257
6071	LINEAR TRADING AMERICAS	PASSTHRU JV	31415U2J5		N00990077
6072	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TDF7		N00934002
6073	LINEAR TRADING AMERICAS	PASSTHRU JV	31371M2J5		N00256477
6074	LINEAR TRADING AMERICAS	PASSTHRU JV	31415WFY4		N00991283
6075	LINEAR TRADING AMERICAS	PASSTHRU JV	912828HY9	US912828HY90	912828HY9
6076	LINEAR TRADING AMERICAS	COUPON TRADING	912828GT1		912828GT1
6077	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DG2		912828DG2
6078	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RER1		N00986744
6079	LINEAR TRADING AMERICAS	PASSTHRU JV	31414GEN5		N00965541
6080	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HX1	US912828HX18	912828HX1
6081	LINEAR TRADING AMERICAS	PASSTHRU JV	31414CCQ9		N00961879
6082	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LY38		N00928730
6083	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SDC3		N00987599
6084	LINEAR TRADING AMERICAS	PASSTHRU JV	31412EZC3		N00923339
6085	LINEAR TRADING AMERICAS	PASSTHRU JV	31408AHV5		N00845444
6086	LINEAR TRADING AMERICAS	COUPON TRADING	912828FT2		912828FT2
6087	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912828FT2		912828FT2
6088	LINEAR TRADING AMERICAS	COUPON TRADING	912828HX1	US912828HX18	912828HX1
6089	LINEAR TRADING AMERICAS	PASSTHRU JV	31414HH83		N00966555
6090	LINEAR TRADING AMERICAS	PASSTHRU JV	31406RSR7		N00817828
6091	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CV0		912828CV0
6092	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NGJ8		N00256801
6093	LINEAR TRADING AMERICAS	PASSTHRU JV	31414BUA6		N00961477
6094	LINEAR TRADING AMERICAS	PASSTHRU JV	31413AJN4		N00939569
6095	LINEAR TRADING AMERICAS	PASSTHRU JV	31410UZD7		N00898140
6096	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CC2	US912828CC26	912828CC2
6097	LINEAR TRADING AMERICAS	PASSTHRU JV	31414P3B3		N00972494
6098	LINEAR TRADING AMERICAS	COUPON TRADING	912828EQ9		912828EQ9
6099	LINEAR TRADING AMERICAS	COUPON TRADING	912833CV0	US912833CV00	912833CV0
6100	LINEAR TRADING AMERICAS	PASSTHRU JV	31410MZQ6		N00891851
6101	LINEAR TRADING AMERICAS	PASSTHRU JV	31411YUG6		N00918683
6102	LINEAR TRADING AMERICAS	PASSTHRU JV	31410SEX1	US31410SEX18	N00895750

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6047	U S TREASURY NOTE	05/15/18	3.88%	MTS
6048	UNITED STATES TREASURY BONDS R/MD 8.75 05/15/2020	05/15/20	8.75%	MTS
6049	FNMA 15 YEAR	10/01/22	5.50%	MTS
6050	FNMA 15 YEAR	07/01/23	5.50%	MTS
6051	FNMA SF 30 YEAR	04/01/38	6.50%	MTS
6052	FNMA 15 YEAR	09/01/22	5.50%	MTS
6053	FNMA 15 YEAR	07/01/23	5.00%	MTS
6054	GOLD PC 15 YEAR - FHLMC	02/01/23	5.50%	MTS
6055	GOLD PC 15 YEAR - FHLMC	08/01/22	5.50%	MTS
6056	FNMA 15 YEAR	08/01/21	5.00%	MTS
6057	U.S. TREASURY BOND	02/15/38	4.38%	MTS
6058	FNMA 15 YEAR	12/01/22	5.50%	MTS
6059	U S TREASURY NOTE	05/15/10	4.50%	MTS
6060	FNMA 15 YEAR	07/01/23	5.50%	MTS
6061	FNMA SF 30 YEAR	01/01/00	5.50%	MTS
6062	FNMA 15 YEAR	01/01/23	5.50%	MTS
6063	FNMA 15 YEAR	08/01/22	5.50%	MTS
6064	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
6065	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
6066	GNMA SF 30 YEAR	02/15/37	5.50%	MTS
6067	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
6068	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
6069	FNMA SF 30 YEAR	07/01/38	6.50%	MTS
6070	FNMA 15 YEAR	05/01/23	5.00%	MTS
6071	FNMA 15 YEAR	08/01/23	5.50%	MTS
6072	FNMA 15 YEAR	09/01/23	5.50%	MTS
6073	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
6074	FNMA 15 YEAR	09/01/23	5.00%	MTS
6075	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
6076	U S TREASURY NOTE	05/31/09	4.88%	MTS
6077	U S TREASURY NOTE	01/15/10	3.63%	MTS
6078	FNMA 15 YEAR	07/01/23	5.00%	MTS
6079	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
6080	U S TREASURY NOTE	04/30/10	2.13%	MTS
6081	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
6082	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
6083	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
6084	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
6085	FNMA 15 YEAR	03/01/21	5.00%	MTS
6086	U S TREASURY NOTE	09/30/08	4.63%	MTS
6087	U S TREASURY NOTE	09/30/08	4.63%	MTS
6088	U S TREASURY NOTE	04/30/10	2.13%	MTS
6089	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
6090	FNMA SF 30 YEAR	10/01/36	6.50%	MTS
6091	U S TREASURY NOTE	09/15/09	3.38%	MTS
6092	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
6093	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
6094	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
6095	FNMA 15 YEAR	08/01/21	5.00%	MTS
6096	U S TREASURY NOTE	03/15/09	2.63%	MTS
6097	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
6098	U S TREASURY NOTE	12/15/10	4.38%	MTS
6099	TINT 02-15-09	02/15/09	0.00%	MTS
6100	FNMA 15 YEAR	06/01/21	5.50%	MTS
6101	FNMA SF 30 YEAR	06/01/37	6.50%	MTS
6102	FNMA SF 30 YEAR	06/01/36	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6047	40,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6048	28,000	1.43	1.46	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6049	40,105	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6050	40,129	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6051	38,051	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6052	37,872	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6053	37,895	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6054	37,293	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6055	37,071	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6056	37,023	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6057	36,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6058	35,234	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6059	33,000	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6060	33,769	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6061	16,000,000	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6062	33,280	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6063	31,727	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6064	31,145	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6065	30,858	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6066	30,159	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6067	28,963	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6068	28,805	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6069	28,708	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6070	29,138	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6071	28,117	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6072	28,141	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6073	27,404	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6074	28,191	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6075	27,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6076	26,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6077	26,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6078	26,335	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6079	25,319	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6080	26,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6081	25,229	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6082	25,092	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6083	25,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6084	24,821	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6085	25,389	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6086	25,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6087	25,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6088	25,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6089	24,085	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6090	23,214	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6091	23,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6092	22,193	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6093	21,544	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6094	21,425	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6095	23,935	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6096	21,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6097	20,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6098	19,000	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6099	19,081	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6100	17,967	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6101	16,261	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6102	15,804	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6103	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6104	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6105	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6106	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
6107	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6108	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6109	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6110	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6111	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6112	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6113	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6114	GMW7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6115	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6116	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6117	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6118	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6119	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6120	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6121	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6122	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6123	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6124	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6125	G1ML	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6126	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6127	GM23	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6128	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6129	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6130	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6131	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6132	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6133	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6134	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6135	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6136	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6137	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6138	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6139	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6140	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6141	G1LW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
6142	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6143	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6144	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6145	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6146	G1TV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6147	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6148	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6149	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6150	G1T3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6151	G1TV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6152	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6153	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6154	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6155	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6156	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6157	GMBD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6158	G1BV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6103	LINEAR TRADING AMERICAS	PASSTHRU JV	31411JJB3		N00909358
6104	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EG1	US912828EG12	912828EG1
6105	LINEAR TRADING AMERICAS	PASSTHRU JV	31400EW22	US31400EW225	N00685665
6106	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828BM1	US912828BM17	912828BM1
6107	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DU1		912828DU1
6108	LINEAR TRADING AMERICAS	COUPON TRADING	912828GT1		912828GT1
6109	LINEAR TRADING AMERICAS	AGENCIES	31359MS61	US31359MS612	31359MS61
6110	LINEAR TRADING AMERICAS	COUPON TRADING	9128277B2	US9128277B27	9128277B2
6111	LINEAR TRADING AMERICAS	AGENCY CALLABLE	31359MTG8	US31359MTG86	31359MTG8
6112	LINEAR TRADING AMERICAS	PASSTHRU JV	912828HY9	US912828HY90	912828HY9
6113	LINEAR TRADING AMERICAS	COUPON TRADING	912828CV0		912828CV0
6114	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912795G70	US912795G709	912795G70
6115	LINEAR TRADING AMERICAS	COUPON TRADING	912828ED8		912828ED8
6116	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3134A4US1	US3134A4US17	3134A4US1
6117	LINEAR TRADING AMERICAS	COUPON TRADING	912828BM1	US912828BM17	912828BM1
6118	LINEAR TRADING AMERICAS	AGENCIES	3134A4DY7	US3134A4DY77	3134A4DY7
6119	LINEAR TRADING AMERICAS	AGENCIES	912828HL7	US912828HL79	912828HL7
6120	LINEAR TRADING AMERICAS	COUPON TRADING	912828HR4	US912828HR40	912828HR4
6121	LINEAR TRADING AMERICAS	PASSTHRU JV	31388JZV0	US31388JZV06	N00606556
6122	SP AMERICAS-TRADING	PRIME-AMERICAS	912828AP5		912828AP5
6123	MUNICIPALS AMERICA	PROPRIETARY	196483AX9	US196483AX94	3BDMBX40
6124	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DZ0		912828DZ0
6125	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DB3		912828DB3
6126	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EL0	US912828EL07	912828EL0
6127	SP AMERICAS-TRADING	HOUSE-RISK	3134A4KX1	US3134A4KX12	3134A4KX1
6128	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H46	US912795H467	912795H46
6129	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GY0		912828GY0
6130	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CE8		912828CE8
6131	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HX1	US912828HX18	912828HX1
6132	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795G62	US912795G626	912795G62
6133	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795G70	US912795G709	912795G70
6134	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795S93	US912795S936	912795S93
6135	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795G88	US912795G881	912795G88
6136	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H38	US912795H384	912795H38
6137	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H61	US912795H616	912795H61
6138	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H79	US912795H798	912795H79
6139	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H87	US912795H871	912795H87
6140	LINEAR TRADING AMERICAS	AGENCIES	912828BZ2	US912828BZ20	912828BZ2
6141	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810PW2	US912810PW27	912810PW2
6142	LINEAR TRADING AMERICAS	AGENCIES	912828HR4	US912828HR40	912828HR4
6143	LINEAR TRADING AMERICAS	AGENCIES	912828BM1	US912828BM17	912828BM1
6144	LINEAR TRADING AMERICAS	COUPON TRADING	912828HV5	US912828HV51	912828HV5
6145	LINEAR TRADING AMERICAS	AGENCIES	912828HV5	US912828HV51	912828HV5
6146	LINEAR TRADING AMERICAS	COUPON TRADING	9128275Z1	US9128275Z13	9128275Z1
6147	LINEAR TRADING AMERICAS	PASSTHRU JV	31375KY35		N00337430
6148	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828HV5	US912828HV51	912828HV5
6149	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828BZ2	US912828BZ20	912828BZ2
6150	LINEAR TRADING AMERICAS	COUPON TRADING	912828BZ2	US912828BZ20	912828BZ2
6151	LINEAR TRADING AMERICAS	COUPON TRADING	912828BQ2		912828BQ2
6152	LINEAR TRADING AMERICAS	COUPON TRADING	912828BQ2		912828BQ2
6153	LINEAR TRADING AMERICAS	AGENCIES	912828BQ2		912828BQ2
6154	LINEAR TRADING AMERICAS	AGENCIES	912828HR4	US912828HR40	912828HR4
6155	LINEAR TRADING AMERICAS	AGENCIES	912828BM1	US912828BM17	912828BM1
6156	LINEAR TRADING AMERICAS	AGENCIES	912828BQ2		912828BQ2
6157	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395MJ42		31395MJ42
6158	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828DX5		912828DX5

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6103	FNMA SF 30 YEAR	02/01/37	6.50%	MTS
6104	U S TREASURY NOTE	09/15/10	3.88%	MTS
6105	FNMA 15 YEAR	02/01/18	5.00%	MTS
6106	U S TREASURY NOTE	10/15/08	3.13%	MTS
6107	U S TREASURY NOTE	05/15/10	3.88%	MTS
6108	U S TREASURY NOTE	05/31/09	4.88%	MTS
6109	FEDERAL NATIONAL MORTGAGE ASSO	07/15/16	5.38%	MTS
6110	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.00%	MTS
6111	FEDERAL NATIONAL MORTGAGE ASSO	10/15/13	4.63%	MTS
6112	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
6113	U S TREASURY NOTE	09/15/09	3.38%	MTS
6114	U S TREASURY BILL	09/25/08	0.00%	MTS
6115	U S TREASURY NOTE	08/15/10	4.13%	MTS
6116	FREDDIE MAC	07/15/09	4.25%	MTS
6117	U S TREASURY NOTE	10/15/08	3.13%	MTS
6118	FEDERAL HOME LOAN MTG CORP	03/15/11	5.63%	MTS
6119	U S TREASURY NOTE	12/31/09	3.25%	MTS
6120	U S TREASURY NOTE	02/15/18	3.50%	MTS
6121	FNMA 15 YEAR	10/01/16	6.00%	MTS
6122	U S TREASURY NOTE	11/15/12	4.00%	MTS
6123	COLORADO HSG & FINANCE AUTH SINGLE FAMILY MTG BONDS CLASS II BONDS 2008 SERIES A-4 R/MD 5.75 11/01/2038	11/01/38	5.75%	TMS
6124	U S TREASURY NOTE	07/15/10	3.88%	MTS
6125	U S TREASURY NOTE	11/15/09	3.50%	MTS
6126	U S TREASURY NOTE	11/15/08	4.38%	MTS
6127	FREDDIE MAC	07/15/32	6.25%	MTS
6128	U S TREASURY BILL	10/30/08	0.00%	MTS
6129	U S TREASURY NOTE	07/31/09	4.63%	MTS
6130	U S TREASURY NOTE	04/15/09	3.13%	MTS
6131	U S TREASURY NOTE	04/30/10	2.13%	MTS
6132	U S TREASURY BILL	09/18/08	0.00%	MTS
6133	U S TREASURY BILL	09/25/08	0.00%	MTS
6134	U S TREASURY BILL	09/15/08	0.00%	MTS
6135	U S TREASURY BILL	10/02/08	0.00%	MTS
6136	U S TREASURY BILL	10/23/08	0.00%	MTS
6137	U S TREASURY BILL	11/13/08	0.00%	MTS
6138	U S TREASURY BILL	11/20/08	0.00%	MTS
6139	U S TREASURY BILL	11/28/08	0.00%	MTS
6140	U S TREASURY NOTE	02/15/09	3.00%	MTS
6141	U.S. TREASURY BOND	02/15/38	4.38%	MTS
6142	U S TREASURY NOTE	02/15/18	3.50%	MTS
6143	U S TREASURY NOTE	10/15/08	3.13%	MTS
6144	U S TREASURY NOTE	03/31/13	2.50%	MTS
6145	U S TREASURY NOTE	03/31/13	2.50%	MTS
6146	U S TREASURY NOTE	02/15/10	6.50%	MTS
6147	FNMA SF 30 YEAR	03/01/26	6.50%	MTS
6148	U S TREASURY NOTE	03/31/13	2.50%	MTS
6149	U S TREASURY NOTE	02/15/09	3.00%	MTS
6150	U S TREASURY NOTE	02/15/09	3.00%	MTS
6151	U S TREASURY NOTE	11/15/08	3.38%	MTS
6152	U S TREASURY NOTE	11/15/08	3.38%	MTS
6153	U S TREASURY NOTE	11/15/08	3.38%	MTS
6154	U S TREASURY NOTE	02/15/18	3.50%	MTS
6155	U S TREASURY NOTE	10/15/08	3.13%	MTS
6156	U S TREASURY NOTE	11/15/08	3.38%	MTS
6157	FHR 2927 EZ FREDDIE MAC	02/15/35	5.50%	MTS
6158	U S TREASURY NOTE	06/15/10	3.63%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6103	15,285	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6104	13,000	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6105	13,497	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6106	13,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6107	11,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6108	11,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6109	10,000	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6110	10,000	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6111	10,000	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6112	9,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6113	8,000	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6114	8,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6115	7,000	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6116	7,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6117	6,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6118	5,000	1.06	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6119	5,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6120	4,000	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6121	3,139	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6122	3,000	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6123	0	101.87	101.87	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6124	2,000	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6125	2,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6126	2,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6127	1,000	1.21	1.22	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6128	1,200	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6129	1,000	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6130	1,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6131	1,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6132	1,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6133	1,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6134	1,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6135	1,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6136	1,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6137	1,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6138	1,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6139	1,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6140	512	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6141	500	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6142	500	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6143	432	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6144	400	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6145	400	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6146	300	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6147	288	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6148	200	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6149	193	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6150	179	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6151	145	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6152	132	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6153	118	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6154	100	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6155	68	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6156	57	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6157	0	0.94	0.94	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6158	1	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6159	G1BV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6160	G1GE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6161	G1HW	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6162	GMRN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6163	GMRN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6164	GMRN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6165	GMRN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6166	GMRN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6167	071006324	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6168	071006324	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6169	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6170	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6171	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6172	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6173	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6174	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6175	07100CV12	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6176	07100CVD6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6177	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6178	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6179	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6180	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6181	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6182	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6183	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6184	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6185	07100CVZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6186	07200CP67	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6187	07200CP67	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6188	07200CQ33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6189	073004715	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	FIRM FINANCING
6190	0730049D7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6191	0730049D7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6192	0730049D7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6193	0730049D7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6194	0740056Z7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6195	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6196	0740057K9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6197	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6198	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6199	0740057P8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6200	84Q9	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
6201	84Q9	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
6202	8MWF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6203	8MWF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6204	93111010	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
6205	93111010	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
6206	93111010	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
6207	93111012	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
6208	93111326	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6209	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6210	93111996	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6211	93113289	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6212	93115853	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6213	93117012	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6214	93117012	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6159	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828ED8		912828ED8
6160	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403DDS5		N00745413
6161	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31358LEF9		31358LEF9
6162	SP AMERICAS-TRADING	PRIME-AMERICAS	3128QGFU1		F001N0179
6163	SP AMERICAS-TRADING	PRIME-AMERICAS	3128QGJB9		F001N0258
6164	SP AMERICAS-TRADING	PRIME-AMERICAS	3128QGJK9		F001N0266
6165	SP AMERICAS-TRADING	PRIME-AMERICAS	3128QGJM5		F001N0268
6166	SP AMERICAS-TRADING	PRIME-AMERICAS	3128QGJN3		F001N0269
6167	EMG AMERICAS	M/B EMG AMERICA		ARARGE03F441	1AR873172
6168	EMG AMERICAS	M/B EMG AMERICA	195325AY1	US195325AY14	195325AY1
6169	HIGH GRADE LATAM US	HG LATIN MARKETS		USP09669BS37	498744168
6170	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0114295560	220820005
6171	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0115743519	200008076
6172	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0170239932	1MX081948
6173	HIGH GRADE LATAM US	HG LATIN MARKETS	168863AS7	US168863AS74	1US060916
6174	HIGH GRADE LATAM US	HG LATIN MARKETS	718286BB2	US718286BB24	1PH440269
6175	HIGH GRADE LATAM US	HG LATIN MARKETS	91086QAF5	US91086QAF54	91086QAF5
6176	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	500630BP2	US500630BP23	1KR324182
6177	HIGH GRADE LATAM US	HG LATIN MARKETS		AT0000A011T9	1AT540365
6178	HIGH GRADE LATAM US	HG LATIN MARKETS		DE0001115160	1DE475604
6179	HIGH GRADE LATAM US	HG LATIN MARKETS		DE0001137206	1DE273900
6180	HIGH GRADE LATAM US	HG LATIN MARKETS		NZGOVD0709R1	117822056
6181	HIGH GRADE LATAM US	HG LATIN MARKETS		SE0001173709	1SE228588
6182	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0133144898	013314489
6183	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0153786974	1AT074175
6184	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0210292032	1SE527534
6185	HIGH GRADE LATAM US	HG LATIN MARKETS		XS0246261720	1TR474541
6186	EMG AMERICAS	M/B EMG AMERICA		ARARGE03F144	1AR709376
6187	EMG AMERICAS	M/B EMG AMERICA	715638AU6	US715638AU64	1PE831684
6188	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	29134LAA9	US29134LAA98	1AE980658
6189	LIQUID MARKETS EUROPE	MATCH BOOK TRADING EUROPE		FR0010163329	1FR289949
6190	LIQUID MKTS PROP AMERICA	RATES PROP AMER		DE0001141471	1DE383279
6191	LIQUID MKTS PROP AMERICA	RATES PROP AMER	D20658UK0	DE0001135218	1DE060307
6192	LIQUID MKTS PROP AMERICA	RATES PROP AMER	D20658WY8	DE0001135242	1DE109351
6193	LIQUID MKTS PROP AMERICA	RATES PROP AMER	D20659CX0	DE0001141521	1DE412482
6194	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	46513EE32	US46513EE325	1IL720513
6195	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	061194AB2	US061194AB21	1CN215267
6196	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	46513EHJ4	US46513EHJ47	1IL144391
6197	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	168863AN8	US168863AN87	168863AN8
6198	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	168863AP3	US168863AP36	168863AP3
6199	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	D20658Y34	DE0001135317	1DE731642
6200	CORP INVEST/OTHER AMERICAS	FIRM CAP	135087XS8	CA135087XS86	135087XS8
6201	CORP INVEST/OTHER AMERICAS	FIRM CAP	135087XT6	CA135087XT69	135087XT6
6202	LINEAR TRADING AMERICAS	US SWAPS	135087XS8	CA135087XS86	135087XS8
6203	LINEAR TRADING AMERICAS	US SWAPS	135087XT6	CA135087XT69	135087XT6
6204	DOMESTIC	NEW YORK	222655RS3	US222655RS31	56093550
6205	DOMESTIC	NEW YORK	222655RT1	US222655RT14	70078070
6206	DOMESTIC	NEW YORK	222655VS8	US222655VS84	70078320
6207	DOMESTIC	NEW YORK	222655SB9	US222655SB96	70078130
6208	CREDIT FINANCING AMERICAS	M/B CORPORATES		USY20721AK56	5BCXGM50
6209	MUNICIPALS AMERICA	MUNIS DERIVATIVES	5251843L9	US5251843L99	3BCZGJ40
6210	MUNICIPALS AMERICA	MUNIS DERIVATIVES	525184ZJ9	US525184ZJ95	3BCFKN50
6211	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	8647793H4	US8647793H42	30695930
6212	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	15189VAA0	US15189VAA08	32043170
6213	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184CW5	US525184CW53	3BBBZF50
6214	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184EJ2	US525184EJ25	3BBDJC80

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6159	U S TREASURY NOTE	08/15/10	4.13%	MTS
6160	FNMA 30YR (PRE-PAYMENTS)	01/01/36	6.00%	MTS
6161	FNR 92-012 12-SA CMO SER 12 FEDERAL NATL MTGE ASSN	01/25/22	12.04%	MTS
6162	FHLMC GOLD ARM 30YR	07/01/36	6.48%	MTS
6163	FHLMC GOLD ARM 30YR	10/01/36	6.53%	MTS
6164	FHLMC GOLD ARM 30YR	10/01/36	6.68%	MTS
6165	FHLMC GOLD ARM 30YR	10/01/36	6.53%	MTS
6166	FHLMC GOLD ARM 30YR	10/01/36	6.59%	MTS
6167	ARGENTINA BONOS 7.000% 20170417 SERIES# X	04/17/17	0.00%	ITS
6168	COLOMBIA GOVERNMENT INTERNATIONAL BOND 10.000% 20120123	01/23/12	10.00%	ITS
6169	BANCO DE GALICIA Y BUENOS AIRES STEPPED CPN 7.000% 20140101 SERIES# REGS EMTN	01/01/14	7.00%	ITS
6170	RUSSIAN FEDERATION 8.250% 20100331 SERIES# REGS	03/31/10	8.25%	ITS
6171	ECUADOR GOVERNMENT INTERNATIONAL BOND STEPPED CPN 10.000% 20300815 SERIES# REGS	08/15/30	10.00%	ITS
6172	UNITED MEXICAN STATES 5.375% 20130610	06/10/13	5.38%	ITS
6173	CHILE GOVERNMENT INTERNATIONAL BOND 5.500% 20130115	01/15/13	5.50%	ITS
6174	REPUBLIC OF THE PHILIPPINES 7.750% 20310114	01/14/31	7.75%	ITS
6175	UNITED MEXICAN STATES 8.375% 20110114	01/14/11	8.38%	ITS
6176	KOREA DEVELOPMENT BANK 5.300% 20130117	01/17/13	5.30%	ITS
6177	AUSTRIA GOVERNMENT BOND 4.000% 20160915 SERIES# EMTN 144A	09/15/16	4.00%	ITS
6178	GERMAN TREASURY BILL 0.000% 20081119 SERIES# 0508	11/19/08	0.00%	ITS
6179	BUNDESSCHATZANWEISUNGEN 4.000% 20091211 SERIES# 1	12/11/09	4.00%	ITS
6180	NEW ZEALAND GOVERNMENT BOND 7.000% 20090715 SERIES# 709	07/15/09	7.00%	ITS
6181	SWEDEN GOVERNMENT BOND 4.000% 20091201 SERIES# 1048	12/01/09	4.00%	ITS
6182	ITALIAN REPUBLIC 5.750% 20160725 EMTN	07/25/16	5.75%	ITS
6183	AUSTRIA GOVERNMENT INTERNATIONAL BOND 4.375% 20100830 SERIES# EMTN	08/30/10	4.38%	ITS
6184	SWEDEN GOVERNMENT INTERNATIONAL BOND 3.875% 20100615 SERIES# EMTN	06/15/10	3.88%	ITS
6185	AUSTRIA GOVERNMENT INTERNATIONAL BOND 10.500% 20090323 SERIES# EMTN	03/23/09	10.50%	ITS
6186	ARGENTINA BONOS 7.000% 20151003	10/03/15	0.00%	ITS
6187	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.550% 20370314	03/14/37	6.55%	ITS
6188	EMIRATE OF ABU DHABI 5.500% 20120802 SERIES# 144A	08/02/12	5.50%	ITS
6189	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 3.625% 20150425	04/25/15	3.63%	ITS
6190	BUNDESOBLIGATION 2.500% 20101008 SERIES# 147	10/08/10	2.50%	ITS
6191	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	01/04/13	4.50%	ITS
6192	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20140104 SERIES# 03	01/04/14	4.25%	ITS
6193	BUNDESOBLIGATION 3.500% 20130412 SERIES# 152	04/12/13	3.50%	ITS
6194	ISRAEL GOVERNMENT INTERNATIONAL BOND 5.500% 20161109	11/09/16	5.50%	ITS
6195	BANK OF CHINA LTD	03/15/14	8.25%	ITS
6196	ISRAEL GOVERNMENT INTERNATIONAL BOND 5.125% 20140301	03/01/14	5.13%	ITS
6197	CHILE GOVERNMENT INTERNATIONAL BOND 6.875% 20090428	04/28/09	6.88%	ITS
6198	CHILE GOVERNMENT INTERNATIONAL BOND 7.125% 20120111	01/11/12	7.13%	ITS
6199	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20170104 SERIES# 06	01/04/17	3.75%	ITS
6200	CANADA GOVERNMENT BOND	06/01/14	5.00%	MTS
6201	CANADA GOVERNMENT BOND	09/01/09	4.25%	MTS
6202	CANADA GOVERNMENT BOND	06/01/14	5.00%	MTS
6203	CANADA GOVERNMENT BOND	09/01/09	4.25%	MTS
6204	COUPON TREAS RCPT-INT PMT ON 13.25% 2014-T/BD 5/15/04-REG R/MD0000 05/15/2004	05/15/04	0.00%	TMS
6205	COUPON TREAS RCPT-INT PMT ON 13.25% 2014-T/BD-11/15/04-REG R/MD0000 11/15/2004	11/15/04	0.00%	TMS
6206	COUPON TREAS RCPT-INT PMT ON 10.375% 2012-T/BD-11/15/03-REGR/MD0000 11/15/2003	11/15/03	0.00%	TMS
6207	COUPON TREAS RCPT-INT PMT ON 13.25% 2014-T/BD-11/15/08-REG R/MD0000 11/15/2008	11/15/08	0.00%	TMS
6208	REPUBLIC OF INDONESIA 6.875% 20180117 SERIES# REGS	01/17/18	6.88%	TMS
6209	LEHMAN MUN TR RCPTS VAR STS FLOATER-TR SER 2007-P123W RELTTO UNIVERSITY CALIF REGTS R/MD 2.60 05/15/2043	05/15/43	2.60%	TMS
6210	LEHMAN MUN TR RCPTS VAR STS FLOATER-TR SER 07-F7 REL TO WEST ALLIS WIS R/MD 3.10 08/01/2028	08/01/28	3.10%	TMS
6211	SUFFOLK CNTY N Y WTR AUTH WTRWWTR SYS REV BDS 1992 C	06/01/13	5.75%	TMS
6212	CENTERPOINT INTERMODAL CENTER CLASS A CTFS 144A R/MD 8.00 06/15/2023	06/15/23	8.00%	TMS
6213	LEHMAN MUN TR RCPTS VAR STS RICHMOND CNTY GA-FLOATERS TRS SER 06-P50 REG D R/MD 2.45 12/01/2021	12/01/21	2.45%	TMS
6214	LEHMAN MUN TR RCPTS VAR STS FOOTHILL/EASTERN CORRIDOR FLOATERS TRS SER 06-P60-REG D R/MD 2.20 01/01/2025	01/01/25	2.20%	TMS

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	P	Q	R	S	T	U	V
6159	1	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6160	1	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6161	1	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6162	1	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6163	1	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6164	1	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6165	1	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6166	1	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6167	0	0.66	0.66	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6168	0	1.16	1.16	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6169	(5,000)	0.80	0.81	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6170	(75,000)	1.03	1.07	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6171	(9,000)	0.84	0.84	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6172	(68,000)	1.03	1.05	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6173	(163,000)	1.06	1.07	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6174	(50,000)	1.11	1.12	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6175	(150,000)	1.09	1.11	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6176	(10,000,000)	0.99	0.99	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6177	(35,000)	0.98	1.02	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6178	(49,000)	0.99	0.99	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6179	(71,000)	1.00	1.03	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6180	(2,000)	1.00	1.01	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6181	(4,675,000)	0.99	1.02	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6182	(40,000)	1.09	1.09	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6183	(89,000)	1.04	1.04	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6184	(200,000)	1.03	1.03	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6185	(78,000)	0.93	0.98	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6186	(936,900)	0.65	0.65	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6187	(2,000,000)	1.01	1.01	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6188	(100,000)	1.03	1.04	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6189	0	0.95	0.95	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6190	0	0.97	0.97	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6191	0	1.02	1.02	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6192	0	1.02	1.02	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6193	0	0.98	0.98	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6194	(5,000,000)	1.03	1.05	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6195	(2,000)	1.12	1.16	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6196	(370,000)	1.02	1.03	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6197	(155,000)	1.03	1.05	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6198	(902,000)	1.09	1.10	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6199	(8,000,000)	0.97	1.00	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6200	0	0.00	0.00	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6201	0	0.00	0.00	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6202	(3,000,000)	1.09	1.11	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6203	(10,000,000)	1.01	1.02	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6204	0	100.00	100.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6205	0	100.00	100.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6206	0	100.00	100.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6207	0	99.69	99.69	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6208	(8,300,000)	102.25	102.26	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
6209	(32,000,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6210	(15,000,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6211	(7,340,000)	105.97	105.97	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6212	(20,000,000)	99.25	99.25	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6213	(11,065,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6214	(12,900,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

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	A	B	C	D	E	F
6215	93117012	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6216	93117012	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6217	93117012	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6218	93117012	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6219	93117306	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	PIM PRE-ALLOCATED
6220	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6221	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6222	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6223	93117588	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6224	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6225	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6226	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6227	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6228	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6229	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6230	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6231	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6232	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6233	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6234	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6235	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6236	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6237	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6238	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6239	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6240	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6241	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6242	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6243	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6244	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6245	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6246	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6247	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6248	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6249	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6250	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6251	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6252	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6253	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6254	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6255	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6256	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6257	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6258	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6259	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6260	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6261	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6262	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6263	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6264	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6265	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6266	93118026	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6267	93118027	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6268	93118027	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6269	93118027	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6270	93118027	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6215	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184EL7	US525184EL70	3BBDJB60
6216	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	546398DH8	US546398DH83	39588650
6217	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	735779KW9	US735779KW91	3BCWLK90
6218	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	735779KX7	US735779KX74	3BCWLK80
6219	DOMESTIC	NEW YORK	649868D86	US649868D867	33672800
6220	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	13062TRD8	US13062TRD80	3BBGFT90
6221	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	92812UXS2	US92812UXS22	3BCYLQ00
6222	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	92812UXT0	US92812UXT05	3BCYLQ50
6223	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	92812UXU7	US92812UXU77	3BCYLQ30
6224	MUNICIPALS AMERICA	PROPRIETARY	167685KF2	US167685KF26	31636350
6225	MUNICIPALS AMERICA	PROPRIETARY	1964785Z0	US1964785Z04	32081290
6226	MUNICIPALS AMERICA	PROPRIETARY	246395CT2	US246395CT23	39123650
6227	MUNICIPALS AMERICA	PROPRIETARY	246395EF0	US246395EF01	28288870
6228	MUNICIPALS AMERICA	PROPRIETARY	270602MD4	US270602MD44	38488100
6229	MUNICIPALS AMERICA	PROPRIETARY	34073N2K5	US34073N2K54	3BCCYH70
6230	MUNICIPALS AMERICA	PROPRIETARY	34073N3U2	US34073N3U28	3BCJZR70
6231	MUNICIPALS AMERICA	PROPRIETARY	34073NWZ9	US34073NWZ94	32289400
6232	MUNICIPALS AMERICA	PROPRIETARY	45505LSY5	US45505LSY55	28540150
6233	MUNICIPALS AMERICA	PROPRIETARY	46246BGS5	US46246BGS51	30837380
6234	MUNICIPALS AMERICA	PROPRIETARY	46246BHP0	US46246BHP04	32594360
6235	MUNICIPALS AMERICA	PROPRIETARY	474656RQ0	US474656RQ05	28287850
6236	MUNICIPALS AMERICA	PROPRIETARY	49130PHJ6	US49130PHJ66	30016710
6237	MUNICIPALS AMERICA	PROPRIETARY	52520GAG1	US52520GAG10	33405210
6238	MUNICIPALS AMERICA	PROPRIETARY	57419NR48	US57419NR480	32612940
6239	MUNICIPALS AMERICA	PROPRIETARY	57419NU77	US57419NU773	32660640
6240	MUNICIPALS AMERICA	PROPRIETARY	57419NW83	US57419NW837	33337500
6241	MUNICIPALS AMERICA	PROPRIETARY	60415NQU9	US60415NQU99	32502730
6242	MUNICIPALS AMERICA	PROPRIETARY	60636XFB4	US60636XFB47	27774140
6243	MUNICIPALS AMERICA	PROPRIETARY	60636XMH3	US60636XMH34	32734920
6244	MUNICIPALS AMERICA	PROPRIETARY	61212RQL3	US61212RQL32	32164130
6245	MUNICIPALS AMERICA	PROPRIETARY	63967CWE8	US63967CWE82	31719020
6246	MUNICIPALS AMERICA	PROPRIETARY	646107X98	US646107X986	37796470
6247	MUNICIPALS AMERICA	PROPRIETARY	65820E4D9	US65820E4D98	28181190
6248	MUNICIPALS AMERICA	PROPRIETARY	65820E5B2	US65820E5B24	31583520
6249	MUNICIPALS AMERICA	PROPRIETARY	65821FAC0	US65821FAC05	32450480
6250	MUNICIPALS AMERICA	PROPRIETARY	676907ED6	US676907ED69	30327600
6251	MUNICIPALS AMERICA	PROPRIETARY	678864J75	US678864J750	29714430
6252	MUNICIPALS AMERICA	PROPRIETARY	684907JT6	US684907JT60	27283700
6253	MUNICIPALS AMERICA	PROPRIETARY	72316WLE5	US72316WLE56	27776310
6254	MUNICIPALS AMERICA	PROPRIETARY	83755GM20	US83755GM209	32640330
6255	MUNICIPALS AMERICA	PROPRIETARY	880459B35	US880459B354	30957360
6256	MUNICIPALS AMERICA	PROPRIETARY	880459R20	US880459R202	32164150
6257	MUNICIPALS AMERICA	PROPRIETARY	880459VF6	US880459VF66	39284740
6258	MUNICIPALS AMERICA	PROPRIETARY	882720TE5	US882720TE52	38082940
6259	MUNICIPALS AMERICA	PROPRIETARY	882749BM5	US882749BM59	36619820
6260	MUNICIPALS AMERICA	PROPRIETARY	882750DV1	US882750DV11	34576970
6261	MUNICIPALS AMERICA	PROPRIETARY	882750JB9	US882750JB92	31220000
6262	MUNICIPALS AMERICA	PROPRIETARY	88275FFD6	US88275FFD69	38850850
6263	MUNICIPALS AMERICA	PROPRIETARY	88275FHE2	US88275FHE25	32174360
6264	MUNICIPALS AMERICA	PROPRIETARY	924195K66	US924195K668	32333660
6265	MUNICIPALS AMERICA	PROPRIETARY	924195P53	US924195P535	33456440
6266	MUNICIPALS AMERICA	PROPRIETARY	93978KW61	US93978KW610	32211060
6267	MUNICIPALS AMERICA	PROPRIETARY	283487SW7	US283487SW71	38019930
6268	MUNICIPALS AMERICA	PROPRIETARY	283487TE6	US283487TE64	35731970
6269	MUNICIPALS AMERICA	PROPRIETARY	88271HCN7	US88271HCN70	30803260
6270	MUNICIPALS AMERICA	PROPRIETARY	893908GT4	US893908GT44	39718180

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6215	LEHMAN MUN TR RCPTS VAR STS SAN JOAQUIN HILLS FLOATERS TRS SER 06-P59-REG D R/MD 2.20 01/01/2017	01/01/17	2.20%	TMS
6216	LOUISIANA PUB FACS AUTH REV OCHSNER CLINIC FNDTN PJ-SER B R/MD 5.50 05/15/2027	05/15/27	5.50%	TMS
6217	PORTAGE MICH PUB SCHS GO SCH BDS 2008 GO R/MD 5.00 05/01/2019	05/01/19	5.00%	TMS
6218	PORTAGE MICH PUB SCHS GO SCH BDS 2008 GO R/MD 5.00 05/01/2020	05/01/20	5.00%	TMS
6219	NEW YORK ST HSG FIN AGY REV INSD-MULTIFAMILY MTG-SER B R/MD 6.25 08/15/2014	08/15/14	6.25%	TMS
6220	CALIFORNIA ST VETERANS GO BDS SERIES CD G/O R/MD 4.55 12/01/2029	12/01/29	4.55%	TMS
6221	VIRGINIA HOUSING DEVELOPMENT COMMW MTG SER A-AMT SUBSER-A-5	01/01/16	4.60%	TMS
6222	VIRGINIA HOUSING DEVELOPMENT COMMONWEALTH MORTGAGE BONDS 2007 SER A-AMT SUBSER-A-5 R/MD 4.60 07/01/2016	07/01/16	4.60%	TMS
6223	VIRGINIA HOUSING DEVELOPMENT COMMONWEALTH MORTGAGE BONDS 2007 SER A-AMT SUBSER-A-5 R/MD 4.70 01/01/2017	01/01/17	4.70%	TMS
6224	CHICAGO ILL SINGLE FAMILY MTG REV SER A FED HM LN MTG CORP	09/01/31	7.15%	TMS
6225	COLORADO HSG FIN AUTH SINGLE FAMILY PROG-SR-B-2	10/01/31	7.25%	TMS
6226	DELAWARE STATE HSG AUTH REV SR-SER B	07/01/32	6.63%	TMS
6227	DELAWARE ST HSG AUTH REV SR SINGLE FAMILY MTG-B-1	07/01/25	5.20%	TMS
6228	EAST BATON ROUGE LA MTG FIN AUREF BDS SER A	04/01/37	4.55%	TMS
6229	FLORIDA HSG FIN CORP REV AMT-HOMEOWNER MTG-SER 3 R/MD 6.25 01/01/2048	01/01/48	6.25%	TMS
6230	FLORIDA HSG FIN CORP REV HOMEOWNER MORTGAGE SERIES 20075 R/MD 5.75 01/01/2048	01/01/48	5.75%	TMS
6231	FLORIDA HSG FIN CORP REV HOMEOWNER-MTG-SER 2	01/01/35	5.00%	TMS
6232	INDIANA ST HSG FIN AUTH SINGLEFAMILY MTG REV SERIES C-2	01/01/34	5.00%	TMS
6233	IOWA FIN AUTH REV SINGL FAMILYMTG-SER D	01/01/25	4.25%	TMS
6234	IOWA FIN AUTH REV SING FAM MTG	01/01/34	5.00%	TMS
6235	JEFFERSON PARISH LA HOME DIST #2/CALLABLE 12012013	12/01/26	5.50%	TMS
6236	KENTUCKY HSG CORP HSG REV SER D	07/01/28	3.85%	TMS
6237	LEHMAN BROS POOLED MUN TR RCPTFLTG RATE TR RCPTS-L13-REG D R/MD 3.98 06/01/2036	06/01/36	3.98%	TMS
6238	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV REVSER B	09/01/28	5.00%	TMS
6239	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV-SER E	03/01/30	5.25%	TMS
6240	MARYLAND ST CMNTY DEV ADMIN REV SER H	09/01/29	5.00%	TMS
6241	MINNESOTA ST HSG FIN AGY MISIDENTIAL HSG FIN-SER B	01/01/33	5.00%	TMS
6242	MISSOURI ST HSG DEV COMMN SINGLE FAMILY MTG REV HOMEOWN	03/01/35	5.78%	TMS
6243	MISSOURI ST HSG DEV COMMN SINGLE FAMILY MTG REVPG-B	09/01/34	6.35%	TMS
6244	MONTANA ST BRD HSG REV SINGLE FAMILY PROG-SER A	06/01/35	5.00%	TMS
6245	NEBRASKA INVT FIN AUTH SINGLE FAM HSG REV SER A PAC R/MD 5.75 09/01/2025	09/01/25	5.75%	TMS
6246	NEW JERSEY ST HSG & MTG FIN AGY MULTI SER F	05/01/10	4.75%	TMS
6247	NORTH CAROLINA HSG FIN AGY REV HOME OWNERSHIP SER 15-A	07/01/31	3.70%	TMS
6248	NORTH CAROLINA HSG FIN AGY HOME OWNERSHIP REV SER 16 A	01/01/32	5.38%	TMS
6249	NORTH CAROLINA HSG FIN AGY REV HOME OWNERSHIP-SER 18-A	07/01/34	5.00%	TMS
6250	OHIO HSG FIN AGY MTG REV RESIDENTIAL MTG BKD SECS-B	03/01/34	5.00%	TMS
6251	OKLAHOMA HSG FIN AGY SINGLE FAMILY REV MTG-HOME LN-A-2 GNM	09/01/30	6.40%	TMS
6252	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER REV SER B-PAC	09/01/32	5.40%	TMS
6253	PINELLAS CNTY FLA HSG FIN AUTHSNL FMLY HSG REV MLT SER A-PAC	09/01/34	5.45%	TMS
6254	SOUTH DAKOTA HSG DEV AUTH REV HOMEOWNERSHIP MTG-SER B	11/01/27	5.00%	TMS
6255	TENNESSEE HSG DEV AGY REV MISIDENTIAL HSG FIN-SER B	01/01/34	4.25%	TMS
6256	TENNESSEE HSG DEV AGY REV HOMEOWNERSHIP PG	07/01/34	5.00%	TMS
6257	TENNESSEE HSG DEV AGY G/O HOMEOWNERSHIP PROG-SER A	01/01/33	4.15%	TMS
6258	TEXAS ST G/O VETS HSG ASSIST PG-FD II-C-1 PSAR/MD 5.25	12/01/28	5.25%	TMS
6259	TEXAS ST DEPT HSG CMNTY AFFAIRHME MTG RV REF-COLL-C-LNKD SAV	07/02/24	6.90%	TMS
6260	TEXAS ST DEPT HSG & CMNTY AFFAIRS SER B-PREM PAC	01/01/33	5.70%	TMS
6261	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDENTIAL MTG REV	01/01/25	4.75%	TMS
6262	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE FAMILY REV SER B-PAC R/MD 5.35 03/01/2033	03/01/33	5.35%	TMS
6263	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE FAMILY REV	03/01/35	5.00%	TMS
6264	VERMONT HSG FIN AGY SINGLE FAMILY HSG-SER 19A REV PAC	05/01/34	5.00%	TMS
6265	VERMONT HSG FIN AGY SINGLE FAMILY HSG-SER 21A REV	11/01/34	5.00%	TMS
6266	WASHINGTON ST HSG FIN COMMN AFFAIRS SINGLE FAMILY REV	12/12/21	5.00%	TMS
6267	EL PASO CNTY COLO SINGLE FAMILMTG RFDG GNMA & FNMA MTG BKD-A	06/01/38	5.35%	TMS
6268	EL PASO CNTY COLO SINGLE FAMILY MTG REV FLTG RATE TR RCPTS-P20 U-REG D R/MD 3.95 06/01/2039	06/01/39	3.95%	TMS
6269	TEXAS ST AFFORDABLE HSG CORP SREV BDS 2006A	09/01/39	5.35%	TMS
6270	TRAVIS CNTY TEX HSG FIN CORP SREF REV BDS 2006 A	06/01/39	5.35%	TMS

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	P	Q	R	S	T	U	V
6215	(12,830,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6216	(18,655,000)	114.40	114.40	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6217	(4,000,000)	110.53	110.53	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6218	(6,300,000)	109.68	109.68	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6219	(5,000)	0.00	0.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6220	(45,370,000)	84.31	84.31	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6221	0	100.24	100.24	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6222	0	102.56	102.56	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6223	0	100.98	100.98	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6224	(645,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6225	(85,000)	100.00	100.03	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6226	(2,335,000)	102.49	102.51	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6227	(6,155,000)	100.01	100.02	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6228	(110,000)	97.89	99.82	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6229	(19,920,000)	102.93	102.93	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6230	(14,180,000)	101.13	101.13	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6231	(9,595,000)	99.90	99.91	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6232	(3,915,000)	99.99	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6233	(4,360,000)	97.53	97.54	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6234	(6,495,000)	99.95	99.96	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6235	(3,910,000)	100.20	100.22	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6236	(2,430,000)	99.84	99.85	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6237	0	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6238	(7,115,000)	99.85	99.85	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6239	(8,985,000)	100.05	100.05	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6240	(6,270,000)	99.86	99.86	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6241	(4,675,000)	99.74	99.75	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6242	(8,320,000)	100.07	100.07	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6243	(4,190,000)	101.03	101.03	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6244	(8,825,000)	99.94	99.96	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6245	(45,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6246	(2,635,000)	101.66	101.67	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6247	(4,335,000)	99.58	99.59	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6248	(2,915,000)	100.06	100.07	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6249	(2,875,000)	99.80	99.81	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6250	(5,625,000)	99.79	99.79	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6251	(390,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6252	(1,345,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6253	(785,000)	100.14	100.15	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6254	(4,195,000)	99.92	99.94	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6255	(4,675,000)	99.96	99.97	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6256	(2,840,000)	99.79	99.80	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6257	(1,355,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6258	(4,175,000)	100.05	100.06	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6259	(2,950,000)	100.94	100.94	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6260	(5,510,000)	100.44	100.45	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6261	(4,125,000)	99.41	99.42	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6262	(5,020,000)	103.31	103.32	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6263	(10,730,000)	99.99	99.99	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6264	(3,340,000)	99.98	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6265	(7,175,000)	99.91	99.92	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6266	(5,425,000)	99.97	99.98	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6267	(4,316,392)	99.19	99.20	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6268	0	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6269	(16,273,813)	98.56	98.56	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6270	(341)	96.40	96.40	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6271	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6272	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6273	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6274	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6275	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6276	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6277	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6278	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6279	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6280	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6281	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6282	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6283	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6284	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6285	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6286	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6287	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6288	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6289	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6290	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6291	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6292	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6293	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6294	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6295	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6296	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6297	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6298	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6299	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6300	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6301	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6302	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6303	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6304	93118173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6305	93118220	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6306	93118229	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6307	93118232	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6308	93118232	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6309	93118247	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
6310	93118290	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6311	93160250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6312	93160250	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6313	93160465	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6314	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6315	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6316	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6317	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6318	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6319	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6320	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6321	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6322	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6323	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6324	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6325	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6326	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6271	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	13033FQ45	US13033FQ456	3BCHBP30
6272	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	13034PBL0	US13034PBL04	3BBJJC00
6273	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	199561FN6	US199561FN66	3BCTHV50
6274	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	20774UPP4	US20774UPP48	3BCKJH70
6275	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	339733AW7	US339733AW73	37837030
6276	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	339733AY3	US339733AY30	37836170
6277	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	339733BA4	US339733BA45	37835090
6278	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	339733DL8	US339733DL81	38302600
6279	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	339733DN4	US339733DN48	38302320
6280	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	365418BU5	US365418BU55	32640840
6281	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	365418BV3	US365418BV39	32640790
6282	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	45200BBZ0	US45200BBZ04	32668650
6283	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184AL1	US525184AL17	39341080
6284	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184BS5	US525184BS50	3BBCLJ00
6285	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184BU0	US525184BU07	3BBCLJ30
6286	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184CA3	US525184CA34	3BBBRX80
6287	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184CC9	US525184CC99	3BBBRX20
6288	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184DU8	US525184DU88	3BBCYB40
6289	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184DY0	US525184DY01	3BBDHZ30
6290	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184EA1	US525184EA16	3BBDHZ00
6291	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184GS0	US525184GS06	3BBFRR90
6292	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184HJ9	US525184HJ97	3BBGJC80
6293	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184JL2	US525184JL26	3BBGXZ90
6294	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184MA2	US525184MA24	3BBJRS30
6295	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184NW3	US525184NW35	3BBKMM00
6296	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	52522NNL9	US52522NNL90	3BCYWQ10
6297	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	57582PAE0	US57582PAE07	3BBCTB90
6298	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	645916JN8	US645916JN82	35408910
6299	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	64970K4S3	US64970K4S35	38655870
6300	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	649902MA8	US649902MA80	3BCCYQ70
6301	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	79061BCQ6	US79061BCQ68	3BCJDW70
6302	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	796253RU8	US796253RU85	30210960
6303	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	924166AB7	US924166AB73	3BBNPS80
6304	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	97689P3N6	US97689P3N60	3BBDBL00
6305	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	15189VAD4	US15189VAD47	32107090
6306	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	525184TV9	US525184TV97	3BBVVS70
6307	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	414158RK3	US414158RK34	27756610
6308	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	77300QAD9	US77300QAD97	30438850
6309	HIGH YIELD - AME	HY DISTRESSED US	575857BD8	US575857BD82	29850650
6310	MUNICIPALS AMERICA	PROPRIETARY	296122TM6	US296122TM67	32428050
6311	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	672440AR5	US672440AR52	3BCMXJ10
6312	MUNICIPALS AMERICA	SECONDARY HIGH YIELD	672440AS3	US672440AS36	3BCMXH40
6313	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	196483AX9	US196483AX94	3BDMBX40
6314	MUNICIPALS AMERICA	SECONDARY	130623BH3	US130623BH36	27260610
6315	MUNICIPALS AMERICA	SECONDARY	13063A3B8	US13063A3B81	3BDPFV00
6316	MUNICIPALS AMERICA	SECONDARY	207757E35	US207757E351	29280650
6317	MUNICIPALS AMERICA	SECONDARY	239427AC1	US239427AC13	31184550
6318	MUNICIPALS AMERICA	SECONDARY	239427AE7	US239427AE78	31184570
6319	MUNICIPALS AMERICA	SECONDARY	57604PLD4	US57604PLD41	25000680
6320	MUNICIPALS AMERICA	SECONDARY	645916WY9	US645916WY90	32598830
6321	MUNICIPALS AMERICA	SECONDARY	646139YZ2	US646139YZ21	34497250
6322	MUNICIPALS AMERICA	SECONDARY	64966FSV7	US64966FSV75	38788700
6323	MUNICIPALS AMERICA	SECONDARY	64982PQW5	US64982PQW58	37889110
6324	MUNICIPALS AMERICA	SECONDARY	650013T47	US650013T474	34570220
6325	MUNICIPALS AMERICA	SECONDARY	680616RH4	US680616RH49	3BCWRN40
6326	MUNICIPALS AMERICA	SECONDARY	848304FF3	US848304FF37	27364170

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6271	CALIFORNIA HEALTH FACS FING AUHOSPITAL REV BDS SERIES R/MD 5.25 11/15/2046	11/15/46	5.25%	TMS
6272	CALIFORNIA HSG FIN AGY HOME MTG SER M R/MD 4.625 08/01/2026	08/01/26	4.63%	TMS
6273	COLUMBUS OHIO SWR REV SEW SYS REV BDS 2008A R/MD 5.00 06/01/2028	06/01/28	5.00%	TMS
6274	CONNECTICUT ST HEALTH & EDL FAEDL FACS AUTH REV BDS Z-1 R/MD 5.00 07/01/2042	07/01/42	5.00%	TMS
6275	FLOATER-TRS TR SER 2006 FR/RI LEHMAN BROS INC AS TRUSTOR STSTRS SER K21 REG D R/MD 3.50 05/01/2036	05/01/36	3.50%	TMS
6276	FLOATER-TRS TR SER 2006 FR/RI LEHMAN BROS INC AS TRUSTOR V TRS SER K22 REG D R/MD 3.50 12/01/2048	12/01/48	3.50%	TMS
6277	FLOATER-TRS TR SER 2006 FR/RI LEHMAN BROS INC AS TRUSTOR STSTRS SER K23 REG D R/MD 3.50 07/01/2036	07/01/36	3.50%	TMS
6278	FLOATER-TRS TR SER 2006 FR/RI LEHMAN BROS INC FLOATER-TRS SER K40-REG D R/MD 3.50 05/01/2031	05/01/31	3.50%	TMS
6279	FLOATER-TRS TR SER 2006 FR/RI LEHMAN BROS INC FLOATER-TRS SER K41-REG D R/MD 3.50 10/01/2037	10/01/37	3.50%	TMS
6280	GARDEN ST N J PRESERVATION TR OPEN SPACE & FARMLAND PRESERVATION SERIES A R/MD 5.80 11/01/2021	11/01/21	5.80%	TMS
6281	GARDEN ST N J PRESERVATION TR OPEN SPACE & FARMLAND PRESERVATION SERIES A R/MD 5.80 11/01/2022	11/01/22	5.80%	TMS
6282	ILLINOIS FIN AUTH REV NORTHWESTERN MEM HOSP-SER A R/MD 5.50 08/15/2043	08/15/43	5.50%	TMS
6283	ST LOUIS LEHMAN MUN TR RCPTS VAR STS MO-FLOATER-TRS SER 06 -K50-REG D LIQ FAC-LEHMAN LIQ R/MD 3.50 12/20/2044	12/20/44	3.50%	TMS
6284	LEHMAN MUN TR RCPTS VAR STS LOS ANGELES CALI-FLOATERS TRS SER 06-K56-REG D LIQ LEHMAN R/MD 3.50 08/01/2021	08/01/21	3.50%	TMS
6285	LEHMAN MUN TR RCPTS VAR STS PENNSYLVANIA HSG-FLOATERS TRS SER 06-K57-REG D LIQ LEHMAN R/MD 3.50 10/01/2037	10/01/37	3.50%	TMS
6286	LEHMAN MUN TR RCPTS VAR STS CALIFORNIA ST FLOATERS-TRS G/OSER 06-K59-REG D LIQ LEHMAN R/MD 3.50 12/01/2036	12/01/36	3.50%	TMS
6287	MAINE LEHMAN MUN TR RCPTS VAR STS ST HSG FLOATERS-TRS SER 06-K60-REG D LIQ LEHMAN R/MD 3.50 11/15/2036	11/15/36	3.50%	TMS
6288	NEW YORK STATE LEHMAN MUNI TR RCPTS FLOATERS-TRS-SER 06-K67 R/MD 3.50 10/01/2031	10/01/31	3.50%	TMS
6289	MARY LAND LEHMAN MUN TR RCPTS VAR STS ST CMNTY DEV FLOATER FLOATERS-TRS SER 06-K71-REG D R/MD 3.50 07/01/2045	07/01/45	3.50%	TMS
6290	VIRGINIA LEHMAN MUN TR WEST RCPTS VAR STS ST HSG DEV FLOATERS-TRS SER 06-K70-REG D R/MD 3.50 05/01/2037	05/01/37	3.50%	TMS
6291	LEHMAN MUN TR RCPTS VAR STS VIRGINIA ST HSG-FLOATERS-TRS SER 06-K75-REG D R/MD 3.50 01/01/2032	01/01/32	3.50%	TMS
6292	LEHMAN MUN TR RCPTS VAR STS FLOATERS-TRS SER 06-K76 REG D R/MD 3.50 09/01/2037	09/01/37	3.50%	TMS
6293	ST LOUIS MO LEH MUNI TR RCPT FLOATERS-TRS-SER 06-K82 R/MD 3.50 10/20/2045	10/20/45	3.50%	TMS
6294	LEHMAN MUN TR RCPTS VAR STS FLOATER TRS SER 06-K95 REG D RELATED TO TEXAS SINGLE FAMILYR/MD 3.50 03/01/2028	03/01/28	3.50%	TMS
6295	LEHMAN MUN TR RCPTS VAR STS FLOATERS TRS-SER 07-K13 REG D R/MD 3.50 09/01/2037	09/01/37	3.50%	TMS
6296	LEHMAN MUN TR RCPTS VARIOUS FLT-TR SER 2008-P29W REL TO ALASKA INDL DEV & EXPT AUTH RER/MD 2.15 04/01/2034	04/01/34	2.15%	TMS
6297	MASSACHUSETTS ST REF BDS 200 6B G/O R/MD 5.25 09/01/2024	09/01/24	5.25%	TMS
6298	NEW JERSEY ECONOMIC DEV AUTH REV FLTG RATE-TRS-SER N10-REG R/MD 3.50 06/15/2019	06/15/19	3.50%	TMS
6299	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS SER D R/MD 5.00 06/15/2038	06/15/38	5.00%	TMS
6300	NEW YORK ST DORM AUTH ST PERS ST PER INCOME TAX REV BD 2007AR/MD 5.00 03/15/2037	03/15/37	5.00%	TMS
6301	ST JOSEPH CNTY IND HOSP AUTH HEALTH SYS REV BDS 2007 CPN = 67% 3M LIBOR + 87 BPS R/MD 2.749 08/15/2046	08/15/46	2.75%	TMS
6302	SAN ANTONIO TEX ELEC & GAS REVRFDG PREREFUNDED R/MD 5.65 02/01/2019	02/01/19	5.65%	TMS
6303	VERMONT EDL & HEALTH BLDGS FINEDU AND HEALTH BDS 200 6 A R/MD 5.00 10/31/2046	10/31/46	5.00%	TMS
6304	WISCONSIN HSG & ECONOMIC DEV ABDS 2006E R/MD 4.70 09/01/2021	09/01/21	4.70%	TMS
6305	CENTERPOINT INTERMODAL CTR PROGAM TR ILL RI-TRS-SER F3 144A R/MD3869.397 06/15/2023	06/15/23	3869.40%	TMS
6306	LEHMAN MUN TR RCPTS VAR STS RIB TRS SER F4 144A RELATED TO PARK CENTER CMNTY R/MD1776.46 04/15/2047	04/15/47	1776.46%	TMS
6307	HARRIS CNTY TEX HSG FIN CORP MULTI FAMILY HSG REV RES INT RCPTS-3-F14J-144A R/MD5047.387 10/15/2033	10/15/33	5047.39%	TMS
6308	ROCKDALE CNTY GA DEV AUTH MULTIFAMILY REV RI-TRS SER F3J-144A R/MD4348.85 04/15/2033	04/15/33	4348.85%	TMS
6309	MASSACHUSETTS ST INDL FIN AGY SOLID WASTE DISP REV RFDG-SR LIEN-MASS PAPER CO PJ R/MD 8.50 11/01/2012	11/01/12	8.50%	TMS
6310	ESCAMBIA CNTY FLA HSG FIN AUTHSINGLE FAMILY MTG REV FLTG RATE TR RCPTS-L12-REG D R/MD 3.95 10/01/2034	10/01/34	3.95%	TMS
6311	OAKLAND CNTY MICH CTFS PARTN MEDICAL BENEFITS FUNDING TRUSTR/MD 6.25 04/01/2023	04/01/23	6.25%	TMS
6312	OAKLAND CNTY MICH CTFS PARTN MEDICAL BENEFITS FUNDING TRUSTR/MD 6.25 04/01/2024	04/01/24	6.25%	TMS
6313	COLORADO HSG & FINANCE AUTH SINGLE FAMILY MTG BONDS CLASS II BONDS 2008 SERIES A-4 R/MD 5.75 11/01/2038	11/01/38	5.75%	TMS
6314	CALIFORNIA STATE WTR RES DEV SER E R/MD 3.75 12/01/2008	12/01/08	3.75%	TMS
6315	STATE OF CALIFORNIA VARIOUS PURPOSE G/O BONDS R/MD 5.25 08/01/2038	08/01/38	5.25%	TMS
6316	CONNECTICUT ST SPL TAX OBLIG REV TRANSN INFRASTRUCTURE SER B R/MD 5.50 11/01/2010	11/01/10	5.50%	TMS
6317	DAWSON RIDGE MET DIST #1 COLO 0-CPN C/I 6.55%-REF -A- ETM R/MD0000 10/01/2012	10/01/12	0.00%	TMS
6318	DAWSON RIDGE MET DIST #1 COLO 0-CPN C/I 6.65%-REF -A- ETM R/MD0000 10/01/2017	10/01/17	0.00%	TMS
6319	MASSACHUSETTS STATE WTR PLTN ABATEMENT TR POOL LN PG-SER 8 R/MD 5.00 08/01/2032	08/01/32	5.00%	TMS
6320	NEW JERSEY ECONOMIC DEV AUTH REV SCH FACS CONSTR-SER G R/MD 5.00 09/01/2018	09/01/18	5.00%	TMS
6321	NEW JERSEY ST TPK AUTH TPK MULTIANNUAL RATE-SER A R/MD 5.00 01/01/2035	01/01/35	5.00%	TMS
6322	NEW YORK N Y G/O SER G R/MD 5.00 08/01/2019	08/01/19	5.00%	TMS
6323	NEW YORK ST DORM AUTH LEASE REV MASTER BOCES PROG-SER A R/MD 5.25 08/15/2013	08/15/13	5.25%	TMS
6324	NEW YORK ST TWY AUTH SECOND GEN HIGHWAY BRIDGE TRUST FUND SER B R/MD 5.00 04/01/2021	04/01/21	5.00%	TMS
6325	OLENTANGY LOC SCH DIST OHIO REF SCH BDS 2006 A GO R/MD 5.00 12/01/2020	12/01/20	5.00%	TMS
6326	SPENCERPORT N Y CENT SCH DIST G/O NY SCH DIST ENHANCE PROG R/MD 4.40 06/15/2016	06/15/16	4.40%	TMS

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	P	Q	R	S	T	U	V
6271	(156,240,000)	98.40	98.40	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6272	(17,700,000)	88.37	88.37	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6273	(13,180,000)	103.50	103.50	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6274	(20,000,000)	101.99	101.99	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6275	(6,015,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6276	(5,515,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6277	(4,995,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6278	(5,225,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6279	(11,465,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6280	(6,880,000)	110.73	110.73	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6281	(12,000,000)	110.14	110.14	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6282	(7,000,000)	112.28	112.28	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6283	(5,160,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6284	(16,120,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6285	(7,500,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6286	(10,175,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6287	(5,600,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6288	(11,610,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6289	(6,325,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6290	(5,020,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6291	(5,100,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6292	(8,635,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6293	(14,110,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6294	(8,185,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6295	(7,580,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6296	(117,295,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6297	(17,000,000)	110.64	110.64	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6298	(9,150,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6299	(10,170,000)	100.85	100.85	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6300	(12,500,000)	102.15	102.15	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6301	(27,000,000)	75.03	75.03	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6302	(21,215,000)	113.44	113.44	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6303	(15,000,000)	98.16	98.16	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6304	(8,000,000)	93.53	93.53	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6305	25,000	-500.00	-489.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6306	25,000	-6826.18	-6817.58	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6307	25,000	-10160.00	-10160.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6308	25,000	-8748.00	-8748.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6309	148,110	0.00	0.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6310	(995,000)	100.00	100.01	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6311	0	101.68	101.68	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6312	0	101.68	101.68	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6313	0	102.40	102.40	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6314	(50,000)	100.13	100.14	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6315	0	100.13	100.13	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6316	(50,000)	106.86	106.88	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6317	(44)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6318	(207)	59.38	59.38	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6319	(100,000)	103.92	103.92	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6320	0	110.80	110.80	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6321	0	99.70	99.70	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6322	0	105.88	105.88	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6323	(25,000)	106.26	106.27	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6324	0	104.53	104.55	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6325	0	106.94	106.94	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6326	(50,000)	104.77	104.78	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6327	93161039	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6328	93161375	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6329	93161375	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6330	93161375	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6331	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6332	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6333	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6334	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6335	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6336	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6337	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6338	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6339	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6340	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6341	93161475	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6342	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6343	93161476	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6344	93161803	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6345	93161888	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6346	93161888	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6347	93161888	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
6348	93168135	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6349	93168149	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6350	93168166	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6351	G10F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6352	G10F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6353	G10F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6354	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6355	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6356	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6357	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6358	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6359	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6360	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6361	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6362	G10N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
6363	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6364	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6365	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6366	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6367	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6368	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6369	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6370	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6371	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6372	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6373	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6374	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6375	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6376	G10X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6377	G123	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6378	G123	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6379	G123	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6380	G123	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6381	G123	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6382	G123	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6327	MUNICIPALS AMERICA	SECONDARY	914811EG5	US914811EG58	39525220
6328	MUNICIPALS AMERICA	SECONDARY	544644NC7	US544644NC75	38769660
6329	MUNICIPALS AMERICA	SECONDARY	6591543T3	US6591543T35	3BCFVR80
6330	MUNICIPALS AMERICA	SECONDARY	745190GJ1	US745190GJ11	38372870
6331	MUNICIPALS AMERICA	SHORT TERM	13066YAK5	US13066YAK55	39925460
6332	MUNICIPALS AMERICA	SHORT TERM	20774LLF0	US20774LLF03	32691880
6333	MUNICIPALS AMERICA	SHORT TERM	560425W48	US560425W481	3BDBNK00
6334	MUNICIPALS AMERICA	SHORT TERM	57583RUW3	US57583RUW32	3BDJXN80
6335	MUNICIPALS AMERICA	SHORT TERM	591745XL3	US591745XL30	33196140
6336	MUNICIPALS AMERICA	SHORT TERM	59259RZG2	US59259RZG28	36692310
6337	MUNICIPALS AMERICA	SHORT TERM	644614FE4	US644614FE44	38970910
6338	MUNICIPALS AMERICA	SHORT TERM	657903FG0	US657903FG02	30412150
6339	MUNICIPALS AMERICA	SHORT TERM	663507BY6	US663507BY69	32456110
6340	MUNICIPALS AMERICA	SHORT TERM	67756BVJ6	US67756BVJ69	3BCZRL60
6341	MUNICIPALS AMERICA	SHORT TERM	914440HE5	US914440HE56	3BCZKN40
6342	MUNICIPALS AMERICA	SHORT TERM	57582N4H5	US57582N4H59	31732810
6343	MUNICIPALS AMERICA	SHORT TERM	927781CQ5	US927781CQ56	3BBJXK80
6344	MUNICIPALS AMERICA	STRUCTURED PRODUCTS	745219DB8	US745219DB84	3BBRTQ20
6345	MUNICIPALS AMERICA	PROPRIETARY	168490EB2	US168490EB21	30978930
6346	MUNICIPALS AMERICA	PROPRIETARY	59465CG76	US59465CG768	39437440
6347	MUNICIPALS AMERICA	PROPRIETARY	649832H88	US649832H880	35166660
6348	LINEAR TRADING AMERICAS	COUPON TRADING	313400AX1	US313400AX12	56568410
6349	LINEAR TRADING AMERICAS	PASSTHRU JV	362200WN3	US362200WN33	67932530
6350	LINEAR TRADING AMERICAS	AGENCIES	88059EGG3	US88059EGG35	56875820
6351	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	912810PX0		912810PX0
6352	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	912828HN3	US912828HN36	912828HN3
6353	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	912828JH4		912828JH4
6354	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133XDDQ1		3133XDDQ1
6355	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394FH65		31394FH65
6356	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394LEP3		31394LEP3
6357	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394UTB8		31394UTB8
6358	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395U4L2		31395U4L2
6359	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395W4L8		31395W4L8
6360	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31396CSM3		31396CSM3
6361	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JH4		912828JH4
6362	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	912828JK7	US912828JK78	912828JK7
6363	LINEAR TRADING AMERICAS	COUPON TRADING	912810PU6		912810PU6
6364	LINEAR TRADING AMERICAS	COUPON TRADING	912810PW2	US912810PW27	912810PW2
6365	LINEAR TRADING AMERICAS	COUPON TRADING	912810PX0		912810PX0
6366	LINEAR TRADING AMERICAS	COUPON TRADING	912828DM9		912828DM9
6367	LINEAR TRADING AMERICAS	COUPON TRADING	912828EG1	US912828EG12	912828EG1
6368	LINEAR TRADING AMERICAS	COUPON TRADING	912828FS4		912828FS4
6369	LINEAR TRADING AMERICAS	COUPON TRADING	912828FU9		912828FU9
6370	LINEAR TRADING AMERICAS	COUPON TRADING	912828GZ7		912828GZ7
6371	LINEAR TRADING AMERICAS	COUPON TRADING	912828HE3		912828HE3
6372	LINEAR TRADING AMERICAS	COUPON TRADING	912828HK9	US912828HK96	912828HK9
6373	LINEAR TRADING AMERICAS	COUPON TRADING	912828HM5	US912828HM52	912828HM5
6374	LINEAR TRADING AMERICAS	COUPON TRADING	912828HQ6	US912828HQ66	912828HQ6
6375	LINEAR TRADING AMERICAS	COUPON TRADING	912828HR4	US912828HR40	912828HR4
6376	LINEAR TRADING AMERICAS	COUPON TRADING	912828JK7	US912828JK78	912828JK7
6377	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	371487AE9		371487AE9
6378	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	371487AH2		371487AH2
6379	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	912810EC8	US912810EC81	912810EC8
6380	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	912810EJ3	US912810EJ35	912810EJ3
6381	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	912810EW4	US912810EW46	912810EW4
6382	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	9128275W8	US9128275W81	9128275W8

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	L	M	N	O
6327	UNIVERSITY P R UNIV REVS SER FREG R/MD 5.50 06/01/2012	06/01/12	5.50%	TMS
6328	LOS ANGELES CALIF UNI SCH DISTRFDG R/MD 5.75 07/01/2016	07/01/16	5.75%	TMS
6329	NORTH EAST INDPT SCH DIST TEX G O SCH BLDG BDS 2004 PREREFUNDED R/MD 5.00 08/01/2033	08/01/33	5.00%	TMS
6330	PUERTO RICO COMWLTH HWY & TRANSN AUTH SER D R/MD 5.25 07/01/2038	07/01/38	5.25%	TMS
6331	CALIFORNIA ST DEPT WTR RES PWRSUPPLY REV SER C-4	05/01/22	1.68%	TMS
6332	CONNECTICUT ST HEALTH & EDL FACS AUTH REV HOTCHKISS SCH SER A R/MD 1.85 07/01/2030	07/01/30	1.85%	TMS
6333	MAINE HEALTH & HIGHER EDL FACSAUTH REV VAR-SER A	07/01/36	1.75%	TMS
6334	MASSACHUSETTS DEVELOPMENT FIN AGENCY RATE DEMAND REV BNDBABSON COLLEGE ISSUE SER 08-A R/MD 1.75 10/01/2032	10/01/32	1.75%	TMS
6335	METROPOLITAN ATLANTA RAPID TRAN AUTH GA VAR-SER A	07/01/25	1.75%	TMS
6336	METROPOLITAN TRANSN AUTH N Y SUBSER E-2 L/C FORTIS BANK SA R/MD 1.75 11/01/2035	11/01/35	1.75%	TMS
6337	NEW HAMPSHIRE HEALTH & ED FACSAUTH REV-DARTMOUTH COLLEGE R/MD 1.83 06/01/2032	06/01/32	1.83%	TMS
6338	NORTH CAROLINA EDL FACS FIN REV DUKE UNIV PJ-SER A B/E R/MD 1.75 06/01/2027	06/01/27	1.75%	TMS
6339	NORTHAMPTON CNTY PA GEN PURP AUTH REV HIGHER ED-LEHIGH UNIVR/MD 1.88 05/15/2034	05/15/34	1.88%	TMS
6340	OHIO ST HIGHER EDL FAC REV VAR-REF-XAVIER UNIV-SER A R/MD 1.75 05/01/2042	05/01/42	1.75%	TMS
6341	UNIVERSITY OF MASSACHUSETTS BUILDING AUTHORITY PROJECT REV BONDS SENIOR SER 2008-1 R/MD 1.75 05/01/2038	05/01/38	1.75%	TMS
6342	MASSACHUSETTS ST VAR-CONS LN-SER B R/MD 2.70 03/01/2026	03/01/26	2.70%	TMS
6343	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS REV	02/01/26	2.50%	TMS
6344	PUERTO RICO COMWLTH INFRASTRUCTURE FING AUTH SPL SER B R/MD 2.49 10/01/2040	10/01/40	2.28%	TMS
6345	CHICO CA NORTH EAST CHICO SWR REF ASSMT DIST IMP BD 1915 ACTCBLE R/MD 8.20 09/02/2008	09/02/08	8.20%	TMS
6346	MICHIGAN STATE HOSP FIN AUTH REV RFDG-ST JOHN SER A R/MD 5.75 05/15/2016	05/15/16	5.75%	TMS
6347	NEW YORK ST DORM AU REVS CLGE & UNIV ED 0-CPN C/A 6.8% R/MD0000 07/01/2011	07/01/11	0.00%	TMS
6348	FEDERAL HOME LOAN MTG CORP GTDMTG CTFS SER C-79 S/A PUT R/MD 10.00 09/15/2009	09/15/09	10.00%	TMS
6349	GNMA II-CUSTOM	06/20/20	8.50%	TMS
6350	TENNESSEE VALLEY AUTH FEDL CPNSTRIP GENERIC INT PMT-ZERO CPNR/MD0000 11/01/2009	11/01/09	0.00%	TMS
6351	U.S. TREASURY BOND	05/15/38	4.50%	MTS
6352	US TREAS INFLATION INDEX NOTE	01/15/18	1.63%	MTS
6353	U S TREASURY NOTE	08/15/18	4.00%	MTS
6354	FEDERAL HOME LOAN BANK SYSTEM FHLB	10/20/15	5.07%	MTS
6355	FNR 2005-83 LA FANNIE MAE	10/25/35	5.50%	MTS
6356	FHR 2691 NC FREDDIE MAC	04/15/27	5.00%	MTS
6357	FNR 2005-101 NB FANNIE MAE	04/25/29	5.00%	MTS
6358	FHR 2972 WD FREDDIE MAC	06/15/30	5.50%	MTS
6359	FHR 3003 LD FREDDIE MAC	12/15/34	5.00%	MTS
6360	FHR 3048 PC FREDDIE MAC	03/15/35	5.50%	MTS
6361	U S TREASURY NOTE	08/15/18	4.00%	MTS
6362	U S TREASURY NOTE	08/31/13	3.13%	MTS
6363	U S TREASURY BOND	05/15/37	5.00%	MTS
6364	U.S. TREASURY BOND	02/15/38	4.38%	MTS
6365	U.S. TREASURY BOND	05/15/38	4.50%	MTS
6366	U S TREASURY NOTE	02/15/15	4.00%	MTS
6367	U S TREASURY NOTE	09/15/10	3.88%	MTS
6368	U S TREASURY NOTE	08/31/11	4.63%	MTS
6369	U S TREASURY NOTE	09/30/11	4.50%	MTS
6370	U S TREASURY NOTE	07/31/12	4.63%	MTS
6371	U S TREASURY NOTE	09/30/12	4.25%	MTS
6372	U S TREASURY NOTE	11/30/12	3.38%	MTS
6373	U S TREASURY NOTE	12/31/12	3.63%	MTS
6374	U S TREASURY NOTE	01/31/13	2.88%	MTS
6375	U S TREASURY NOTE	02/15/18	3.50%	MTS
6376	U S TREASURY NOTE	08/31/13	3.13%	MTS
6377	GCF U.S. TREASURY MAT > 30YR	01/01/00	0.00%	MTS
6378	GCF U.S. AGENCY	05/15/30	0.00%	MTS
6379	UNITED STATES TREASURY BONDS R/MD 8.875 02/15/2019	02/15/19	8.88%	MTS
6380	UNITED STATES TREASURY BONDS R/MD 8.125 05/15/2021	05/15/21	8.13%	MTS
6381	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	02/15/26	6.00%	MTS
6382	US TREAS INFLATION INDEX NOTE	01/15/10	4.25%	MTS

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LBHI_SEC07940_2548983

	P	Q	R	S	T	U	V
6327	(5,000)	100.20	100.22	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6328	0	116.04	116.05	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6329	0	110.92	110.93	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6330	0	109.08	109.08	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6331	(1,370,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6332	(2,100,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6333	0	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6334	(4,075,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6335	(10,700,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6336	(400,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6337	(6,750,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6338	(2,300,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6339	(200,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6340	(3,700,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6341	(68,190,000)	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6342	0	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6343	0	100.00	100.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6344	(275,000)	95.00	95.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6345	(5,000)	100.02	100.02	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6346	(10,000)	100.04	100.05	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6347	(5,000)	75.93	75.93	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
6348	0	97.83	97.83	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6349	0	105.33	105.33	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6350	(1,000)	97.42	97.42	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6351	(3,000,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6352	(42,000,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6353	(13,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6354	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6355	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6356	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6357	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6358	0	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6359	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6360	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6361	0	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6362	(95,090,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6363	(2,500,000)	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6364	(8,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6365	(3,700,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6366	(25,000,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6367	(325,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6368	(1,135,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6369	(6,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6370	(120,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6371	(22,600,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6372	(50,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6373	(385,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6374	(30,119,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6375	(5,000,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6376	(82,510,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6377	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6378	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6379	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6380	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6381	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6382	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6383	G123	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6384	G123	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6385	G123	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6386	G123	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6387	G123	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6388	G12D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6389	G12D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6390	G12H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6391	G12H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6392	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6393	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6394	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6395	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6396	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6397	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6398	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6399	G12I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6400	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6401	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6402	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6403	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6404	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6405	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6406	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6407	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6408	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6409	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6410	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6411	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6412	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6413	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6414	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6415	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6416	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6417	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6418	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6419	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6420	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6421	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6422	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6423	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6424	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6425	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6426	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6427	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6428	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6429	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6430	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6431	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6432	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6433	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6434	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6435	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6436	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6437	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6438	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6383	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	9128277L0	US9128277L09	9128277L0
6384	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	912828FF2	US912828FF20	912828FF2
6385	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	912828JF8	US912828JF83	912828JF8
6386	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	912828JJ0	US912828JJ06	912828JJ0
6387	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	912828JK7	US912828JK78	912828JK7
6388	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DR8		912828DR8
6389	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GE4		912828GE4
6390	LINEAR TRADING AMERICAS	AGENCIES	912828JH4		912828JH4
6391	LINEAR TRADING AMERICAS	AGENCIES	912828JK7	US912828JK78	912828JK7
6392	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828FX3		912828FX3
6393	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828FZ8		912828FZ8
6394	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828GC8		912828GC8
6395	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828HE3		912828HE3
6396	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828HM5	US912828HM52	912828HM5
6397	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828HR4	US912828HR40	912828HR4
6398	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828HV5	US912828HV51	912828HV5
6399	OPTIONS AMERICAS	DERIV MORTGAGE OPTIONS	912828JG6		912828JG6
6400	LINEAR TRADING AMERICAS	COUPON TRADING	912803AC7	US912803AC76	912803AC7
6401	LINEAR TRADING AMERICAS	COUPON TRADING	912803AF0	US912803AF08	912803AF0
6402	LINEAR TRADING AMERICAS	COUPON TRADING	912803AK9	US912803AK92	912803AK9
6403	LINEAR TRADING AMERICAS	COUPON TRADING	912803AL7	US912803AL75	912803AL7
6404	LINEAR TRADING AMERICAS	COUPON TRADING	912803AN3	US912803AN32	912803AN3
6405	LINEAR TRADING AMERICAS	COUPON TRADING	912803AP8	US912803AP89	912803AP8
6406	LINEAR TRADING AMERICAS	COUPON TRADING	912803AW3	US912803AW31	912803AW3
6407	LINEAR TRADING AMERICAS	COUPON TRADING	912803BF9	US912803BF98	912803BF9
6408	LINEAR TRADING AMERICAS	COUPON TRADING	912803BM4	US912803BM40	912803BM4
6409	LINEAR TRADING AMERICAS	COUPON TRADING	912803BV4	US912803BV49	912803BV4
6410	LINEAR TRADING AMERICAS	COUPON TRADING	912803CH4	US912803CH46	912803CH4
6411	LINEAR TRADING AMERICAS	COUPON TRADING	912803CZ4		912803CZ4
6412	LINEAR TRADING AMERICAS	COUPON TRADING	912810EC8	US912810EC81	912810EC8
6413	LINEAR TRADING AMERICAS	COUPON TRADING	912810EJ3	US912810EJ35	912810EJ3
6414	LINEAR TRADING AMERICAS	COUPON TRADING	912810EM6	US912810EM63	912810EM6
6415	LINEAR TRADING AMERICAS	COUPON TRADING	912810EQ7	US912810EQ77	912810EQ7
6416	LINEAR TRADING AMERICAS	COUPON TRADING	912810PX0		912810PX0
6417	LINEAR TRADING AMERICAS	COUPON TRADING	912820DV6	US912820DV61	912820DV6
6418	LINEAR TRADING AMERICAS	COUPON TRADING	912820EA1	US912820EA16	912820EA1
6419	LINEAR TRADING AMERICAS	COUPON TRADING	912820GL5		912820GL5
6420	LINEAR TRADING AMERICAS	COUPON TRADING	912820HF7		912820HF7
6421	LINEAR TRADING AMERICAS	COUPON TRADING	912820HR1		912820HR1
6422	LINEAR TRADING AMERICAS	COUPON TRADING	912820HX8		912820HX8
6423	LINEAR TRADING AMERICAS	COUPON TRADING	912820JM0		912820JM0
6424	LINEAR TRADING AMERICAS	COUPON TRADING	912820JN8		912820JN8
6425	LINEAR TRADING AMERICAS	COUPON TRADING	912820KF3	US912820KF39	912820KF3
6426	LINEAR TRADING AMERICAS	COUPON TRADING	912820KY2		912820KY2
6427	LINEAR TRADING AMERICAS	COUPON TRADING	912820KZ9		912820KZ9
6428	LINEAR TRADING AMERICAS	COUPON TRADING	912820LH8	US912820LH85	912820LH8
6429	LINEAR TRADING AMERICAS	COUPON TRADING	912820MA2		912820MA2
6430	LINEAR TRADING AMERICAS	COUPON TRADING	912820MJ3		912820MJ3
6431	LINEAR TRADING AMERICAS	COUPON TRADING	912820MS3		912820MS3
6432	LINEAR TRADING AMERICAS	COUPON TRADING	912828EE6		912828EE6
6433	LINEAR TRADING AMERICAS	COUPON TRADING	912828FY1		912828FY1
6434	LINEAR TRADING AMERICAS	COUPON TRADING	912828HQ6	US912828HQ66	912828HQ6
6435	LINEAR TRADING AMERICAS	COUPON TRADING	912828HR4	US912828HR40	912828HR4
6436	LINEAR TRADING AMERICAS	COUPON TRADING	912828HU7	US912828HU78	912828HU7
6437	LINEAR TRADING AMERICAS	COUPON TRADING	912828HZ6	US912828HZ65	912828HZ6
6438	LINEAR TRADING AMERICAS	COUPON TRADING	912828JC5	US912828JC52	912828JC5

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6383	U S TREASURY NOTE	02/15/12	4.88%	MTS
6384	U S TREASURY NOTE	05/15/16	5.13%	MTS
6385	U S TREASURY NOTE	07/31/10	2.75%	MTS
6386	U S TREASURY NOTE	08/31/10	2.38%	MTS
6387	U S TREASURY NOTE	08/31/13	3.13%	MTS
6388	U S TREASURY NOTE	04/15/10	4.00%	MTS
6389	U S TREASURY NOTE	01/31/09	4.88%	MTS
6390	U S TREASURY NOTE	08/15/18	4.00%	MTS
6391	U S TREASURY NOTE	08/31/13	3.13%	MTS
6392	U S TREASURY NOTE	11/15/09	4.63%	MTS
6393	U S TREASURY NOTE	11/30/08	4.63%	MTS
6394	U S TREASURY NOTE	12/31/11	4.63%	MTS
6395	U S TREASURY NOTE	09/30/12	4.25%	MTS
6396	U S TREASURY NOTE	12/31/12	3.63%	MTS
6397	U S TREASURY NOTE	02/15/18	3.50%	MTS
6398	U S TREASURY NOTE	03/31/13	2.50%	MTS
6399	U S TREASURY NOTE	07/31/13	3.38%	MTS
6400	W/PRIN STRIP 08-15-15	08/15/15	0.00%	MTS
6401	W/PRINC STRIP 9.25 2-15-16	02/15/16	0.00%	MTS
6402	W/PRINC STRIPS 7.5 11-15-16	11/15/16	0.00%	MTS
6403	W/PRIN STRIP 05-15-17	05/15/17	0.00%	MTS
6404	W/PRINC STRIP OF 9.125 5-15-18	05/15/18	0.00%	MTS
6405	W/PRINC STRIP OF 9 11-15-2018	11/15/18	0.00%	MTS
6406	W/PRIN STRIP 05-15-21	05/15/21	0.00%	MTS
6407	W/PRIN STRIP 08-15-25	08/15/25	0.00%	MTS
6408	W/PRINC STRIPS 11-15-27	11/15/27	0.00%	MTS
6409	W/PRIN STRIP 11-15-28	11/15/28	0.00%	MTS
6410	W/PRINC STRIPS 5/15/30	05/15/30	0.00%	MTS
6411	W/PRIN STRIP 02-15-37	02/15/37	0.00%	MTS
6412	UNITED STATES TREASURY BONDS R/MD 8.875 02/15/2019	02/15/19	8.88%	MTS
6413	UNITED STATES TREASURY BONDS R/MD 8.125 05/15/2021	05/15/21	8.13%	MTS
6414	U.S. TREASURY BOND	08/15/22	7.25%	MTS
6415	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.25%	MTS
6416	U.S. TREASURY BOND	05/15/38	4.50%	MTS
6417	W/PRINC STRIPS 05/15/09	05/15/09	0.00%	MTS
6418	W/PRINC STRIPS 08/15/09	08/15/09	0.00%	MTS
6419	W/PRINC STRIPS 08/15/11	08/15/11	0.00%	MTS
6420	W/PRIN STRIP 08-15-12	08/15/12	0.00%	MTS
6421	W/PRIN STRIP 02-15-13	02/15/13	0.00%	MTS
6422	W/PRIN STRIP 05-15-13	05/15/13	0.00%	MTS
6423	W/PRIN STRIP 11-15-08	11/15/08	0.00%	MTS
6424	W/PRIN STRIP 11-15-13	11/15/13	0.00%	MTS
6425	W/PRIN STRIP 05-15-14	05/15/14	0.00%	MTS
6426	W/PRIN STRIP 11-15-09	11/15/09	0.00%	MTS
6427	W/PRIN STRIP 11-15-14	11/15/14	0.00%	MTS
6428	W/PRIN STRIP 02-15-10	02/15/10	0.00%	MTS
6429	W/PRIN STRIP 08-15-10	08/15/10	0.00%	MTS
6430	W/PRIN STRIP 11-15-10	11/15/10	0.00%	MTS
6431	W/PRIN STRIP 02-15-09	02/15/09	0.00%	MTS
6432	U S TREASURY NOTE	08/15/15	4.25%	MTS
6433	U S TREASURY NOTE	11/15/16	4.63%	MTS
6434	U S TREASURY NOTE	01/31/13	2.88%	MTS
6435	U S TREASURY NOTE	02/15/18	3.50%	MTS
6436	U S TREASURY NOTE	03/31/10	1.75%	MTS
6437	U S TREASURY NOTE	05/15/18	3.88%	MTS
6438	U S TREASURY NOTE	06/30/10	2.88%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6383	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6384	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6385	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6386	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6387	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6388	0	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6389	(50,000,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6390	(66,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6391	(49,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6392	(18,500,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6393	(9,250,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6394	(160,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6395	(1,500,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6396	(648,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6397	(7,000,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6398	(10,000,000)	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6399	(9,000,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6400	(92,000)	0.79	0.79	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6401	(14,000)	0.77	0.77	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6402	(1,000)	0.73	0.73	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6403	(200)	0.71	0.71	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6404	(7,200,000)	0.68	0.68	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6405	(3,491,000)	0.66	0.66	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6406	(40,325,000)	0.58	0.58	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6407	(303,000)	0.47	0.47	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6408	(178,000)	0.42	0.42	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6409	(65,000)	0.40	0.40	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6410	(8,293,000)	0.38	0.38	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6411	(8,764,000)	0.29	0.29	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6412	(19,000,000)	1.42	1.43	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6413	(7,670,000)	1.39	1.42	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6414	(38,000,000)	1.32	1.32	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6415	(38,900,000)	1.22	1.22	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6416	(18,367,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6417	(153,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6418	(663,000)	0.98	0.98	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6419	(284,000)	0.93	0.93	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6420	(18,000)	0.90	0.90	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6421	(18,000)	0.88	0.88	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6422	(71,000)	0.87	0.87	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6423	(205,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6424	(144,000)	0.86	0.86	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6425	(28,000)	0.84	0.84	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6426	(268,000)	0.98	0.98	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6427	(100,000)	0.82	0.82	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6428	(86,000)	0.97	0.97	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6429	(13,000)	0.96	0.96	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6430	(844,000)	0.95	0.95	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6431	(341,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6432	(25,000,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6433	(15,000,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6434	(46,000,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6435	(5,671,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6436	(12,000,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6437	(16,394,400)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6438	(5,856,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6439	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6440	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6441	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6442	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6443	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6444	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6445	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6446	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6447	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6448	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6449	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6450	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6451	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6452	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6453	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6454	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6455	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6456	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6457	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6458	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6459	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6460	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6461	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6462	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6463	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6464	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6465	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6466	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6467	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6468	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6469	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6470	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6471	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6472	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6473	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6474	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6475	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6476	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6477	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6478	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6479	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6480	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6481	G12P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6482	G12S	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
6483	G12V	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6484	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6485	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6486	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6487	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6488	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6489	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6490	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6491	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6492	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6493	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6494	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6439	LINEAR TRADING AMERICAS	COUPON TRADING	912828JF8	US912828JF83	912828JF8
6440	LINEAR TRADING AMERICAS	COUPON TRADING	912828JG6		912828JG6
6441	LINEAR TRADING AMERICAS	COUPON TRADING	912828JH4		912828JH4
6442	LINEAR TRADING AMERICAS	COUPON TRADING	912828JJ0	US912828JJ06	912828JJ0
6443	LINEAR TRADING AMERICAS	COUPON TRADING	912828JK7	US912828JK78	912828JK7
6444	LINEAR TRADING AMERICAS	COUPON TRADING	9128334S6		9128334S6
6445	LINEAR TRADING AMERICAS	COUPON TRADING	9128334U1		9128334U1
6446	LINEAR TRADING AMERICAS	COUPON TRADING	9128334V9		9128334V9
6447	LINEAR TRADING AMERICAS	COUPON TRADING	9128334W7		9128334W7
6448	LINEAR TRADING AMERICAS	COUPON TRADING	9128334X5		9128334X5
6449	LINEAR TRADING AMERICAS	COUPON TRADING	9128334Y3		9128334Y3
6450	LINEAR TRADING AMERICAS	COUPON TRADING	9128334Z0		9128334Z0
6451	LINEAR TRADING AMERICAS	COUPON TRADING	9128335A4		9128335A4
6452	LINEAR TRADING AMERICAS	COUPON TRADING	9128335B2		9128335B2
6453	LINEAR TRADING AMERICAS	COUPON TRADING	912833CZ1	US912833CZ14	912833CZ1
6454	LINEAR TRADING AMERICAS	COUPON TRADING	912833DB3	US912833DB37	912833DB3
6455	LINEAR TRADING AMERICAS	COUPON TRADING	912833DH0	US912833DH07	912833DH0
6456	LINEAR TRADING AMERICAS	COUPON TRADING	912833JU5		912833JU5
6457	LINEAR TRADING AMERICAS	COUPON TRADING	912833KN9		912833KN9
6458	LINEAR TRADING AMERICAS	COUPON TRADING	912833KU3	US912833KU35	912833KU3
6459	LINEAR TRADING AMERICAS	COUPON TRADING	912833KZ2	US912833KZ22	912833KZ2
6460	LINEAR TRADING AMERICAS	COUPON TRADING	912833LA6	US912833LA61	912833LA6
6461	LINEAR TRADING AMERICAS	COUPON TRADING	912833LC2	US912833LC28	912833LC2
6462	LINEAR TRADING AMERICAS	COUPON TRADING	912833LF5	US912833LF58	912833LF5
6463	LINEAR TRADING AMERICAS	COUPON TRADING	912833LJ7	US912833LJ70	912833LJ7
6464	LINEAR TRADING AMERICAS	COUPON TRADING	912833LK4	US912833LK44	912833LK4
6465	LINEAR TRADING AMERICAS	COUPON TRADING	912833LL2	US912833LL27	912833LL2
6466	LINEAR TRADING AMERICAS	COUPON TRADING	912833LM0	US912833LM00	912833LM0
6467	LINEAR TRADING AMERICAS	COUPON TRADING	912833LQ1	US912833LQ14	912833LQ1
6468	LINEAR TRADING AMERICAS	COUPON TRADING	912833LU2	US912833LU26	912833LU2
6469	LINEAR TRADING AMERICAS	COUPON TRADING	912833LV0	US912833LV09	912833LV0
6470	LINEAR TRADING AMERICAS	COUPON TRADING	912833LW8	US912833LW81	912833LW8
6471	LINEAR TRADING AMERICAS	COUPON TRADING	912833LY4	US912833LY48	912833LY4
6472	LINEAR TRADING AMERICAS	COUPON TRADING	912833PB0	US912833PB09	912833PB0
6473	LINEAR TRADING AMERICAS	COUPON TRADING	912833PC8	US912833PC81	912833PC8
6474	LINEAR TRADING AMERICAS	COUPON TRADING	912833PD6	US912833PD64	912833PD6
6475	LINEAR TRADING AMERICAS	COUPON TRADING	912833QB9	US912833QB99	912833QB9
6476	LINEAR TRADING AMERICAS	COUPON TRADING	912833RZ5	US912833RZ58	912833RZ5
6477	LINEAR TRADING AMERICAS	COUPON TRADING	912833WQ9		912833WQ9
6478	LINEAR TRADING AMERICAS	COUPON TRADING	912833XN5	US912833XN54	912833XN5
6479	LINEAR TRADING AMERICAS	COUPON TRADING	912833XX3		912833XX3
6480	LINEAR TRADING AMERICAS	COUPON TRADING	912833XY1		912833XY1
6481	LINEAR TRADING AMERICAS	COUPON TRADING	912833XZ8		912833XZ8
6482	CORP INVEST/OTHER AMERICAS	FIRM CAP	31398AKY7	US31398AKY72	31398AKY7
6483	LINEAR TRADING AMERICAS	COUPON TRADING	912810PX0		912810PX0
6484	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	9128277L0	US9128277L09	9128277L0
6485	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828DM9		912828DM9
6486	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828EG1	US912828EG12	912828EG1
6487	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828EJ5	US912828EJ50	912828EJ5
6488	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828EQ9		912828EQ9
6489	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828FT2		912828FT2
6490	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828GL8		912828GL8
6491	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828HM5	US912828HM52	912828HM5
6492	LINEAR TRADING AMERICAS	AGENCIES	912810PT9	US912810PT97	912810PT9
6493	LINEAR TRADING AMERICAS	AGENCIES	912828GS3	US912828GS32	912828GS3
6494	LINEAR TRADING AMERICAS	AGENCIES	912828GW4		912828GW4

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6439	U S TREASURY NOTE	07/31/10	2.75%	MTS
6440	U S TREASURY NOTE	07/31/13	3.38%	MTS
6441	U S TREASURY NOTE	08/15/18	4.00%	MTS
6442	U S TREASURY NOTE	08/31/10	2.38%	MTS
6443	U S TREASURY NOTE	08/31/13	3.13%	MTS
6444	TINT 08-15-31	08/15/31	0.00%	MTS
6445	TINT 08-15-32	08/15/32	0.00%	MTS
6446	TINT 02-15-33	02/15/33	0.00%	MTS
6447	TINT 08-15-33	08/15/33	0.00%	MTS
6448	TINT 02-15-34	02/15/34	0.00%	MTS
6449	TINT 08-15-34	08/15/34	0.00%	MTS
6450	TINT 02-15-35	02/15/35	0.00%	MTS
6451	TINT 08-15-35	08/15/35	0.00%	MTS
6452	TINT 02-15-36	02/15/36	0.00%	MTS
6453	TINT 02-15-11	02/15/11	0.00%	MTS
6454	TINT 02-15-12	02/15/12	0.00%	MTS
6455	TINT 02-15-15	02/15/15	0.00%	MTS
6456	TINT 5-15-10	05/15/10	0.00%	MTS
6457	TINT 08-15-17	08/15/17	0.00%	MTS
6458	TINT 02-15-19	02/15/19	0.00%	MTS
6459	TINT 05-15-20	05/15/20	0.00%	MTS
6460	TINT 08-15-20	08/15/20	0.00%	MTS
6461	TINT 02-15-21	02/15/21	0.00%	MTS
6462	TINT 11-15-2021	11/15/21	0.00%	MTS
6463	TINT 08-15-22	08/15/22	0.00%	MTS
6464	TINT 11-15-22	11/15/22	0.00%	MTS
6465	TINT 02-15-23	02/15/23	0.00%	MTS
6466	TINT 08-15-23	08/15/23	0.00%	MTS
6467	TINT 02-15-24	02/15/24	0.00%	MTS
6468	TINT 02-15-25	02/15/25	0.00%	MTS
6469	TINT 05-15-25	05/15/25	0.00%	MTS
6470	TINT 08-15-25	08/15/25	0.00%	MTS
6471	TINT 02-15-26	02/15/26	0.00%	MTS
6472	TINT 11-15-26	11/15/26	0.00%	MTS
6473	TINT 02-15-27	02/15/27	0.00%	MTS
6474	TINT 05-15-27	05/15/27	0.00%	MTS
6475	TINT 11-15-27	11/15/27	0.00%	MTS
6476	TINT 08/15/28	08/15/28	0.00%	MTS
6477	TINT 05-15-28	05/15/28	0.00%	MTS
6478	TINT 2-15-29	02/15/29	0.00%	MTS
6479	TINT 02-15-30	02/15/30	0.00%	MTS
6480	TINT 08-15-30	08/15/30	0.00%	MTS
6481	TINT 02-15-31	02/15/31	0.00%	MTS
6482	FEDERAL NATIONAL MORTGAGE ASSO	02/12/13	3.63%	MTS
6483	U.S. TREASURY BOND	05/15/38	4.50%	MTS
6484	U S TREASURY NOTE	02/15/12	4.88%	MTS
6485	U S TREASURY NOTE	02/15/15	4.00%	MTS
6486	U S TREASURY NOTE	09/15/10	3.88%	MTS
6487	U S TREASURY NOTE	10/15/10	4.25%	MTS
6488	U S TREASURY NOTE	12/15/10	4.38%	MTS
6489	U S TREASURY NOTE	09/30/08	4.63%	MTS
6490	U S TREASURY NOTE	03/31/09	4.50%	MTS
6491	U S TREASURY NOTE	12/31/12	3.63%	MTS
6492	U.S. TREASURY BOND	02/15/37	4.75%	MTS
6493	U S TREASURY NOTE	05/15/17	4.50%	MTS
6494	U S TREASURY NOTE	06/30/12	4.88%	MTS

	P	Q	R	S	T	U	V
6439	(6,101,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6440	(38,220,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6441	(1,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6442	(7,900,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6443	(14,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6444	(292,500)	0.36	0.36	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6445	(292,500)	0.34	0.34	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6446	(292,500)	0.33	0.33	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6447	(292,500)	0.33	0.33	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6448	(292,500)	0.32	0.32	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6449	(42,500)	0.31	0.31	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6450	(292,500)	0.31	0.31	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6451	(292,500)	0.30	0.30	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6452	(292,500)	0.30	0.30	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6453	(6,095,629)	0.95	0.95	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6454	(356,879)	0.91	0.91	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6455	(298,066)	0.80	0.80	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6456	(4,384,975)	0.97	0.97	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6457	(96,814)	0.70	0.70	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6458	(143,128,244)	0.65	0.65	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6459	(22,525,125)	0.61	0.61	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6460	(182,240)	0.60	0.60	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6461	(13,102)	0.58	0.58	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6462	(483,325)	0.56	0.56	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6463	(662,944)	0.54	0.54	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6464	(159,005)	0.53	0.53	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6465	(1,588,754)	0.53	0.53	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6466	(112,782)	0.51	0.51	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6467	(134,313)	0.50	0.50	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6468	(1,677,313)	0.48	0.48	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6469	(64,602)	0.47	0.47	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6470	(39,466)	0.47	0.47	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6471	(208,403)	0.45	0.45	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6472	(295,602)	0.44	0.44	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6473	(158,651)	0.43	0.43	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6474	(82,162)	0.43	0.43	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6475	(533,162)	0.42	0.42	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6476	(293,089)	0.40	0.40	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6477	(452,091)	0.41	0.41	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6478	(173,594)	0.39	0.39	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6479	(292,500)	0.38	0.38	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6480	(292,500)	0.37	0.37	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6481	(292,500)	0.36	0.36	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6482	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6483	(97,600,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6484	(8,000,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6485	(1,000,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6486	(10,000,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6487	(3,000,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6488	(22,000,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6489	(9,000,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6490	(5,000,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6491	(45,000,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6492	(24,735,000)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6493	(9,400,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6494	(20,050,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6495	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6496	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6497	G144	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6498	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6499	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6500	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6501	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6502	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6503	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6504	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6505	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6506	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6507	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6508	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6509	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6510	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6511	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6512	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6513	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6514	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6515	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6516	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6517	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6518	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6519	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6520	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6521	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6522	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6523	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6524	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6525	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6526	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6527	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6528	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6529	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6530	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6531	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6532	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6533	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6534	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6535	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6536	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6537	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6538	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6539	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6540	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6541	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6542	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6543	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6544	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6545	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6546	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6547	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6548	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6549	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6550	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6495	LINEAR TRADING AMERICAS	AGENCIES	912828HA1		912828HA1
6496	LINEAR TRADING AMERICAS	AGENCIES	912828HM5	US912828HM52	912828HM5
6497	LINEAR TRADING AMERICAS	AGENCIES	912828HY9	US912828HY90	912828HY9
6498	LINEAR TRADING AMERICAS	COUPON TRADING	912810EW4	US912810EW46	912810EW4
6499	LINEAR TRADING AMERICAS	COUPON TRADING	912810EZ7		912810EZ7
6500	LINEAR TRADING AMERICAS	COUPON TRADING	912810FB9	US912810FB99	912810FB9
6501	LINEAR TRADING AMERICAS	COUPON TRADING	912810FG8	US912810FG86	912810FG8
6502	LINEAR TRADING AMERICAS	COUPON TRADING	912810FP8	US912810FP85	912810FP8
6503	LINEAR TRADING AMERICAS	COUPON TRADING	912810FR4	US912810FR42	912810FR4
6504	LINEAR TRADING AMERICAS	COUPON TRADING	912810FS2		912810FS2
6505	LINEAR TRADING AMERICAS	COUPON TRADING	912810FT0	US912810FT08	912810FT0
6506	LINEAR TRADING AMERICAS	COUPON TRADING	912810PT9	US912810PT97	912810PT9
6507	LINEAR TRADING AMERICAS	COUPON TRADING	912810PU6		912810PU6
6508	LINEAR TRADING AMERICAS	COUPON TRADING	912810PV4	US912810PV44	912810PV4
6509	LINEAR TRADING AMERICAS	COUPON TRADING	912810PX0		912810PX0
6510	LINEAR TRADING AMERICAS	COUPON TRADING	9128274V1	US9128274V18	9128274V1
6511	LINEAR TRADING AMERICAS	COUPON TRADING	9128275N8	US9128275N82	9128275N8
6512	LINEAR TRADING AMERICAS	COUPON TRADING	9128276J6	US9128276J61	9128276J6
6513	LINEAR TRADING AMERICAS	COUPON TRADING	9128276R8	US9128276R87	9128276R8
6514	LINEAR TRADING AMERICAS	COUPON TRADING	9128277L0	US9128277L09	9128277L0
6515	LINEAR TRADING AMERICAS	COUPON TRADING	912828AJ9	US912828AJ96	912828AJ9
6516	LINEAR TRADING AMERICAS	COUPON TRADING	912828BA7	US912828BA78	912828BA7
6517	LINEAR TRADING AMERICAS	COUPON TRADING	912828BD1	US912828BD18	912828BD1
6518	LINEAR TRADING AMERICAS	COUPON TRADING	912828BH2		912828BH2
6519	LINEAR TRADING AMERICAS	COUPON TRADING	912828BK5	US912828BK50	912828BK5
6520	LINEAR TRADING AMERICAS	COUPON TRADING	912828BR0	US912828BR04	912828BR0
6521	LINEAR TRADING AMERICAS	COUPON TRADING	912828BW9		912828BW9
6522	LINEAR TRADING AMERICAS	COUPON TRADING	912828CC2	US912828CC26	912828CC2
6523	LINEAR TRADING AMERICAS	COUPON TRADING	912828CE8		912828CE8
6524	LINEAR TRADING AMERICAS	COUPON TRADING	912828CH1		912828CH1
6525	LINEAR TRADING AMERICAS	COUPON TRADING	912828CJ7	US912828CJ78	912828CJ7
6526	LINEAR TRADING AMERICAS	COUPON TRADING	912828CP3		912828CP3
6527	LINEAR TRADING AMERICAS	COUPON TRADING	912828CS7		912828CS7
6528	LINEAR TRADING AMERICAS	COUPON TRADING	912828DE7		912828DE7
6529	LINEAR TRADING AMERICAS	COUPON TRADING	912828DH0	US912828DH04	912828DH0
6530	LINEAR TRADING AMERICAS	COUPON TRADING	912828DR8		912828DR8
6531	LINEAR TRADING AMERICAS	COUPON TRADING	912828EA4	US912828EA42	912828EA4
6532	LINEAR TRADING AMERICAS	COUPON TRADING	912828EJ5	US912828EJ50	912828EJ5
6533	LINEAR TRADING AMERICAS	COUPON TRADING	912828EN6	US912828EN62	912828EN6
6534	LINEAR TRADING AMERICAS	COUPON TRADING	912828EQ9		912828EQ9
6535	LINEAR TRADING AMERICAS	COUPON TRADING	912828ES5	US912828ES59	912828ES5
6536	LINEAR TRADING AMERICAS	COUPON TRADING	912828ET3	US912828ET33	912828ET3
6537	LINEAR TRADING AMERICAS	COUPON TRADING	912828EW6	US912828EW61	912828EW6
6538	LINEAR TRADING AMERICAS	COUPON TRADING	912828FA3	US912828FA33	912828FA3
6539	LINEAR TRADING AMERICAS	COUPON TRADING	912828FF2	US912828FF20	912828FF2
6540	LINEAR TRADING AMERICAS	COUPON TRADING	912828FL9	US912828FL97	912828FL9
6541	LINEAR TRADING AMERICAS	COUPON TRADING	912828FV7		912828FV7
6542	LINEAR TRADING AMERICAS	COUPON TRADING	912828FZ8		912828FZ8
6543	LINEAR TRADING AMERICAS	COUPON TRADING	912828GA2		912828GA2
6544	LINEAR TRADING AMERICAS	COUPON TRADING	912828GC8		912828GC8
6545	LINEAR TRADING AMERICAS	COUPON TRADING	912828GD6	US912828GD62	912828GD6
6546	LINEAR TRADING AMERICAS	COUPON TRADING	912828GE4		912828GE4
6547	LINEAR TRADING AMERICAS	COUPON TRADING	912828GH7	US912828GH76	912828GH7
6548	LINEAR TRADING AMERICAS	COUPON TRADING	912828GJ3		912828GJ3
6549	LINEAR TRADING AMERICAS	COUPON TRADING	912828GK0		912828GK0
6550	LINEAR TRADING AMERICAS	COUPON TRADING	912828GM6		912828GM6

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6495	U S TREASURY NOTE	08/15/17	4.75%	MTS
6496	U S TREASURY NOTE	12/31/12	3.63%	MTS
6497	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
6498	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	02/15/26	6.00%	MTS
6499	U.S. TREASURY BOND	02/15/27	6.63%	MTS
6500	UNITED STATES TREASURY BONDS R/MD 6.125 11/15/2027	11/15/27	6.13%	MTS
6501	UNITED STATES TREASURY BONDS R/MD 5.25 02/15/2029	02/15/29	5.25%	MTS
6502	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.38%	MTS
6503	US TREAS INFLATION INDEX	01/15/25	2.38%	MTS
6504	US TREAS INFLATION INDEX NOTE	01/15/26	2.00%	MTS
6505	U S TREASURY BOND	02/15/36	4.50%	MTS
6506	U.S. TREASURY BOND	02/15/37	4.75%	MTS
6507	U S TREASURY BOND	05/15/37	5.00%	MTS
6508	US TREAS INFLATION INDEX BOND	01/15/28	1.75%	MTS
6509	U.S. TREASURY BOND	05/15/38	4.50%	MTS
6510	UNITED STATES TREASURY NOTES R/MD 4.75 11/15/2008	11/15/08	4.75%	MTS
6511	UNITED STATES TREASURY NOTES R/MD 6.00 08/15/2009	08/15/09	6.00%	MTS
6512	UNITED STATES TREASURY NOTE R/MD 5.75 08/15/2010	08/15/10	5.75%	MTS
6513	US TREAS INFLATION INDEX NOTE	01/15/11	3.50%	MTS
6514	U S TREASURY NOTE	02/15/12	4.88%	MTS
6515	U S TREASURY NOTE	08/15/12	4.38%	MTS
6516	U S TREASURY NOTE	05/15/13	3.63%	MTS
6517	US TREAS INFLATION INDEX NOTE	07/15/13	1.88%	MTS
6518	U S TREASURY NOTE	08/15/13	4.25%	MTS
6519	U S TREASURY NOTE	09/15/08	3.13%	MTS
6520	U S TREASURY NOTE	11/15/13	4.25%	MTS
6521	US TREAS INFLATION INDEX NOTE	01/15/14	2.00%	MTS
6522	U S TREASURY NOTE	03/15/09	2.63%	MTS
6523	U S TREASURY NOTE	04/15/09	3.13%	MTS
6524	U S TREASURY NOTE	05/15/09	3.88%	MTS
6525	U S TREASURY NOTE	05/15/14	4.75%	MTS
6526	US TREAS INFLATION INDEX NOTE	07/15/14	2.00%	MTS
6527	U S TREASURY NOTE	08/15/09	3.50%	MTS
6528	U S TREASURY NOTE	12/15/09	3.50%	MTS
6529	US TREAS INFLATION INDEX NOTE	01/15/15	1.63%	MTS
6530	U S TREASURY NOTE	04/15/10	4.00%	MTS
6531	US TREAS INFLATION INDEX NOTE	07/15/15	1.88%	MTS
6532	U S TREASURY NOTE	10/15/10	4.25%	MTS
6533	U S TREASURY NOTE	11/15/15	4.50%	MTS
6534	U S TREASURY NOTE	12/15/10	4.38%	MTS
6535	U S TREASURY NOTE	01/15/11	4.25%	MTS
6536	US TREAS INFLATION INDEX NOTE	01/15/16	2.00%	MTS
6537	U S TREASURY NOTE	02/15/16	4.50%	MTS
6538	U S TREASURY NOTE	03/31/11	4.75%	MTS
6539	U S TREASURY NOTE	05/15/16	5.13%	MTS
6540	US TREAS INFLATION INDEX NOTE	07/15/16	2.50%	MTS
6541	U S TREASURY NOTE	10/31/08	4.88%	MTS
6542	U S TREASURY NOTE	11/30/08	4.63%	MTS
6543	U S TREASURY NOTE	11/30/11	4.50%	MTS
6544	U S TREASURY NOTE	12/31/11	4.63%	MTS
6545	US TREAS INFLATION INDEX NOTE	01/15/17	2.38%	MTS
6546	U S TREASURY NOTE	01/31/09	4.88%	MTS
6547	U S TREASURY NOTE	02/15/17	4.63%	MTS
6548	U S TREASURY NOTE	02/28/09	4.75%	MTS
6549	U S TREASURY NOTE	02/29/12	4.63%	MTS
6550	U S TREASURY NOTE	03/31/12	4.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6495	(20,900,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6496	(1,100,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6497	(43,100,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6498	(56,550,000)	1.20	1.21	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6499	(467,000)	1.29	1.29	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6500	(105,515,000)	1.23	1.25	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6501	(156,700,000)	1.12	1.12	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6502	(100,000)	1.14	1.15	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6503	(6,408,000)	1.20	1.20	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6504	(38,457,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6505	(4,681,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6506	(632,000)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6507	(4,500,000)	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6508	(14,073,000)	0.97	0.98	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6509	(203,268,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6510	(35,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6511	(54,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6512	(1,911,000)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6513	(13,547,000)	1.33	1.33	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6514	(260,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6515	(6,256,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6516	(955,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6517	(30,177,000)	1.22	1.22	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6518	(92,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6519	(468,000)	0.00	0.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6520	(270,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6521	(9,796,000)	1.22	1.22	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6522	(5,923,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6523	(133,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6524	(5,000,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6525	(20,000)	1.09	1.11	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6526	(145,509,000)	1.19	1.20	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6527	(4,000,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6528	(175,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6529	(30,442,000)	1.15	1.16	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6530	(6,150,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6531	(41,876,000)	1.15	1.15	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6532	(15,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6533	(275,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6534	(100,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6535	(100,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6536	(25,187,000)	1.13	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6537	(605,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6538	(7,400,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6539	(74,000)	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6540	(6,192,000)	1.15	1.16	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6541	(5,000,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6542	(100,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6543	(100,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6544	(55,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6545	(6,883,000)	1.14	1.14	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6546	(56,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6547	(80,480,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6548	(157,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6549	(6,107,000)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6550	(5,750,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6551	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6552	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6553	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6554	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6555	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6556	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6557	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6558	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6559	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6560	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6561	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6562	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6563	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6564	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6565	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6566	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6567	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6568	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6569	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6570	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6571	G14B	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6572	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6573	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6574	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6575	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6576	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6577	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6578	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6579	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6580	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6581	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6582	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6583	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6584	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6585	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6586	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6587	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6588	G155	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
6589	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6590	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6591	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6592	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6593	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6594	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6595	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6596	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6597	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6598	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6599	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6600	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6601	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6602	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6603	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6604	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6605	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6606	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6551	LINEAR TRADING AMERICAS	COUPON TRADING	912828GN4	US912828GN45	912828GN4
6552	LINEAR TRADING AMERICAS	COUPON TRADING	912828GP9		912828GP9
6553	LINEAR TRADING AMERICAS	COUPON TRADING	912828GQ7		912828GQ7
6554	LINEAR TRADING AMERICAS	COUPON TRADING	912828GS3	US912828GS32	912828GS3
6555	LINEAR TRADING AMERICAS	COUPON TRADING	912828GV6		912828GV6
6556	LINEAR TRADING AMERICAS	COUPON TRADING	912828HD5		912828HD5
6557	LINEAR TRADING AMERICAS	COUPON TRADING	912828HE3		912828HE3
6558	LINEAR TRADING AMERICAS	COUPON TRADING	912828HK9	US912828HK96	912828HK9
6559	LINEAR TRADING AMERICAS	COUPON TRADING	912828HM5	US912828HM52	912828HM5
6560	LINEAR TRADING AMERICAS	COUPON TRADING	912828HN3	US912828HN36	912828HN3
6561	LINEAR TRADING AMERICAS	COUPON TRADING	912828HP8	US912828HP83	912828HP8
6562	LINEAR TRADING AMERICAS	COUPON TRADING	912828HQ6	US912828HQ66	912828HQ6
6563	LINEAR TRADING AMERICAS	COUPON TRADING	912828HR4	US912828HR40	912828HR4
6564	LINEAR TRADING AMERICAS	COUPON TRADING	912828HU7	US912828HU78	912828HU7
6565	LINEAR TRADING AMERICAS	COUPON TRADING	912828HV5	US912828HV51	912828HV5
6566	LINEAR TRADING AMERICAS	COUPON TRADING	912828HW3	US912828HW35	912828HW3
6567	LINEAR TRADING AMERICAS	COUPON TRADING	912828HX1	US912828HX18	912828HX1
6568	LINEAR TRADING AMERICAS	COUPON TRADING	912828HZ6	US912828HZ65	912828HZ6
6569	LINEAR TRADING AMERICAS	COUPON TRADING	912828JF8	US912828JF83	912828JF8
6570	LINEAR TRADING AMERICAS	COUPON TRADING	912828JG6		912828JG6
6571	LINEAR TRADING AMERICAS	COUPON TRADING	912828JJ0	US912828JJ06	912828JJ0
6572	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795G88	US912795G881	912795G88
6573	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795H20	US912795H202	912795H20
6574	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795H38	US912795H384	912795H38
6575	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795H46	US912795H467	912795H46
6576	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J85		912795J85
6577	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795K26		912795K26
6578	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DE7		912828DE7
6579	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DG2		912828DG2
6580	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GJ3		912828GJ3
6581	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GK0		912828GK0
6582	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GP9		912828GP9
6583	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GV6		912828GV6
6584	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GW4		912828GW4
6585	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HA1		912828HA1
6586	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HP8	US912828HP83	912828HP8
6587	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HT0	US912828HT06	912828HT0
6588	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HX1	US912828HX18	912828HX1
6589	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	9128275G3	US9128275G32	9128275G3
6590	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	9128275N8	US9128275N82	9128275N8
6591	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	9128275Z1	US9128275Z13	9128275Z1
6592	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828BK5	US912828BK50	912828BK5
6593	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828BM1	US912828BM17	912828BM1
6594	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828BQ2		912828BQ2
6595	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828BT6		912828BT6
6596	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828BV1	US912828BV16	912828BV1
6597	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828BZ2	US912828BZ20	912828BZ2
6598	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CC2	US912828CC26	912828CC2
6599	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CH1		912828CH1
6600	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CL2		912828CL2
6601	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CN8		912828CN8
6602	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CS7		912828CS7
6603	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828DE7		912828DE7
6604	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828DG2		912828DG2
6605	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828DL1		912828DL1
6606	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828EL0	US912828EL07	912828EL0

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6551	US TREAS INFLATION INDEX NOTE	04/15/12	2.00%	MTS
6552	U S TREASURY NOTE	04/30/09	4.50%	MTS
6553	U S TREASURY NOTE	04/30/12	4.50%	MTS
6554	U S TREASURY NOTE	05/15/17	4.50%	MTS
6555	U S TREASURY NOTE	06/30/09	4.88%	MTS
6556	U S TREASURY NOTE	09/30/09	4.00%	MTS
6557	U S TREASURY NOTE	09/30/12	4.25%	MTS
6558	U S TREASURY NOTE	11/30/12	3.38%	MTS
6559	U S TREASURY NOTE	12/31/12	3.63%	MTS
6560	US TREAS INFLATION INDEX NOTE	01/15/18	1.63%	MTS
6561	U S TREASURY NOTE	01/31/10	2.13%	MTS
6562	U S TREASURY NOTE	01/31/13	2.88%	MTS
6563	U S TREASURY NOTE	02/15/18	3.50%	MTS
6564	U S TREASURY NOTE	03/31/10	1.75%	MTS
6565	U S TREASURY NOTE	03/31/13	2.50%	MTS
6566	US TREAS INFLATION INDEX NOTE	04/15/13	0.63%	MTS
6567	U S TREASURY NOTE	04/30/10	2.13%	MTS
6568	U S TREASURY NOTE	05/15/18	3.88%	MTS
6569	U S TREASURY NOTE	07/31/10	2.75%	MTS
6570	U S TREASURY NOTE	07/31/13	3.38%	MTS
6571	U S TREASURY NOTE	08/31/10	2.38%	MTS
6572	U S TREASURY BILL	10/02/08	0.00%	MTS
6573	U S TREASURY BILL	10/16/08	0.00%	MTS
6574	U S TREASURY BILL	10/23/08	0.00%	MTS
6575	U S TREASURY BILL	10/30/08	0.00%	MTS
6576	U S TREASURY BILL	01/22/09	0.00%	MTS
6577	U S TREASURY BILL	02/05/09	0.00%	MTS
6578	U S TREASURY NOTE	12/15/09	3.50%	MTS
6579	U S TREASURY NOTE	01/15/10	3.63%	MTS
6580	U S TREASURY NOTE	02/28/09	4.75%	MTS
6581	U S TREASURY NOTE	02/29/12	4.63%	MTS
6582	U S TREASURY NOTE	04/30/09	4.50%	MTS
6583	U S TREASURY NOTE	06/30/09	4.88%	MTS
6584	U S TREASURY NOTE	06/30/12	4.88%	MTS
6585	U S TREASURY NOTE	08/15/17	4.75%	MTS
6586	U S TREASURY NOTE	01/31/10	2.13%	MTS
6587	U S TREASURY NOTE	02/28/13	2.75%	MTS
6588	U S TREASURY NOTE	04/30/10	2.13%	MTS
6589	UNITED STATES TREASURY NOTES R/MD 5.50 05/15/2009	05/15/09	5.50%	MTS
6590	UNITED STATES TREASURY NOTES R/MD 6.00 08/15/2009	08/15/09	6.00%	MTS
6591	U S TREASURY NOTE	02/15/10	6.50%	MTS
6592	U S TREASURY NOTE	09/15/08	3.13%	MTS
6593	U S TREASURY NOTE	10/15/08	3.13%	MTS
6594	U S TREASURY NOTE	11/15/08	3.38%	MTS
6595	U S TREASURY NOTE	12/15/08	3.38%	MTS
6596	U S TREASURY NOTE	01/15/09	3.25%	MTS
6597	U S TREASURY NOTE	02/15/09	3.00%	MTS
6598	U S TREASURY NOTE	03/15/09	2.63%	MTS
6599	U S TREASURY NOTE	05/15/09	3.88%	MTS
6600	U S TREASURY NOTE	06/15/09	4.00%	MTS
6601	U S TREASURY NOTE	07/15/09	3.63%	MTS
6602	U S TREASURY NOTE	08/15/09	3.50%	MTS
6603	U S TREASURY NOTE	12/15/09	3.50%	MTS
6604	U S TREASURY NOTE	01/15/10	3.63%	MTS
6605	U S TREASURY NOTE	02/15/10	3.50%	MTS
6606	U S TREASURY NOTE	11/15/08	4.38%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6551	(100,243,000)	1.10	1.11	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6552	(584,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6553	(12,911,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6554	(132,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6555	(105,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6556	(250,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6557	(1,081,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6558	(250,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6559	(2,040,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6560	(28,090,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6561	(100,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6562	(8,788,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6563	(382,500)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6564	(50,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6565	(383,900)	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6566	(238,394,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6567	(350,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6568	(318,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6569	(142,673,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6570	(90,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6571	(190,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6572	(121,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6573	(12,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6574	(169,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6575	(80,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6576	(28,000,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6577	(25,000,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6578	(7,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6579	(2,400,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6580	(49,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6581	(50,000)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6582	(14,426,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6583	(3,400,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6584	(1,000,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6585	(5,000,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6586	(22,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6587	(1,978,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6588	(5,000,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6589	(1,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6590	(1,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6591	(1,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6592	(1,000)	0.00	0.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6593	(1,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6594	(1,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6595	(1,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6596	(1,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6597	(1,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6598	(1,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6599	(1,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6600	(1,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6601	(1,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6602	(1,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6603	(1,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6604	(1,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6605	(1,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6606	(1,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6607	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6608	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6609	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6610	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6611	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6612	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6613	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6614	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6615	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6616	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6617	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6618	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6619	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6620	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6621	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6622	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6623	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6624	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6625	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6626	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6627	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6628	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6629	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6630	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6631	G15P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6632	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6633	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6634	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6635	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6636	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6637	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6638	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6639	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6640	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6641	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6642	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6643	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6644	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6645	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6646	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6647	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6648	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6649	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6650	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6651	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6652	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6653	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6654	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6655	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6656	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6657	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6658	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6659	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6660	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6661	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6662	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6607	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828EV8	US912828EV88	912828EV8
6608	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FE5	US912828FE54	912828FE5
6609	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FP0	US912828FP02	912828FP0
6610	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FT2		912828FT2
6611	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FV7		912828FV7
6612	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FX3		912828FX3
6613	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FZ8		912828FZ8
6614	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GB0		912828GB0
6615	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GE4		912828GE4
6616	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GG9		912828GG9
6617	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GJ3		912828GJ3
6618	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GL8		912828GL8
6619	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GP9		912828GP9
6620	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GT1		912828GT1
6621	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GV6		912828GV6
6622	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HB9		912828HB9
6623	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HD5		912828HD5
6624	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HF0	US912828HF02	912828HF0
6625	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HJ2	US912828HJ24	912828HJ2
6626	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HL7	US912828HL79	912828HL7
6627	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HP8	US912828HP83	912828HP8
6628	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HS2	US912828HS23	912828HS2
6629	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HU7	US912828HU78	912828HU7
6630	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828JA9	US912828JA96	912828JA9
6631	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828JC5	US912828JC52	912828JC5
6632	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBF51		F00G12688
6633	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBHS9		F00G12741
6634	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBMR5		F00G12868
6635	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBSJ7		F00G13021
6636	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBSV0		F00G13032
6637	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBYR2		F00G13220
6638	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBYW1		F00G13225
6639	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBZD2		F00G13240
6640	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBZM2		F00G13248
6641	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMJD6		F00G18259
6642	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMJJ3		F00G18264
6643	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMJN4		F00G18268
6644	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMJP9		F00G18269
6645	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MMJT1		F00G18273
6646	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PGPB3		F00J04918
6647	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PK7H1		F00J08096
6648	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PKQX5		F00J07670
6649	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PKXU3		F00J07891
6650	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PKZP2		F00J07950
6651	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLFB3		F00J08262
6652	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLH21		F00J08349
6653	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLHZ8		F00J08348
6654	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLKP6		F00J08402
6655	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLLU4		F00J08439
6656	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLMK5		F00J08462
6657	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLML3		F00J08463
6658	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLPG1		F00J08523
6659	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLPP1		F00J08530
6660	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLPQ9		F00J08531
6661	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLQE5		F00J08553
6662	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLQX3		F00J08570

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6607	U S TREASURY NOTE	02/15/09	4.50%	MTS
6608	U S TREASURY NOTE	05/15/09	4.88%	MTS
6609	U S TREASURY NOTE	08/15/09	4.88%	MTS
6610	U S TREASURY NOTE	09/30/08	4.63%	MTS
6611	U S TREASURY NOTE	10/31/08	4.88%	MTS
6612	U S TREASURY NOTE	11/15/09	4.63%	MTS
6613	U S TREASURY NOTE	11/30/08	4.63%	MTS
6614	U S TREASURY NOTE	12/31/08	4.75%	MTS
6615	U S TREASURY NOTE	01/31/09	4.88%	MTS
6616	U S TREASURY NOTE	02/15/10	4.75%	MTS
6617	U S TREASURY NOTE	02/28/09	4.75%	MTS
6618	U S TREASURY NOTE	03/31/09	4.50%	MTS
6619	U S TREASURY NOTE	04/30/09	4.50%	MTS
6620	U S TREASURY NOTE	05/31/09	4.88%	MTS
6621	U S TREASURY NOTE	06/30/09	4.88%	MTS
6622	U S TREASURY NOTE	08/31/09	4.00%	MTS
6623	U S TREASURY NOTE	09/30/09	4.00%	MTS
6624	U S TREASURY NOTE	10/31/09	3.63%	MTS
6625	U S TREASURY NOTE	11/30/09	3.13%	MTS
6626	U S TREASURY NOTE	12/31/09	3.25%	MTS
6627	U S TREASURY NOTE	01/31/10	2.13%	MTS
6628	U S TREASURY NOTE	02/28/10	2.00%	MTS
6629	U S TREASURY NOTE	03/31/10	1.75%	MTS
6630	U S TREASURY NOTE	05/31/10	2.63%	MTS
6631	U S TREASURY NOTE	06/30/10	2.88%	MTS
6632	GOLD PC 15 YEAR - FHLMC	06/01/22	5.50%	MTS
6633	GOLD PC 15 YEAR - FHLMC	08/01/22	6.00%	MTS
6634	GOLD PC 15 YEAR - FHLMC	11/01/22	5.00%	MTS
6635	GOLD PC 15 YEAR - FHLMC	02/01/23	5.50%	MTS
6636	GOLD PC 15 YEAR - FHLMC	09/01/22	6.00%	MTS
6637	GOLD PC 15 YEAR - FHLMC	07/01/23	5.00%	MTS
6638	GOLD PC 15 YEAR - FHLMC	06/01/23	5.00%	MTS
6639	GOLD PC 15 YEAR - FHLMC	08/01/23	5.00%	MTS
6640	GOLD PC 15 YEAR - FHLMC	07/01/23	5.00%	MTS
6641	GOLD PC 15 YEAR - FHLMC	06/01/23	5.50%	MTS
6642	GOLD PC 15 YEAR - FHLMC	07/01/23	5.00%	MTS
6643	GOLD PC 15 YEAR - FHLMC	08/01/23	5.00%	MTS
6644	GOLD PC 15 YEAR - FHLMC	08/01/23	5.50%	MTS
6645	GOLD PC 15 YEAR - FHLMC	09/01/23	5.50%	MTS
6646	GOLD PC 15 YEAR - FHLMC	06/01/22	5.50%	MTS
6647	GOLD PC 15 YEAR - FHLMC	06/01/23	5.00%	MTS
6648	GOLD PC 15 YEAR - FHLMC	04/01/23	5.00%	MTS
6649	GOLD PC 15 YEAR - FHLMC	05/01/23	5.00%	MTS
6650	GOLD PC 15 YEAR - FHLMC	05/01/23	5.50%	MTS
6651	GOLD PC 15 YEAR - FHLMC	07/01/23	5.00%	MTS
6652	GOLD PC 15 YEAR - FHLMC	07/01/23	5.00%	MTS
6653	GOLD PC 15 YEAR - FHLMC	07/01/23	5.00%	MTS
6654	GOLD PC 15 YEAR - FHLMC	07/01/23	5.50%	MTS
6655	GOLD PC 15 YEAR - FHLMC	08/01/23	5.00%	MTS
6656	GOLD PC 15 YEAR - FHLMC	08/01/23	5.00%	MTS
6657	GOLD PC 15 YEAR - FHLMC	08/01/23	5.00%	MTS
6658	GOLD PC 15 YEAR - FHLMC	08/01/23	5.00%	MTS
6659	GOLD PC 15 YEAR - FHLMC	08/01/23	5.00%	MTS
6660	GOLD PC 15 YEAR - FHLMC	08/01/23	5.00%	MTS
6661	GOLD PC 15 YEAR - FHLMC	08/01/23	5.00%	MTS
6662	GOLD PC 15 YEAR - FHLMC	08/01/23	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6607	(1,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6608	(1,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6609	(1,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6610	(1,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6611	(1,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6612	(1,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6613	(1,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6614	(1,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6615	(1,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6616	(1,000)	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6617	(1,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6618	(1,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6619	(1,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6620	(1,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6621	(1,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6622	(1,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6623	(1,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6624	(1,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6625	(1,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6626	(1,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6627	(1,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6628	(1,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6629	(1,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6630	(1,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6631	(1,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6632	(838,913)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6633	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6634	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6635	(37,293)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6636	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6637	(245,218)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6638	0	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6639	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6640	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6641	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6642	0	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6643	0	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6644	(248,438)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6645	(10,000,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6646	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6647	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6648	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6649	0	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6650	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6651	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6652	0	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6653	0	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6654	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6655	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6656	0	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6657	0	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6658	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6659	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6660	0	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6661	0	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6662	0	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6663	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6664	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6665	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6666	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6667	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6668	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6669	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6670	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6671	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6672	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6673	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6674	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6675	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6676	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6677	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6678	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6679	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6680	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6681	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6682	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6683	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6684	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6685	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6686	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6687	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6688	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6689	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6690	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6691	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6692	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6693	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6694	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6695	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6696	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6697	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6698	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6699	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6700	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6701	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6702	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6703	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6704	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6705	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6706	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6707	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6708	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6709	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6710	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6711	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6712	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6713	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6714	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6715	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6716	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6717	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6718	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6663	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLR53		F00J08608
6664	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MLD7	US31371MLD73	N00256024
6665	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NE35		N00256754
6666	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NNZ4		N00257008
6667	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NV28		N00257233
6668	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NZ32		N00257362
6669	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NZX6		N00257358
6670	LINEAR TRADING AMERICAS	PASSTHRU JV	31388JZV0	US31388JZV06	N00606556
6671	LINEAR TRADING AMERICAS	PASSTHRU JV	31400EW22	US31400EW225	N00685665
6672	LINEAR TRADING AMERICAS	PASSTHRU JV	31406WGE8		N00821997
6673	LINEAR TRADING AMERICAS	PASSTHRU JV	31407HM78		N00831182
6674	LINEAR TRADING AMERICAS	PASSTHRU JV	31407HYX8		N00831526
6675	LINEAR TRADING AMERICAS	PASSTHRU JV	31409C2N4		N00867581
6676	LINEAR TRADING AMERICAS	PASSTHRU JV	31409EJP7		N00868870
6677	LINEAR TRADING AMERICAS	PASSTHRU JV	31409XNQ8		N00881599
6678	LINEAR TRADING AMERICAS	PASSTHRU JV	31410DYN4		N00886417
6679	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GCC5		N00888467
6680	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GHG1		N00888631
6681	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GJW4		N00888677
6682	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GVC4		N00889011
6683	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KZK3		N00890046
6684	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KZL1		N00890047
6685	LINEAR TRADING AMERICAS	PASSTHRU JV	31410QKL4		N00894099
6686	LINEAR TRADING AMERICAS	PASSTHRU JV	31410TDS1		N00896613
6687	LINEAR TRADING AMERICAS	PASSTHRU JV	31410VVD9		N00898912
6688	LINEAR TRADING AMERICAS	PASSTHRU JV	31410W3C0		N00899995
6689	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WDC9		N00899299
6690	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WHZ4		N00899448
6691	LINEAR TRADING AMERICAS	PASSTHRU JV	31411BHQ9		N00903039
6692	LINEAR TRADING AMERICAS	PASSTHRU JV	31411CB42		N00903759
6693	LINEAR TRADING AMERICAS	PASSTHRU JV	31411DF95		N00904792
6694	LINEAR TRADING AMERICAS	PASSTHRU JV	31411E4A2		N00906317
6695	LINEAR TRADING AMERICAS	PASSTHRU JV	31411EPP6		N00905930
6696	LINEAR TRADING AMERICAS	PASSTHRU JV	31411EWL7		N00906151
6697	LINEAR TRADING AMERICAS	PASSTHRU JV	31411HMY3		N00908575
6698	LINEAR TRADING AMERICAS	PASSTHRU JV	31411LEC1		N00911031
6699	LINEAR TRADING AMERICAS	PASSTHRU JV	31411LFA4		N00911061
6700	LINEAR TRADING AMERICAS	PASSTHRU JV	31411NXR3		N00912488
6701	LINEAR TRADING AMERICAS	PASSTHRU JV	31411WAH0		N00916308
6702	LINEAR TRADING AMERICAS	PASSTHRU JV	31411X3Z6		N00918016
6703	LINEAR TRADING AMERICAS	PASSTHRU JV	31411X6A8		N00918065
6704	LINEAR TRADING AMERICAS	PASSTHRU JV	31412BKP6		N00920202
6705	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LME7	US31412LME73	N00928357
6706	LINEAR TRADING AMERICAS	PASSTHRU JV	31412LVW7		N00928629
6707	LINEAR TRADING AMERICAS	PASSTHRU JV	31412M2X5		N00929690
6708	LINEAR TRADING AMERICAS	PASSTHRU JV	31412M6X1		N00929786
6709	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MHP6		N00929138
6710	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MRS9		N00929397
6711	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NAN6		N00929813
6712	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NAP1		N00929814
6713	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NAU0		N00929819
6714	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NEE2		N00929933
6715	LINEAR TRADING AMERICAS	PASSTHRU JV	31412S6V2		N00933884
6716	LINEAR TRADING AMERICAS	PASSTHRU JV	31412SP74		N00933446
6717	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TB69		N00933961
6718	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TCJ0		N00933973

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6663	GOLD PC 15 YEAR - FHLMC	09/01/23	5.00%	MTS
6664	FNMA 15 YEAR	12/01/20	5.00%	MTS
6665	FNMA 15 YEAR	06/01/22	5.50%	MTS
6666	FNMA 15 YEAR	12/01/22	5.50%	MTS
6667	FNMA 15 YEAR	06/01/23	4.50%	MTS
6668	FNMA 15 YEAR	09/01/23	5.50%	MTS
6669	FNMA 15 YEAR	09/01/23	5.00%	MTS
6670	FNMA 15 YEAR	10/01/16	6.00%	MTS
6671	FNMA 15 YEAR	02/01/18	5.00%	MTS
6672	FNMA 15 YEAR	07/01/20	4.50%	MTS
6673	FNMA 15 YEAR	12/01/20	5.50%	MTS
6674	FNMA 15 YEAR	06/01/21	5.50%	MTS
6675	FNMA 15 YEAR	02/01/21	5.50%	MTS
6676	FNMA 15 YEAR	04/01/21	5.50%	MTS
6677	FNMA 15 YEAR	02/01/21	6.00%	MTS
6678	FNMA 15 YEAR	08/01/21	5.50%	MTS
6679	FNMA 15 YEAR	06/01/22	6.00%	MTS
6680	FNMA 15 YEAR	08/01/22	6.00%	MTS
6681	FNMA 15 YEAR	08/01/22	5.50%	MTS
6682	FNMA 15 YEAR	01/01/23	6.00%	MTS
6683	FNMA 15 YEAR	12/01/21	6.00%	MTS
6684	FNMA 15 YEAR	12/01/22	6.00%	MTS
6685	FNMA 15 YEAR	10/01/21	6.00%	MTS
6686	FNMA 15 YEAR	09/01/21	5.50%	MTS
6687	FNMA 15 YEAR	11/01/21	5.50%	MTS
6688	FNMA 15 YEAR	10/01/22	5.50%	MTS
6689	FNMA 15 YEAR	03/01/22	5.50%	MTS
6690	FNMA 15 YEAR	06/01/22	5.50%	MTS
6691	FNMA 15 YEAR	12/01/21	5.50%	MTS
6692	FNMA 15 YEAR	01/01/22	5.50%	MTS
6693	FNMA 15 YEAR	12/01/21	6.00%	MTS
6694	FNMA 15 YEAR	01/01/22	5.50%	MTS
6695	FNMA 15 YEAR	01/01/22	5.50%	MTS
6696	FNMA 15 YEAR	01/01/22	5.50%	MTS
6697	FNMA 15 YEAR	01/01/22	5.50%	MTS
6698	FNMA 15 YEAR	07/01/22	5.50%	MTS
6699	FNMA 15 YEAR	10/01/22	5.50%	MTS
6700	FNMA 15 YEAR	03/01/22	5.50%	MTS
6701	FNMA 15 YEAR	04/01/22	5.50%	MTS
6702	FNMA 15 YEAR	05/01/22	5.50%	MTS
6703	FNMA 15 YEAR	05/01/22	5.50%	MTS
6704	FNMA 15 YEAR	01/01/22	5.50%	MTS
6705	FNMA 15 YEAR	06/01/22	5.50%	MTS
6706	FNMA 15 YEAR	08/01/22	5.50%	MTS
6707	FNMA 15 YEAR	07/01/23	4.50%	MTS
6708	FNMA 15 YEAR	08/01/23	4.50%	MTS
6709	FNMA 15 YEAR	02/01/23	5.50%	MTS
6710	FNMA 15 YEAR	05/01/23	4.50%	MTS
6711	FNMA 15 YEAR	08/01/23	5.50%	MTS
6712	FNMA 15 YEAR	08/01/23	5.50%	MTS
6713	FNMA 15 YEAR	08/01/23	4.50%	MTS
6714	FNMA 15 YEAR	09/01/23	5.00%	MTS
6715	FNMA 15 YEAR	04/01/23	4.50%	MTS
6716	FNMA 15 YEAR	01/01/23	5.50%	MTS
6717	FNMA 15 YEAR	07/01/23	4.50%	MTS
6718	FNMA 15 YEAR	07/01/23	4.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6663	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6664	(211,263)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6665	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6666	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6667	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6668	(299,990)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6669	(148,088)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6670	(3,139)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6671	(13,497)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6672	(203,555)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6673	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6674	(340,614)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6675	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6676	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6677	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6678	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6679	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6680	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6681	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6682	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6683	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6684	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6685	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6686	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6687	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6688	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6689	(1,000,001)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6690	(1,394,893)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6691	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6692	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6693	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6694	(1,480,127)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6695	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6696	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6697	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6698	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6699	(40,105)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6700	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6701	(1,494,371)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6702	(19,911,795)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6703	(1,633,311)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6704	(1,706,651)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6705	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6706	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6707	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6708	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6709	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6710	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6711	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6712	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6713	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6714	(242,354,741)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6715	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6716	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6717	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6718	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6719	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6720	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6721	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6722	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6723	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6724	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6725	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6726	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6727	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6728	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6729	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6730	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6731	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6732	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6733	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6734	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6735	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6736	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6737	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6738	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6739	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6740	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6741	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6742	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6743	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6744	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6745	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6746	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6747	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6748	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6749	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6750	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6751	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6752	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6753	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6754	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6755	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6756	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6757	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6758	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6759	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6760	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6761	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6762	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6763	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6764	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6765	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6766	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6767	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6768	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6769	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6770	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6771	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6772	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6773	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6774	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6719	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TT29		N00934469
6720	LINEAR TRADING AMERICAS	PASSTHRU JV	31412VQZ4		N00936172
6721	LINEAR TRADING AMERICAS	PASSTHRU JV	31412VRX8		N00936202
6722	LINEAR TRADING AMERICAS	PASSTHRU JV	31412WQL3		N00937059
6723	LINEAR TRADING AMERICAS	PASSTHRU JV	31412YAJ1		N00938409
6724	LINEAR TRADING AMERICAS	PASSTHRU JV	31413BQE4		N00940653
6725	LINEAR TRADING AMERICAS	PASSTHRU JV	31413C4V8		N00941936
6726	LINEAR TRADING AMERICAS	PASSTHRU JV	31413FLA8		N00944121
6727	LINEAR TRADING AMERICAS	PASSTHRU JV	31413FLB6		N00944122
6728	LINEAR TRADING AMERICAS	PASSTHRU JV	31413GNJ5		N00945093
6729	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JQS6		N00946965
6730	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JSA3	US31413JSA33	N00947013
6731	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JX33		N00947198
6732	LINEAR TRADING AMERICAS	PASSTHRU JV	31413KAG6		N00947407
6733	LINEAR TRADING AMERICAS	PASSTHRU JV	31413KUD1		N00947980
6734	LINEAR TRADING AMERICAS	PASSTHRU JV	31413KV65		N00948037
6735	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MG68		N00949421
6736	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MG76		N00949422
6737	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MH67		N00949453
6738	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MHV2		N00949444
6739	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MNG8		N00949591
6740	LINEAR TRADING AMERICAS	PASSTHRU JV	31413RBT2		N00952850
6741	LINEAR TRADING AMERICAS	PASSTHRU JV	31413RYJ9		N00953513
6742	LINEAR TRADING AMERICAS	PASSTHRU JV	31413YJ77		N00959386
6743	LINEAR TRADING AMERICAS	PASSTHRU JV	31414C2S6		N00962585
6744	LINEAR TRADING AMERICAS	PASSTHRU JV	31414C4H8		N00962624
6745	LINEAR TRADING AMERICAS	PASSTHRU JV	31414DA48		N00962727
6746	LINEAR TRADING AMERICAS	PASSTHRU JV	31414DAC0		N00962703
6747	LINEAR TRADING AMERICAS	PASSTHRU JV	31414DGW0		N00962913
6748	LINEAR TRADING AMERICAS	PASSTHRU JV	31414EDA9		N00963697
6749	LINEAR TRADING AMERICAS	PASSTHRU JV	31414ELH5		N00963928
6750	LINEAR TRADING AMERICAS	PASSTHRU JV	31414EMW1		N00963973
6751	LINEAR TRADING AMERICAS	PASSTHRU JV	31414EV68		N00964237
6752	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FAE1		N00964505
6753	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FFW6		N00964681
6754	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FGG0		N00964699
6755	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FHG9		N00964731
6756	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FT84		N00965075
6757	LINEAR TRADING AMERICAS	PASSTHRU JV	31414GBG3		N00965439
6758	LINEAR TRADING AMERICAS	PASSTHRU JV	31414GNG0		N00965791
6759	LINEAR TRADING AMERICAS	PASSTHRU JV	31414JH63		N00967453
6760	LINEAR TRADING AMERICAS	PASSTHRU JV	31414L3U0		N00969811
6761	LINEAR TRADING AMERICAS	PASSTHRU JV	31414L3Z9		N00969816
6762	LINEAR TRADING AMERICAS	PASSTHRU JV	31414L5F1		N00969846
6763	LINEAR TRADING AMERICAS	PASSTHRU JV	31414MRM0		N00970392
6764	LINEAR TRADING AMERICAS	PASSTHRU JV	31414PJ75		N00971986
6765	LINEAR TRADING AMERICAS	PASSTHRU JV	31414QX28		N00973297
6766	LINEAR TRADING AMERICAS	PASSTHRU JV	31414RB53		N00973560
6767	LINEAR TRADING AMERICAS	PASSTHRU JV	31414RK20		N00973813
6768	LINEAR TRADING AMERICAS	PASSTHRU JV	31414RQB4		N00973950
6769	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SHB2		N00974626
6770	LINEAR TRADING AMERICAS	PASSTHRU JV	31414T7H8		N00976196
6771	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TA76		N00975330
6772	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TB91		N00975364
6773	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TJV4		N00975576
6774	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TK59		N00975616

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6719	FNMA 15 YEAR	09/01/23	5.00%	MTS
6720	FNMA 15 YEAR	04/01/22	5.50%	MTS
6721	FNMA 15 YEAR	05/01/22	5.50%	MTS
6722	FNMA 15 YEAR	05/01/22	6.00%	MTS
6723	FNMA 15 YEAR	07/01/22	5.50%	MTS
6724	FNMA 15 YEAR	09/01/22	5.50%	MTS
6725	FNMA 15 YEAR	07/01/22	5.50%	MTS
6726	FNMA 15 YEAR	07/01/22	5.00%	MTS
6727	FNMA 15 YEAR	07/01/22	5.50%	MTS
6728	FNMA 15 YEAR	09/01/22	5.50%	MTS
6729	FNMA 15 YEAR	09/01/22	5.50%	MTS
6730	FNMA SF 30 YEAR	09/01/37	5.50%	MTS
6731	FNMA 15 YEAR	10/01/22	5.50%	MTS
6732	FNMA 15 YEAR	10/01/22	5.50%	MTS
6733	FNMA 15 YEAR	11/01/22	5.50%	MTS
6734	FNMA 15 YEAR	11/01/22	5.50%	MTS
6735	FNMA 15 YEAR	03/01/23	4.50%	MTS
6736	FNMA 15 YEAR	03/01/23	4.50%	MTS
6737	FNMA 15 YEAR	06/01/23	4.50%	MTS
6738	FNMA 15 YEAR	05/01/23	4.50%	MTS
6739	FNMA 15 YEAR	08/01/22	5.50%	MTS
6740	FNMA 15 YEAR	09/01/22	5.50%	MTS
6741	FNMA 15 YEAR	10/01/22	5.50%	MTS
6742	FNMA 15 YEAR	12/01/22	5.50%	MTS
6743	FNMA 15 YEAR	04/01/23	4.50%	MTS
6744	FNMA 15 YEAR	04/01/23	4.50%	MTS
6745	FNMA 15 YEAR	04/01/23	4.50%	MTS
6746	FNMA 15 YEAR	04/01/23	4.50%	MTS
6747	FNMA 15 YEAR	05/01/23	4.50%	MTS
6748	FNMA 15 YEAR	06/01/23	4.50%	MTS
6749	FNMA 15 YEAR	06/01/23	4.50%	MTS
6750	FNMA 15 YEAR	06/01/23	5.00%	MTS
6751	FNMA 15 YEAR	07/01/23	5.50%	MTS
6752	FNMA 15 YEAR	07/01/23	6.00%	MTS
6753	FNMA 15 YEAR	08/01/23	5.50%	MTS
6754	FNMA 15 YEAR	08/01/23	6.00%	MTS
6755	FNMA 15 YEAR	08/01/23	4.50%	MTS
6756	FNMA 15 YEAR	09/01/23	6.00%	MTS
6757	FNMA 15 YEAR	11/01/22	5.50%	MTS
6758	FNMA 15 YEAR	03/01/23	5.50%	MTS
6759	FNMA 15 YEAR	12/01/22	5.50%	MTS
6760	FNMA 15 YEAR	02/01/23	5.50%	MTS
6761	FNMA 15 YEAR	02/01/23	5.50%	MTS
6762	FNMA 15 YEAR	04/01/23	4.50%	MTS
6763	FNMA 15 YEAR	07/01/23	4.50%	MTS
6764	FNMA 15 YEAR	02/01/23	6.00%	MTS
6765	FNMA 15 YEAR	03/01/23	4.50%	MTS
6766	FNMA 15 YEAR	03/01/23	4.50%	MTS
6767	FNMA 15 YEAR	03/01/23	4.50%	MTS
6768	FNMA 15 YEAR	04/01/23	4.50%	MTS
6769	FNMA 15 YEAR	05/01/23	5.00%	MTS
6770	FNMA 15 YEAR	05/01/23	4.50%	MTS
6771	FNMA 15 YEAR	05/01/23	4.50%	MTS
6772	FNMA 15 YEAR	06/01/23	4.50%	MTS
6773	FNMA 15 YEAR	06/01/23	4.50%	MTS
6774	FNMA 15 YEAR	07/01/23	4.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6719	(500,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6720	(1,468,568)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6721	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6722	(298,790)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6723	(1,492,439)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6724	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6725	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6726	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6727	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6728	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6729	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6730	(149,372)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6731	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6732	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6733	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6734	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6735	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6736	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6737	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6738	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6739	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6740	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6741	(1,381,585)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6742	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6743	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6744	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6745	(895,156)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6746	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6747	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6748	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6749	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6750	(435,397)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6751	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6752	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6753	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6754	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6755	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6756	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6757	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6758	(1,415,346)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6759	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6760	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6761	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6762	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6763	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6764	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6765	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6766	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6767	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6768	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6769	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6770	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6771	(848,184)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6772	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6773	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6774	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6775	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6776	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6777	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6778	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6779	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6780	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6781	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6782	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6783	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6784	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6785	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6786	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6787	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6788	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6789	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6790	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6791	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6792	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6793	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6794	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6795	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6796	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6797	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6798	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6799	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6800	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6801	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6802	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6803	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6804	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6805	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6806	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6807	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6808	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6809	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6810	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6811	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6812	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6813	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6814	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6815	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6816	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6817	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6818	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6819	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6820	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6821	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6822	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6823	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6824	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6825	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6826	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6827	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6828	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6829	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6830	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6775	LINEAR TRADING AMERICAS	PASSTHRU JV	31414UKK3		N00976498
6776	LINEAR TRADING AMERICAS	PASSTHRU JV	31414UMR6		N00976568
6777	LINEAR TRADING AMERICAS	PASSTHRU JV	31414VAS5		N00977117
6778	LINEAR TRADING AMERICAS	PASSTHRU JV	31414VBW5		N00977153
6779	LINEAR TRADING AMERICAS	PASSTHRU JV	31414VCJ3		N00977173
6780	LINEAR TRADING AMERICAS	PASSTHRU JV	31414YD98		N00979928
6781	LINEAR TRADING AMERICAS	PASSTHRU JV	31414YFV7		N00979980
6782	LINEAR TRADING AMERICAS	PASSTHRU JV	31415A6H9		N00981572
6783	LINEAR TRADING AMERICAS	PASSTHRU JV	31415ANA5		N00981085
6784	LINEAR TRADING AMERICAS	PASSTHRU JV	31415B4S5		N00982433
6785	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BAN9		N00981613
6786	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BDT3		N00981714
6787	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BFN4		N00981773
6788	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BN54		N00982012
6789	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BR43		N00982107
6790	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BSB6		N00982114
6791	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BT25		N00982169
6792	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BUJ6		N00982185
6793	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BWR6		N00982256
6794	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BYA1		N00982305
6795	LINEAR TRADING AMERICAS	PASSTHRU JV	31415CE94		N00982660
6796	LINEAR TRADING AMERICAS	PASSTHRU JV	31415CKK2		N00982798
6797	LINEAR TRADING AMERICAS	PASSTHRU JV	31415L6A0		N00983865
6798	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LA49		N00983027
6799	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LGB7		N00983194
6800	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LV53		N00983636
6801	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LWE3		N00983645
6802	LINEAR TRADING AMERICAS	PASSTHRU JV	31415MBF1		N00983938
6803	LINEAR TRADING AMERICAS	PASSTHRU JV	31415MQQ1		N00984363
6804	LINEAR TRADING AMERICAS	PASSTHRU JV	31415Q2A3		N00986469
6805	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QL46		N00986047
6806	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QQZ2		N00986172
6807	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QY75		N00986434
6808	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QYJ9		N00986413
6809	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QZ90		N00986468
6810	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RCM4		N00986676
6811	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RER1		N00986744
6812	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RQA5		N00987049
6813	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RRL0		N00987091
6814	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RUL6		N00987187
6815	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RVD3		N00987212
6816	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RVJ0		N00987217
6817	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RXX7		N00987294
6818	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SHS4		N00987741
6819	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SHT2		N00987742
6820	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SVC3		N00988111
6821	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TNP1		N00988798
6822	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TS76		N00988942
6823	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TSJ0		N00988921
6824	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TTK6		N00988954
6825	LINEAR TRADING AMERICAS	PASSTHRU JV	31415U5K9		N00990150
6826	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VFR1		N00990376
6827	LINEAR TRADING AMERICAS	PASSTHRU JV	36201DU75		G00580306
6828	LINEAR TRADING AMERICAS	PASSTHRU JV	36290ULT1		G00617838
6829	LINEAR TRADING AMERICAS	PASSTHRU JV	36290X5Z9		G00621064
6830	LINEAR TRADING AMERICAS	PASSTHRU JV	36292JMG1		G00650259

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6775	FNMA 15 YEAR	04/01/23	4.50%	MTS
6776	FNMA 15 YEAR	03/01/23	4.50%	MTS
6777	FNMA 15 YEAR	07/01/23	5.00%	MTS
6778	FNMA 15 YEAR	09/01/23	5.50%	MTS
6779	FNMA 15 YEAR	02/01/23	4.50%	MTS
6780	FNMA 15 YEAR	05/01/23	4.50%	MTS
6781	FNMA 15 YEAR	06/01/23	4.50%	MTS
6782	FNMA 15 YEAR	06/01/23	4.50%	MTS
6783	FNMA 15 YEAR	05/01/23	4.50%	MTS
6784	FNMA 15 YEAR	05/01/23	4.50%	MTS
6785	FNMA 15 YEAR	06/01/23	4.50%	MTS
6786	FNMA 15 YEAR	07/01/23	4.50%	MTS
6787	FNMA 15 YEAR	05/01/23	4.50%	MTS
6788	FNMA 15 YEAR	04/01/23	4.50%	MTS
6789	FNMA 15 YEAR	05/01/23	4.50%	MTS
6790	FNMA 15 YEAR	05/01/23	4.50%	MTS
6791	FNMA 15 YEAR	06/01/23	4.50%	MTS
6792	FNMA 15 YEAR	07/01/23	5.00%	MTS
6793	FNMA 15 YEAR	06/01/23	4.50%	MTS
6794	FNMA 15 YEAR	05/01/23	4.50%	MTS
6795	FNMA 15 YEAR	06/01/23	4.50%	MTS
6796	FNMA 15 YEAR	05/01/23	4.50%	MTS
6797	FNMA 15 YEAR	04/01/23	4.50%	MTS
6798	FNMA 15 YEAR	05/01/23	4.50%	MTS
6799	FNMA 15 YEAR	05/01/23	4.50%	MTS
6800	FNMA 15 YEAR	04/01/23	4.50%	MTS
6801	FNMA 15 YEAR	05/01/23	4.50%	MTS
6802	FNMA 15 YEAR	07/01/23	6.00%	MTS
6803	FNMA SF 30 YEAR	05/01/38	5.00%	MTS
6804	FNMA 15 YEAR	08/01/23	5.00%	MTS
6805	FNMA 15 YEAR	07/01/23	4.50%	MTS
6806	FNMA 15 YEAR	06/01/23	4.50%	MTS
6807	FNMA 15 YEAR	08/01/23	6.00%	MTS
6808	FNMA 15 YEAR	07/01/23	6.00%	MTS
6809	FNMA 15 YEAR	08/01/23	4.50%	MTS
6810	FNMA 15 YEAR	07/01/23	4.50%	MTS
6811	FNMA 15 YEAR	07/01/23	5.00%	MTS
6812	FNMA 15 YEAR	07/01/23	6.00%	MTS
6813	FNMA 15 YEAR	08/01/23	5.50%	MTS
6814	FNMA 15 YEAR	07/01/23	5.50%	MTS
6815	FNMA 15 YEAR	07/01/23	4.50%	MTS
6816	FNMA 15 YEAR	07/01/23	6.00%	MTS
6817	FNMA 15 YEAR	07/01/23	6.00%	MTS
6818	FNMA 15 YEAR	08/01/23	5.00%	MTS
6819	FNMA 15 YEAR	08/01/23	5.50%	MTS
6820	FNMA 15 YEAR	08/01/23	6.00%	MTS
6821	FNMA 15 YEAR	08/01/23	4.50%	MTS
6822	FNMA 15 YEAR	07/01/23	4.50%	MTS
6823	FNMA 15 YEAR	08/01/23	4.50%	MTS
6824	FNMA 15 YEAR	08/01/23	4.50%	MTS
6825	FNMA SF 30 YEAR	06/01/38	6.50%	MTS
6826	FNMA 15 YEAR	10/01/23	5.50%	MTS
6827	GNMA SF 30 YEAR	08/15/37	5.50%	MTS
6828	GNMA SF 30 YEAR	12/15/37	6.00%	MTS
6829	GNMA SF 30 YEAR	02/15/37	5.50%	MTS
6830	GNMA SF 30 YEAR	04/15/36	5.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6775	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6776	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6777	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6778	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6779	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6780	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6781	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6782	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6783	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6784	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6785	(540,574)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6786	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6787	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6788	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6789	(96,267)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6790	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6791	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6792	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6793	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6794	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6795	(115,482)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6796	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6797	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6798	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6799	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6800	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6801	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6802	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6803	(999,999)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6804	(228,062)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6805	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6806	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6807	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6808	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6809	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6810	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6811	(26,335)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6812	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6813	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6814	(2,481,257)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6815	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6816	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6817	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6818	(996,200)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6819	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6820	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6821	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6822	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6823	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6824	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6825	(190,001)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6826	(3,908,012)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6827	(566,212)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6828	(853,011)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6829	(30,159)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6830	(253,433)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6831	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6832	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6833	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6834	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6835	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6836	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6837	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6838	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6839	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6840	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6841	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6842	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6843	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6844	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6845	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6846	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6847	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6848	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6849	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6850	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6851	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6852	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6853	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6854	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6855	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6856	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6857	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6858	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6859	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6860	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6861	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6862	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6863	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6864	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6865	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6866	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6867	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6868	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6869	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6870	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6871	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6872	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6873	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6874	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6875	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6876	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6877	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6878	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6879	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6880	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6881	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6882	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6883	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6884	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6885	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6886	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6831	LINEAR TRADING AMERICAS	PASSTHRU JV	36292LBX1		G00651754
6832	LINEAR TRADING AMERICAS	PASSTHRU JV	36294SPA9		G00658417
6833	LINEAR TRADING AMERICAS	PASSTHRU JV	36294XAK2		G00662510
6834	LINEAR TRADING AMERICAS	PASSTHRU JV	36295QKR0		G00677204
6835	LINEAR TRADING AMERICAS	PASSTHRU JV	36295TKN3		G00679901
6836	LINEAR TRADING AMERICAS	PASSTHRU JV	36295TSH8		G00680120
6837	LINEAR TRADING AMERICAS	PASSTHRU JV	36296AWJ9		G00685649
6838	LINEAR TRADING AMERICAS	PASSTHRU JV	36296B7A4		G00686789
6839	LINEAR TRADING AMERICAS	PASSTHRU JV	36296GDJ7		G00690505
6840	LINEAR TRADING AMERICAS	PASSTHRU JV	36296LWD8		G00694644
6841	LINEAR TRADING AMERICAS	PASSTHRU JV	36296MP36		G00695342
6842	LINEAR TRADING AMERICAS	PASSTHRU JV	912828JK7	US912828JK78	912828JK7
6843	LINEAR TRADING AMERICAS	AGENCIES	3128X2ME2	US3128X2ME27	3128X2ME2
6844	LINEAR TRADING AMERICAS	AGENCIES	3128X35R0		3128X35R0
6845	LINEAR TRADING AMERICAS	AGENCIES	3128X3K85	US3128X3K857	3128X3K85
6846	LINEAR TRADING AMERICAS	AGENCIES	3128X4GV7		3128X4GV7
6847	LINEAR TRADING AMERICAS	AGENCIES	31331SQ89	US31331SQ893	31331SQ89
6848	LINEAR TRADING AMERICAS	AGENCIES	31331SRZ8	US31331SRZ82	31331SRZ8
6849	LINEAR TRADING AMERICAS	AGENCIES	31331VJ80	US31331VJ801	31331VJ80
6850	LINEAR TRADING AMERICAS	AGENCIES	31331VSK3	US31331VSK34	31331VSK3
6851	LINEAR TRADING AMERICAS	AGENCIES	31331X3S9	US31331X3S91	31331X3S9
6852	LINEAR TRADING AMERICAS	AGENCIES	31331Y3P3		31331Y3P3
6853	LINEAR TRADING AMERICAS	AGENCIES	31331YG46		31331YG46
6854	LINEAR TRADING AMERICAS	AGENCIES	31331YGP9		31331YGP9
6855	LINEAR TRADING AMERICAS	AGENCIES	31331YYU8		31331YYU8
6856	LINEAR TRADING AMERICAS	AGENCIES	31339X2M5	US31339X2M59	31339X2M5
6857	LINEAR TRADING AMERICAS	AGENCIES	3133M8CM4	US3133M8CM42	3133M8CM4
6858	LINEAR TRADING AMERICAS	AGENCIES	3133MTZL5	US3133MTZL50	3133MTZL5
6859	LINEAR TRADING AMERICAS	AGENCIES	3133X06Q7	US3133X06Q76	3133X06Q7
6860	LINEAR TRADING AMERICAS	AGENCIES	3133X7FK5	US3133X7FK56	3133X7FK5
6861	LINEAR TRADING AMERICAS	AGENCIES	3133X7SH8	US3133X7SH80	3133X7SH8
6862	LINEAR TRADING AMERICAS	AGENCIES	3133XBB20	US3133XBB207	3133XBB20
6863	LINEAR TRADING AMERICAS	AGENCIES	3133XBV28		3133XBV28
6864	LINEAR TRADING AMERICAS	AGENCIES	3133XCQZ9	US3133XCQZ93	3133XCQZ9
6865	LINEAR TRADING AMERICAS	AGENCIES	3133XCZS5	US3133XCZS59	3133XCZS5
6866	LINEAR TRADING AMERICAS	AGENCIES	3133XDJG7	US3133XDJG78	3133XDJG7
6867	LINEAR TRADING AMERICAS	AGENCIES	3133XDT76	US3133XDT767	3133XDT76
6868	LINEAR TRADING AMERICAS	AGENCIES	3133XDTA9	US3133XDTA98	3133XDTA9
6869	LINEAR TRADING AMERICAS	AGENCIES	3133XECU1	US3133XECU19	3133XECU1
6870	LINEAR TRADING AMERICAS	AGENCIES	3133XES91	US3133XES916	3133XES91
6871	LINEAR TRADING AMERICAS	AGENCIES	3133XGDD3	US3133XGDD33	3133XGDD3
6872	LINEAR TRADING AMERICAS	AGENCIES	3133XGEQ3	US3133XGEQ37	3133XGEQ3
6873	LINEAR TRADING AMERICAS	AGENCIES	3133XGYT5	US3133XGYT55	3133XGYT5
6874	LINEAR TRADING AMERICAS	AGENCIES	3133XHPH9	US3133XHPH91	3133XHPH9
6875	LINEAR TRADING AMERICAS	AGENCIES	3133XJXU7	US3133XJXU76	3133XJXU7
6876	LINEAR TRADING AMERICAS	AGENCIES	3133XKQX6		3133XKQX6
6877	LINEAR TRADING AMERICAS	AGENCIES	3133XLJP9		3133XLJP9
6878	LINEAR TRADING AMERICAS	AGENCIES	3133XMD40	US3133XMD408	3133XMD40
6879	LINEAR TRADING AMERICAS	AGENCIES	3133XMES6	US3133XMES60	3133XMES6
6880	LINEAR TRADING AMERICAS	AGENCIES	3133XML66	US3133XML666	3133XML66
6881	LINEAR TRADING AMERICAS	AGENCIES	3133XNHZ5	US3133XNHZ59	3133XNHZ5
6882	LINEAR TRADING AMERICAS	AGENCIES	3133XP2W3	US3133XP2W36	3133XP2W3
6883	LINEAR TRADING AMERICAS	AGENCIES	3133XQ5C2	US3133XQ5C27	3133XQ5C2
6884	LINEAR TRADING AMERICAS	AGENCIES	3133XR2Y5		3133XR2Y5
6885	LINEAR TRADING AMERICAS	AGENCIES	3133XRCW8	US3133XRCW87	3133XRCW8
6886	LINEAR TRADING AMERICAS	AGENCIES	3133XRRU6		3133XRRU6

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6831	GNMA SF 30 YEAR	03/15/36	6.00%	MTS
6832	GNMA SF 30 YEAR	02/15/37	6.50%	MTS
6833	GNMA SF 30 YEAR	07/15/37	5.00%	MTS
6834	GNMA SF 30 YEAR	08/15/38	5.00%	MTS
6835	GNMA SF 30 YEAR	04/15/38	6.00%	MTS
6836	GNMA SF 30 YEAR	01/15/38	6.50%	MTS
6837	GNMA SF 30 YEAR	04/15/38	5.50%	MTS
6838	GNMA SF 30 YEAR	06/15/38	5.50%	MTS
6839	GNMA SF 30 YEAR	08/15/38	6.00%	MTS
6840	GNMA SF 30 YEAR	08/15/38	6.50%	MTS
6841	GNMA SF 30 YEAR	08/15/38	6.00%	MTS
6842	U S TREASURY NOTE	08/31/13	3.13%	MTS
6843	FREDDIE MAC	01/12/09	3.88%	MTS
6844	FREDDIE MAC	03/01/10	4.38%	MTS
6845	FREDDIE MAC	11/18/09	4.13%	MTS
6846	FREDDIE MAC	08/16/10	4.88%	MTS
6847	FEDERAL FARM CREDIT BANK	07/17/09	4.13%	MTS
6848	FEDERAL FARM CREDIT BANK	04/15/09	4.13%	MTS
6849	FEDERAL FARM CREDIT BANK	07/18/11	5.38%	MTS
6850	FEDERAL FARM CREDIT BANK	02/18/11	4.88%	MTS
6851	FEDERAL FARM CREDIT BANK	10/17/12	4.50%	MTS
6852	FEDERAL FARM CREDIT BANK	10/03/11	3.50%	MTS
6853	FEDERAL FARM CREDIT BANK	04/21/11	2.63%	MTS
6854	FEDERAL FARM CREDIT BANK	12/06/10	3.75%	MTS
6855	FEDERAL FARM CREDIT BANK	07/01/10	2.25%	MTS
6856	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	3.88%	MTS
6857	FEDERAL HOME LOAN BANK	03/26/09	5.90%	MTS
6858	FEDERAL HOME LOAN BANK SYSTEM	11/15/12	4.50%	MTS
6859	FEDERAL HOME LOAN BANK SYSTEM	08/13/10	4.13%	MTS
6860	FEDERAL HOME LOAN BANK SYSTEM	06/18/14	5.25%	MTS
6861	FEDERAL HOME LOAN BANK SYSTEM	05/15/09	4.25%	MTS
6862	FEDERAL HOME LOAN BANK SYSTEM	03/17/10	4.38%	MTS
6863	FEDERAL HOME LOAN BANK SYSTEM	11/02/10	4.25%	MTS
6864	FEDERAL HOME LOAN BANK SYSTEM	09/17/10	4.38%	MTS
6865	FEDERAL HOME LOAN BANK SYSTEM	09/26/08	4.25%	MTS
6866	FEDERAL HOME LOAN BANK SYSTEM	10/14/08	4.50%	MTS
6867	FEDERAL HOME LOAN BANK SYSTEM	12/12/08	4.75%	MTS
6868	FEDERAL HOME LOAN BANK SYSTEM	12/10/10	4.75%	MTS
6869	FEDERAL HOME LOAN BANK SYSTEM	02/18/11	4.63%	MTS
6870	FEDERAL HOME LOAN BANK SYSTEM	03/08/13	5.00%	MTS
6871	FEDERAL HOME LOAN BANK SYSTEM	08/19/11	5.38%	MTS
6872	FEDERAL HOME LOAN BANK SYSTEM	08/05/09	5.25%	MTS
6873	FEDERAL HOME LOAN BANK SYSTEM	12/11/09	5.00%	MTS
6874	FEDERAL HOME LOAN BANK SYSTEM	11/18/11	4.88%	MTS
6875	FEDERAL HOME LOAN BANK SYSTEM	02/20/09	5.00%	MTS
6876	FEDERAL HOME LOAN BANK SYSTEM	05/17/17	4.88%	MTS
6877	FEDERAL HOME LOAN BANK SYSTEM	08/13/14	5.50%	MTS
6878	FEDERAL HOME LOAN BANK SYSTEM	10/09/09	4.50%	MTS
6879	FEDERAL HOME LOAN BANK SYSTEM	10/22/10	4.38%	MTS
6880	FEDERAL HOME LOAN BANK SYSTEM	10/10/12	4.63%	MTS
6881	FEDERAL HOME LOAN BANK SYSTEM	12/17/10	3.63%	MTS
6882	FEDERAL HOME LOAN BANK SYSTEM	02/27/13	3.38%	MTS
6883	FEDERAL HOME LOAN BANK SYSTEM	04/30/10	2.38%	MTS
6884	FEDERAL HOME LOAN BANK SYSTEM	06/11/10	3.00%	MTS
6885	FEDERAL HOME LOAN BANK SYSTEM	06/24/11	3.38%	MTS
6886	FEDERAL HOME LOAN BANKS	07/01/11	3.63%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6831	(115,285)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6832	(222,361)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6833	(78,485)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6834	(200,684)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6835	(776,757)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6836	(275,765)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6837	(249,504)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6838	(503,746)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6839	(999,063)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6840	(351,780)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6841	(1,525,470)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6842	(260,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6843	(854,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6844	(3,313,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6845	(2,660,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6846	(50,000)	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6847	(3,716,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6848	(7,920,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6849	(3,510,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6850	(8,272,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6851	(708,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6852	(2,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6853	(500,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6854	(38,555,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6855	(500,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6856	(140,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6857	(175,000)	1.02	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6858	(2,025,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6859	(190,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6860	(120,000)	1.07	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6861	(4,735,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6862	(4,180,000)	1.02	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6863	(2,725,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6864	(13,740,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6865	(12,030,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6866	(20,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6867	(3,090,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6868	(180,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6869	(1,620,000)	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6870	(500,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6871	(48,450,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6872	(255,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6873	(3,990,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6874	(565,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6875	(5,485,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6876	(100,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6877	(550,000)	1.09	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6878	(2,000,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6879	(19,385,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6880	(5,300,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6881	(9,370,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6882	(1,350,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6883	(2,015,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6884	(800,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6885	(225,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6886	(100,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6887	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6888	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6889	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6890	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6891	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6892	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6893	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6894	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6895	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6896	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6897	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6898	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6899	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6900	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6901	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6902	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6903	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6904	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6905	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6906	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6907	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6908	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6909	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6910	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6911	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6912	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6913	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6914	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6915	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6916	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6917	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6918	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6919	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6920	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6921	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6922	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6923	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6924	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6925	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6926	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6927	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6928	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6929	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6930	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6931	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6932	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6933	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6934	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6935	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6936	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6937	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6938	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6939	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6940	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6941	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6942	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6887	LINEAR TRADING AMERICAS	AGENCIES	3133XRWL0	US3133XRWL03	3133XRWL0
6888	LINEAR TRADING AMERICAS	AGENCIES	3133XRX88		3133XRX88
6889	LINEAR TRADING AMERICAS	AGENCIES	3133XS4S4		3133XS4S4
6890	LINEAR TRADING AMERICAS	AGENCIES	3133XSAE8		3133XSAE8
6891	LINEAR TRADING AMERICAS	AGENCIES	3134A2UJ5	US3134A2UJ51	3134A2UJ5
6892	LINEAR TRADING AMERICAS	AGENCIES	3134A33L8	US3134A33L82	3134A33L8
6893	LINEAR TRADING AMERICAS	AGENCIES	3134A4AA2	US3134A4AA29	3134A4AA2
6894	LINEAR TRADING AMERICAS	AGENCIES	3134A4DY7	US3134A4DY77	3134A4DY7
6895	LINEAR TRADING AMERICAS	AGENCIES	3134A4FM1	US3134A4FM12	3134A4FM1
6896	LINEAR TRADING AMERICAS	AGENCIES	3134A4HF4	US3134A4HF43	3134A4HF4
6897	LINEAR TRADING AMERICAS	AGENCIES	3134A4QD9	US3134A4QD93	3134A4QD9
6898	LINEAR TRADING AMERICAS	AGENCIES	3134A4SA3	US3134A4SA37	3134A4SA3
6899	LINEAR TRADING AMERICAS	AGENCIES	3134A4TZ7	US3134A4TZ78	3134A4TZ7
6900	LINEAR TRADING AMERICAS	AGENCIES	3134A4UK8	US3134A4UK80	3134A4UK8
6901	LINEAR TRADING AMERICAS	AGENCIES	3134A4UM4	US3134A4UM47	3134A4UM4
6902	LINEAR TRADING AMERICAS	AGENCIES	3134A4UQ5	US3134A4UQ50	3134A4UQ5
6903	LINEAR TRADING AMERICAS	AGENCIES	3134A4UU6	US3134A4UU62	3134A4UU6
6904	LINEAR TRADING AMERICAS	AGENCIES	3134A4VC5	US3134A4VC55	3134A4VC5
6905	LINEAR TRADING AMERICAS	AGENCIES	3134A4VE1	US3134A4VE12	3134A4VE1
6906	LINEAR TRADING AMERICAS	AGENCIES	3134A4VG6	US3134A4VG69	3134A4VG6
6907	LINEAR TRADING AMERICAS	AGENCIES	3134A4VJ0	US3134A4VJ09	3134A4VJ0
6908	LINEAR TRADING AMERICAS	AGENCIES	31359M2D4		31359M2D4
6909	LINEAR TRADING AMERICAS	AGENCIES	31359M2S1		31359M2S1
6910	LINEAR TRADING AMERICAS	AGENCIES	31359M5H2	US31359M5H21	31359M5H2
6911	LINEAR TRADING AMERICAS	AGENCIES	31359MA45	US31359MA453	31359MA45
6912	LINEAR TRADING AMERICAS	AGENCIES	31359MC50	US31359MC509	31359MC50
6913	LINEAR TRADING AMERICAS	AGENCIES	31359MEV1	US31359MEV19	31359MEV1
6914	LINEAR TRADING AMERICAS	AGENCIES	31359MF40	US31359MF403	31359MF40
6915	LINEAR TRADING AMERICAS	AGENCIES	31359MFJ7	US31359MFJ71	31359MFJ7
6916	LINEAR TRADING AMERICAS	AGENCIES	31359MFP3	US31359MFP32	31359MFP3
6917	LINEAR TRADING AMERICAS	AGENCIES	31359MGJ6	US31359MGJ62	31359MGJ6
6918	LINEAR TRADING AMERICAS	AGENCIES	31359MGT4	US31359MGT45	31359MGT4
6919	LINEAR TRADING AMERICAS	AGENCIES	31359MJH7	US31359MJH79	31359MJH7
6920	LINEAR TRADING AMERICAS	AGENCIES	31359MM26	US31359MM268	31359MM26
6921	LINEAR TRADING AMERICAS	AGENCIES	31359MMQ3	US31359MMQ32	31359MMQ3
6922	LINEAR TRADING AMERICAS	AGENCIES	31359MNU3	US31359MNU35	31359MNU3
6923	LINEAR TRADING AMERICAS	AGENCIES	31359MPF4	US31359MPF40	31359MPF4
6924	LINEAR TRADING AMERICAS	AGENCIES	31359MTG8	US31359MTG86	31359MTG8
6925	LINEAR TRADING AMERICAS	AGENCIES	31359MUQ4	US31359MUQ40	31359MUQ4
6926	LINEAR TRADING AMERICAS	AGENCIES	31359MWJ8	US31359MWJ88	31359MWJ8
6927	LINEAR TRADING AMERICAS	AGENCIES	31359MXH1	US31359MXH14	31359MXH1
6928	LINEAR TRADING AMERICAS	AGENCIES	31359MZ30	US31359MZ302	31359MZ30
6929	LINEAR TRADING AMERICAS	AGENCIES	31359MZL0	US31359MZL08	31359MZL0
6930	LINEAR TRADING AMERICAS	AGENCIES	31364GBZ1	US31364GBZ19	31364GBZ1
6931	LINEAR TRADING AMERICAS	AGENCIES	3137EAAF6	US3137EAAF62	3137EAAF6
6932	LINEAR TRADING AMERICAS	AGENCIES	3137EAAK5	US3137EAAK57	3137EAAK5
6933	LINEAR TRADING AMERICAS	AGENCIES	3137EAAP4	US3137EAAP45	3137EAAP4
6934	LINEAR TRADING AMERICAS	AGENCIES	3137EAAR0	US3137EAAR01	3137EAAR0
6935	LINEAR TRADING AMERICAS	AGENCIES	3137EABA6	US3137EABA66	3137EABA6
6936	LINEAR TRADING AMERICAS	AGENCIES	3137EABB4	US3137EABB40	3137EABB4
6937	LINEAR TRADING AMERICAS	AGENCIES	3137EABE8	US3137EABE88	3137EABE8
6938	LINEAR TRADING AMERICAS	AGENCIES	3137EABF5	US3137EABF53	3137EABF5
6939	LINEAR TRADING AMERICAS	AGENCIES	3137EABG3		3137EABG3
6940	LINEAR TRADING AMERICAS	AGENCIES	3137EABJ7		3137EABJ7
6941	LINEAR TRADING AMERICAS	AGENCIES	3137EABK4		3137EABK4
6942	LINEAR TRADING AMERICAS	AGENCIES	3137EABP3		3137EABP3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6887	FEDERAL HOME LOAN BANKS	08/13/10	3.38%	MTS
6888	FEDERAL HOME LOAN BANKS	09/06/13	4.00%	MTS
6889	FEDERAL HOME LOAN BANKS	09/16/11	3.63%	MTS
6890	FEDERAL HOME LOAN BANKS	10/18/13	3.63%	MTS
6891	FREDDIE MAC	10/15/08	5.13%	MTS
6892	FEDERAL HOME LOAN MTG CORP	03/15/10	7.00%	MTS
6893	FEDERAL HOME LOAN MTG CORP	03/15/31	6.75%	MTS
6894	FEDERAL HOME LOAN MTG CORP	03/15/11	5.63%	MTS
6895	FREDDIE MAC	06/15/11	6.00%	MTS
6896	FEDERAL HOME LOAN MTG CORP	09/15/11	5.50%	MTS
6897	FEDERAL HOME LOAN MTG CORP	07/15/12	5.13%	MTS
6898	FREDDIE MAC	01/15/13	4.50%	MTS
6899	FREDDIE MAC	07/15/13	4.50%	MTS
6900	FREDDIE MAC	11/15/13	4.88%	MTS
6901	FREDDIE MAC	01/15/14	4.50%	MTS
6902	FREDDIE MAC	04/15/09	3.38%	MTS
6903	FREDDIE MAC	07/15/14	5.00%	MTS
6904	FREDDIE MAC	07/17/15	4.38%	MTS
6905	FREDDIE MAC	10/18/10	4.13%	MTS
6906	FREDDIE MAC	11/17/15	4.75%	MTS
6907	FREDDIE MAC	01/18/11	4.75%	MTS
6908	FEDERAL NATIONAL MORTGAGE ASSO	12/15/16	4.88%	MTS
6909	FEDERAL NATIONAL MORTGAGE ASSO	12/15/09	4.63%	MTS
6910	FEDERAL NATIONAL MORTGAGE ASSO	02/16/12	5.00%	MTS
6911	FEDERAL NATIONAL MORTGAGE ASSO	04/15/15	5.00%	MTS
6912	FEDERAL NATIONAL MORTGAGE ASSO	06/01/10	4.63%	MTS
6913	FEDERAL NATIONAL MTG ASSN	06/15/09	6.38%	MTS
6914	FEDERAL NATIONAL MORTGAGE ASSO	02/15/11	4.50%	MTS
6915	FEDERAL NATIONAL MTGE ASSN	01/15/30	7.13%	MTS
6916	FEDERAL NATIONAL MTG ASSN	05/15/30	7.25%	MTS
6917	FEDERAL NATIONAL MORTGAGE ASSO	11/15/10	6.63%	MTS
6918	FEDERAL NATIONAL MTG ASSN	02/01/11	6.25%	MTS
6919	FEDERAL NATIONAL MTG ASSN	05/15/11	6.00%	MTS
6920	FEDERAL NATIONAL MORTGAGE ASSO	04/15/11	5.13%	MTS
6921	FEDERAL NATIONAL MORTGAGE ASSO	03/15/12	6.13%	MTS
6922	FEDERAL NATIONAL MORTGAGE ASSO	08/01/12	5.25%	MTS
6923	FEDERAL NATIONAL MTG ASSN	09/15/12	4.38%	MTS
6924	FEDERAL NATIONAL MORTGAGE ASSO	10/15/13	4.63%	MTS
6925	FANNIE MAE	03/16/09	3.13%	MTS
6926	FEDERAL NATIONAL MORTGAGE ASSO	10/15/14	4.63%	MTS
6927	FEDERAL NATIONAL MORTGAGE ASSO	02/15/10	3.88%	MTS
6928	FEDERAL NATIONAL MORTGAGE ASSO	10/15/11	5.00%	MTS
6929	FEDERAL NATIONAL MORTGAGE ASSO	12/15/10	4.75%	MTS
6930	FEDERAL NATIONAL MTG ASSN-MTN	10/09/13	5.12%	MTS
6931	FREDDIE MAC	07/18/11	5.25%	MTS
6932	FREDDIE MAC	11/03/09	4.75%	MTS
6933	FREDDIE MAC	02/09/10	4.88%	MTS
6934	FREDDIE MAC	03/05/12	4.75%	MTS
6935	FREDDIE MAC	11/17/17	5.13%	MTS
6936	FREDDIE MAC	11/30/09	4.13%	MTS
6937	FREDDIE MAC	12/21/12	4.13%	MTS
6938	FREDDIE MAC	02/25/11	3.25%	MTS
6939	FREDDIE MAC	04/30/10	2.88%	MTS
6940	FREDDIE MAC	05/29/13	3.50%	MTS
6941	FREDDIE MAC	04/11/11	2.75%	MTS
6942	FREDDIE MAC	06/13/18	4.88%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6887	(33,345,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6888	(2,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6889	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6890	(66,500,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6891	(1,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6892	(1,085,000)	1.06	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6893	(2,035,000)	1.27	1.31	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6894	(4,385,000)	1.06	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6895	(2,092,000)	1.07	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6896	(69,000)	1.07	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6897	(7,467,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6898	(1,180,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6899	(400,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6900	(42,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6901	(36,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6902	(2,441,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6903	(996,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6904	(30,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6905	(254,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6906	(60,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6907	(175,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6908	(100,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6909	(2,898,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6910	(3,817,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6911	(1,000,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6912	(10,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6913	(6,229,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6914	(430,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6915	(314,000)	1.31	1.33	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6916	(44,000)	1.33	1.36	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6917	(25,000)	1.08	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6918	0	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6919	(1,045,000)	1.07	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6920	(1,727,000)	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6921	(1,493,000)	1.09	1.12	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6922	0	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6923	(6,350,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6924	(2,717,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6925	(1,043,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6926	(95,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6927	(6,982,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6928	(7,187,000)	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6929	(218,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6930	(1,000)	1.07	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6931	(519,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6932	(437,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6933	(903,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6934	(41,375,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6935	(1,100,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6936	(1,193,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6937	(2,895,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6938	(4,590,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6939	(5,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6940	(500,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6941	(180,000)	0.99	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6942	(10,500,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6943	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6944	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6945	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6946	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6947	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6948	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6949	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6950	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6951	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6952	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6953	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6954	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6955	G16D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6956	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6957	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6958	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6959	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6960	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6961	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6962	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6963	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6964	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6965	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6966	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6967	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6968	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6969	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6970	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6971	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6972	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6973	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6974	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6975	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6976	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6977	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6978	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6979	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6980	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6981	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6982	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6983	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6984	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6985	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6986	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6987	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6988	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6989	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6990	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6991	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6992	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6993	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6994	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6995	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6996	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6997	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
6998	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6943	LINEAR TRADING AMERICAS	AGENCIES	3137EABU2		3137EABU2
6944	LINEAR TRADING AMERICAS	AGENCIES	31398AGU0	US31398AGU07	31398AGU0
6945	LINEAR TRADING AMERICAS	AGENCIES	31398AHZ8	US31398AHZ84	31398AHZ8
6946	LINEAR TRADING AMERICAS	AGENCIES	31398AKX9	US31398AKX99	31398AKX9
6947	LINEAR TRADING AMERICAS	AGENCIES	31398ASU7		31398ASU7
6948	LINEAR TRADING AMERICAS	AGENCIES	31398ATZ5		31398ATZ5
6949	LINEAR TRADING AMERICAS	AGENCIES	912828BZ2	US912828BZ20	912828BZ2
6950	LINEAR TRADING AMERICAS	AGENCIES	912828GB0		912828GB0
6951	LINEAR TRADING AMERICAS	AGENCIES	912828GY0		912828GY0
6952	LINEAR TRADING AMERICAS	AGENCIES	912828HV5	US912828HV51	912828HV5
6953	LINEAR TRADING AMERICAS	AGENCIES	912828JC5	US912828JC52	912828JC5
6954	LINEAR TRADING AMERICAS	AGENCIES	912828JJ0	US912828JJ06	912828JJ0
6955	LINEAR TRADING AMERICAS	AGENCIES	912828JK7	US912828JK78	912828JK7
6956	LINEAR TRADING AMERICAS	COUPON TRADING	912810DL9	US912810DL99	912810DL9
6957	LINEAR TRADING AMERICAS	COUPON TRADING	912810DN5	US912810DN55	912810DN5
6958	LINEAR TRADING AMERICAS	COUPON TRADING	912810DP0	US912810DP04	912810DP0
6959	LINEAR TRADING AMERICAS	COUPON TRADING	912810DS4	US912810DS43	912810DS4
6960	LINEAR TRADING AMERICAS	COUPON TRADING	912810DT2	US912810DT26	912810DT2
6961	LINEAR TRADING AMERICAS	COUPON TRADING	912810DX3	US912810DX38	912810DX3
6962	LINEAR TRADING AMERICAS	COUPON TRADING	912810EE4	US912810EE48	912810EE4
6963	LINEAR TRADING AMERICAS	COUPON TRADING	912810EF1	US912810EF13	912810EF1
6964	LINEAR TRADING AMERICAS	COUPON TRADING	912810EN4	US912810EN47	912810EN4
6965	LINEAR TRADING AMERICAS	COUPON TRADING	912810EP9	US912810EP94	912810EP9
6966	LINEAR TRADING AMERICAS	COUPON TRADING	912810EW4	US912810EW46	912810EW4
6967	LINEAR TRADING AMERICAS	COUPON TRADING	912810FB9	US912810FB99	912810FB9
6968	LINEAR TRADING AMERICAS	COUPON TRADING	912810FE3	US912810FE39	912810FE3
6969	LINEAR TRADING AMERICAS	COUPON TRADING	912810FF0	US912810FF04	912810FF0
6970	LINEAR TRADING AMERICAS	COUPON TRADING	912810FJ2	US912810FJ26	912810FJ2
6971	LINEAR TRADING AMERICAS	COUPON TRADING	912810FP8	US912810FP85	912810FP8
6972	LINEAR TRADING AMERICAS	COUPON TRADING	912810PT9	US912810PT97	912810PT9
6973	LINEAR TRADING AMERICAS	COUPON TRADING	912810PU6		912810PU6
6974	LINEAR TRADING AMERICAS	COUPON TRADING	912810PW2	US912810PW27	912810PW2
6975	LINEAR TRADING AMERICAS	COUPON TRADING	912810PX0		912810PX0
6976	LINEAR TRADING AMERICAS	COUPON TRADING	9128274V1	US9128274V18	9128274V1
6977	LINEAR TRADING AMERICAS	COUPON TRADING	9128275N8	US9128275N82	9128275N8
6978	LINEAR TRADING AMERICAS	COUPON TRADING	9128275Z1	US9128275Z13	9128275Z1
6979	LINEAR TRADING AMERICAS	COUPON TRADING	9128276T4	US9128276T44	9128276T4
6980	LINEAR TRADING AMERICAS	COUPON TRADING	9128277B2	US9128277B27	9128277B2
6981	LINEAR TRADING AMERICAS	COUPON TRADING	9128277L0	US9128277L09	9128277L0
6982	LINEAR TRADING AMERICAS	COUPON TRADING	912828AJ9	US912828AJ96	912828AJ9
6983	LINEAR TRADING AMERICAS	COUPON TRADING	912828AP5		912828AP5
6984	LINEAR TRADING AMERICAS	COUPON TRADING	912828AU4	US912828AU42	912828AU4
6985	LINEAR TRADING AMERICAS	COUPON TRADING	912828BQ2		912828BQ2
6986	LINEAR TRADING AMERICAS	COUPON TRADING	912828BR0	US912828BR04	912828BR0
6987	LINEAR TRADING AMERICAS	COUPON TRADING	912828BT6		912828BT6
6988	LINEAR TRADING AMERICAS	COUPON TRADING	912828BV1	US912828BV16	912828BV1
6989	LINEAR TRADING AMERICAS	COUPON TRADING	912828BZ2	US912828BZ20	912828BZ2
6990	LINEAR TRADING AMERICAS	COUPON TRADING	912828CC2	US912828CC26	912828CC2
6991	LINEAR TRADING AMERICAS	COUPON TRADING	912828CE8		912828CE8
6992	LINEAR TRADING AMERICAS	COUPON TRADING	912828CL2		912828CL2
6993	LINEAR TRADING AMERICAS	COUPON TRADING	912828CS7		912828CS7
6994	LINEAR TRADING AMERICAS	COUPON TRADING	912828CX6		912828CX6
6995	LINEAR TRADING AMERICAS	COUPON TRADING	912828DC1		912828DC1
6996	LINEAR TRADING AMERICAS	COUPON TRADING	912828DG2		912828DG2
6997	LINEAR TRADING AMERICAS	COUPON TRADING	912828DL1		912828DL1
6998	LINEAR TRADING AMERICAS	COUPON TRADING	912828DU1		912828DU1

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6943	FREDDIE MAC	10/25/10	3.13%	MTS
6944	FEDERAL NATIONAL MORTGAGE ASSO	09/13/10	4.38%	MTS
6945	FEDERAL NATIONAL MORTGAGE ASSO	11/19/12	4.75%	MTS
6946	FEDERAL NATIONAL MORTGAGE ASSO	02/10/10	3.25%	MTS
6947	FEDERAL NATIONAL MORTGAGE ASSO	08/12/10	3.25%	MTS
6948	FEDERAL NATIONAL MORTGAGE ASSO	10/12/10	2.88%	MTS
6949	U S TREASURY NOTE	02/15/09	3.00%	MTS
6950	U S TREASURY NOTE	12/31/08	4.75%	MTS
6951	U S TREASURY NOTE	07/31/09	4.63%	MTS
6952	U S TREASURY NOTE	03/31/13	2.50%	MTS
6953	U S TREASURY NOTE	06/30/10	2.88%	MTS
6954	U S TREASURY NOTE	08/31/10	2.38%	MTS
6955	U S TREASURY NOTE	08/31/13	3.13%	MTS
6956	U.S. TREASURY BOND CALLABLE 08-15-09	08/15/14	12.50%	MTS
6957	U.S. TREASURY BOND	11/15/14	11.75%	MTS
6958	U.S. TREASURY BOND	02/15/15	11.25%	MTS
6959	U S TREASURY BOND	08/15/15	10.63%	MTS
6960	U.S. TREASURY BOND	11/15/15	9.88%	MTS
6961	UNITED STATES TREASURY NOTE/BOND 7.500% 20161115	11/15/16	7.50%	MTS
6962	UNITED STATES TREASURY BONDS R/MD 8.50 02/15/2020	02/15/20	8.50%	MTS
6963	UNITED STATES TREASURY BONDS R/MD 8.75 05/15/2020	05/15/20	8.75%	MTS
6964	U.S. TREASURY BOND	11/15/22	7.63%	MTS
6965	UNITED STATES TREASURY BONDS R/MD 7.125 02/15/2023	02/15/23	7.13%	MTS
6966	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	02/15/26	6.00%	MTS
6967	UNITED STATES TREASURY BONDS R/MD 6.125 11/15/2027	11/15/27	6.13%	MTS
6968	UNITED STATES TREASURY BONDS R/MD 5.50 08/15/2028	08/15/28	5.50%	MTS
6969	UNITED STATES TREASURY BONDS R/MD 5.25 11/15/2028	11/15/28	5.25%	MTS
6970	UNITED STATES TREASURY BONDS R/MD 6.125 08/15/2029	08/15/29	6.13%	MTS
6971	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.38%	MTS
6972	U.S. TREASURY BOND	02/15/37	4.75%	MTS
6973	U S TREASURY BOND	05/15/37	5.00%	MTS
6974	U.S. TREASURY BOND	02/15/38	4.38%	MTS
6975	U.S. TREASURY BOND	05/15/38	4.50%	MTS
6976	UNITED STATES TREASURY NOTES R/MD 4.75 11/15/2008	11/15/08	4.75%	MTS
6977	UNITED STATES TREASURY NOTES R/MD 6.00 08/15/2009	08/15/09	6.00%	MTS
6978	U S TREASURY NOTE	02/15/10	6.50%	MTS
6979	UNITED STATES TREASURY NOTE R/MD 5.00 02/15/2011	02/15/11	5.00%	MTS
6980	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.00%	MTS
6981	U S TREASURY NOTE	02/15/12	4.88%	MTS
6982	U S TREASURY NOTE	08/15/12	4.38%	MTS
6983	U S TREASURY NOTE	11/15/12	4.00%	MTS
6984	U S TREASURY NOTE	02/15/13	3.88%	MTS
6985	U S TREASURY NOTE	11/15/08	3.38%	MTS
6986	U S TREASURY NOTE	11/15/13	4.25%	MTS
6987	U S TREASURY NOTE	12/15/08	3.38%	MTS
6988	U S TREASURY NOTE	01/15/09	3.25%	MTS
6989	U S TREASURY NOTE	02/15/09	3.00%	MTS
6990	U S TREASURY NOTE	03/15/09	2.63%	MTS
6991	U S TREASURY NOTE	04/15/09	3.13%	MTS
6992	U S TREASURY NOTE	06/15/09	4.00%	MTS
6993	U S TREASURY NOTE	08/15/09	3.50%	MTS
6994	U S TREASURY NOTE	10/15/09	3.38%	MTS
6995	U S TREASURY NOTE	11/15/14	4.25%	MTS
6996	U S TREASURY NOTE	01/15/10	3.63%	MTS
6997	U S TREASURY NOTE	02/15/10	3.50%	MTS
6998	U S TREASURY NOTE	05/15/10	3.88%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6943	(9,775,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6944	(22,986,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6945	(8,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6946	(366,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6947	(3,500,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6948	(1,500,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6949	(351)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6950	(17,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6951	(5,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6952	(300)	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6953	(1,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6954	(126,022,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6955	(33,090,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6956	(3,648,000)	1.09	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6957	(1,269,000)	1.11	1.15	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6958	(79,000)	1.46	1.47	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6959	(1,966,000)	1.45	1.46	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6960	(2,259,000)	1.41	1.44	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6961	(7,136,000)	1.27	1.30	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6962	(143,000)	1.41	1.41	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6963	(2,074,000)	1.43	1.46	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6964	(2,041,000)	1.36	1.39	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6965	(1,979,000)	1.31	1.31	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6966	(12,885,000)	1.20	1.21	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6967	(5,085,000)	1.23	1.25	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6968	(6,185,000)	1.15	1.15	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6969	(572,000)	1.12	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6970	(99,000)	1.24	1.24	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6971	(2,473,000)	1.14	1.15	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6972	(1,670,000)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6973	(2,274,000)	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6974	(156,600)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6975	(10,442,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6976	(2,439,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6977	(11,400,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6978	(1,718,300)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6979	(4,024,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6980	(5,420,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6981	(1,325,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6982	(27,643,400)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6983	(1,488,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6984	(5,932,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6985	(452)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6986	(7,355,586)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6987	(2,907,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6988	(3,289,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6989	(3,750,356)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6990	(617,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6991	(870,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6992	(3,604,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6993	(595,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6994	(1,564,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6995	(1,346,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6996	(8,969,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6997	(2,953,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
6998	(398,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
6999	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7000	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7001	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7002	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7003	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7004	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7005	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7006	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7007	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7008	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7009	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7010	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7011	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7012	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7013	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7014	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7015	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7016	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7017	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7018	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7019	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7020	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7021	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7022	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7023	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7024	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7025	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7026	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7027	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7028	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7029	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7030	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7031	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7032	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7033	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7034	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7035	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7036	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7037	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7038	G16G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7039	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7040	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7041	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7042	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7043	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7044	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7045	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7046	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7047	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7048	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7049	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7050	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7051	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7052	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7053	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7054	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
6999	LINEAR TRADING AMERICAS	COUPON TRADING	912828DX5		912828DX5
7000	LINEAR TRADING AMERICAS	COUPON TRADING	912828DZ0		912828DZ0
7001	LINEAR TRADING AMERICAS	COUPON TRADING	912828EG1	US912828EG12	912828EG1
7002	LINEAR TRADING AMERICAS	COUPON TRADING	912828EJ5	US912828EJ50	912828EJ5
7003	LINEAR TRADING AMERICAS	COUPON TRADING	912828EL0	US912828EL07	912828EL0
7004	LINEAR TRADING AMERICAS	COUPON TRADING	912828EM8	US912828EM89	912828EM8
7005	LINEAR TRADING AMERICAS	COUPON TRADING	912828EN6	US912828EN62	912828EN6
7006	LINEAR TRADING AMERICAS	COUPON TRADING	912828EQ9		912828EQ9
7007	LINEAR TRADING AMERICAS	COUPON TRADING	912828ES5	US912828ES59	912828ES5
7008	LINEAR TRADING AMERICAS	COUPON TRADING	912828EW6	US912828EW61	912828EW6
7009	LINEAR TRADING AMERICAS	COUPON TRADING	912828EX4	US912828EX45	912828EX4
7010	LINEAR TRADING AMERICAS	COUPON TRADING	912828FA3	US912828FA33	912828FA3
7011	LINEAR TRADING AMERICAS	COUPON TRADING	912828FD7	US912828FD71	912828FD7
7012	LINEAR TRADING AMERICAS	COUPON TRADING	912828FK1	US912828FK15	912828FK1
7013	LINEAR TRADING AMERICAS	COUPON TRADING	912828FS4		912828FS4
7014	LINEAR TRADING AMERICAS	COUPON TRADING	912828FW5	US912828FW52	912828FW5
7015	LINEAR TRADING AMERICAS	COUPON TRADING	912828FX3		912828FX3
7016	LINEAR TRADING AMERICAS	COUPON TRADING	912828FY1		912828FY1
7017	LINEAR TRADING AMERICAS	COUPON TRADING	912828FZ8		912828FZ8
7018	LINEAR TRADING AMERICAS	COUPON TRADING	912828GA2		912828GA2
7019	LINEAR TRADING AMERICAS	COUPON TRADING	912828GE4		912828GE4
7020	LINEAR TRADING AMERICAS	COUPON TRADING	912828GJ3		912828GJ3
7021	LINEAR TRADING AMERICAS	COUPON TRADING	912828GL8		912828GL8
7022	LINEAR TRADING AMERICAS	COUPON TRADING	912828GP9		912828GP9
7023	LINEAR TRADING AMERICAS	COUPON TRADING	912828GR5	US912828GR58	912828GR5
7024	LINEAR TRADING AMERICAS	COUPON TRADING	912828GY0		912828GY0
7025	LINEAR TRADING AMERICAS	COUPON TRADING	912828HE3		912828HE3
7026	LINEAR TRADING AMERICAS	COUPON TRADING	912828HH6	US912828HH67	912828HH6
7027	LINEAR TRADING AMERICAS	COUPON TRADING	912828HM5	US912828HM52	912828HM5
7028	LINEAR TRADING AMERICAS	COUPON TRADING	912828HP8	US912828HP83	912828HP8
7029	LINEAR TRADING AMERICAS	COUPON TRADING	912828HQ6	US912828HQ66	912828HQ6
7030	LINEAR TRADING AMERICAS	COUPON TRADING	912828HR4	US912828HR40	912828HR4
7031	LINEAR TRADING AMERICAS	COUPON TRADING	912828HS2	US912828HS23	912828HS2
7032	LINEAR TRADING AMERICAS	COUPON TRADING	912828HV5	US912828HV51	912828HV5
7033	LINEAR TRADING AMERICAS	COUPON TRADING	912828HY9	US912828HY90	912828HY9
7034	LINEAR TRADING AMERICAS	COUPON TRADING	912828HZ6	US912828HZ65	912828HZ6
7035	LINEAR TRADING AMERICAS	COUPON TRADING	912828JB7	US912828JB79	912828JB7
7036	LINEAR TRADING AMERICAS	COUPON TRADING	912828JD3	US912828JD36	912828JD3
7037	LINEAR TRADING AMERICAS	COUPON TRADING	912828JH4		912828JH4
7038	LINEAR TRADING AMERICAS	COUPON TRADING	912828JK7	US912828JK78	912828JK7
7039	LINEAR TRADING AMERICAS	COUPON TRADING	912810DP0	US912810DP04	912810DP0
7040	LINEAR TRADING AMERICAS	COUPON TRADING	912810DS4	US912810DS43	912810DS4
7041	LINEAR TRADING AMERICAS	COUPON TRADING	912810EB0	US912810EB09	912810EB0
7042	LINEAR TRADING AMERICAS	COUPON TRADING	912810EC8	US912810EC81	912810EC8
7043	LINEAR TRADING AMERICAS	COUPON TRADING	912810EJ3	US912810EJ35	912810EJ3
7044	LINEAR TRADING AMERICAS	COUPON TRADING	912810FM5	US912810FM54	912810FM5
7045	LINEAR TRADING AMERICAS	COUPON TRADING	912810FT0	US912810FT08	912810FT0
7046	LINEAR TRADING AMERICAS	COUPON TRADING	912810PT9	US912810PT97	912810PT9
7047	LINEAR TRADING AMERICAS	COUPON TRADING	912810PU6		912810PU6
7048	LINEAR TRADING AMERICAS	COUPON TRADING	912810PW2	US912810PW27	912810PW2
7049	LINEAR TRADING AMERICAS	COUPON TRADING	9128274V1	US9128274V18	9128274V1
7050	LINEAR TRADING AMERICAS	COUPON TRADING	9128277B2	US9128277B27	9128277B2
7051	LINEAR TRADING AMERICAS	COUPON TRADING	912828CT5		912828CT5
7052	LINEAR TRADING AMERICAS	COUPON TRADING	912828DC1		912828DC1
7053	LINEAR TRADING AMERICAS	COUPON TRADING	912828DM9		912828DM9
7054	LINEAR TRADING AMERICAS	COUPON TRADING	912828DP2	US912828DP20	912828DP2

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
6999	U S TREASURY NOTE	06/15/10	3.63%	MTS
7000	U S TREASURY NOTE	07/15/10	3.88%	MTS
7001	U S TREASURY NOTE	09/15/10	3.88%	MTS
7002	U S TREASURY NOTE	10/15/10	4.25%	MTS
7003	U S TREASURY NOTE	11/15/08	4.38%	MTS
7004	U S TREASURY NOTE	11/15/10	4.50%	MTS
7005	U S TREASURY NOTE	11/15/15	4.50%	MTS
7006	U S TREASURY NOTE	12/15/10	4.38%	MTS
7007	U S TREASURY NOTE	01/15/11	4.25%	MTS
7008	U S TREASURY NOTE	02/15/16	4.50%	MTS
7009	U S TREASURY NOTE	02/28/11	4.50%	MTS
7010	U S TREASURY NOTE	03/31/11	4.75%	MTS
7011	U S TREASURY NOTE	04/30/11	4.88%	MTS
7012	U S TREASURY NOTE	06/30/11	5.13%	MTS
7013	U S TREASURY NOTE	08/31/11	4.63%	MTS
7014	U S TREASURY NOTE	10/31/11	4.63%	MTS
7015	U S TREASURY NOTE	11/15/09	4.63%	MTS
7016	U S TREASURY NOTE	11/15/16	4.63%	MTS
7017	U S TREASURY NOTE	11/30/08	4.63%	MTS
7018	U S TREASURY NOTE	11/30/11	4.50%	MTS
7019	U S TREASURY NOTE	01/31/09	4.88%	MTS
7020	U S TREASURY NOTE	02/28/09	4.75%	MTS
7021	U S TREASURY NOTE	03/31/09	4.50%	MTS
7022	U S TREASURY NOTE	04/30/09	4.50%	MTS
7023	U S TREASURY NOTE	05/15/10	4.50%	MTS
7024	U S TREASURY NOTE	07/31/09	4.63%	MTS
7025	U S TREASURY NOTE	09/30/12	4.25%	MTS
7026	U S TREASURY NOTE	11/15/17	4.25%	MTS
7027	U S TREASURY NOTE	12/31/12	3.63%	MTS
7028	U S TREASURY NOTE	01/31/10	2.13%	MTS
7029	U S TREASURY NOTE	01/31/13	2.88%	MTS
7030	U S TREASURY NOTE	02/15/18	3.50%	MTS
7031	U S TREASURY NOTE	02/28/10	2.00%	MTS
7032	U S TREASURY NOTE	03/31/13	2.50%	MTS
7033	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
7034	U S TREASURY NOTE	05/15/18	3.88%	MTS
7035	U S TREASURY NOTE	05/31/13	3.50%	MTS
7036	U S TREASURY NOTE	06/30/13	3.38%	MTS
7037	U S TREASURY NOTE	08/15/18	4.00%	MTS
7038	U S TREASURY NOTE	08/31/13	3.13%	MTS
7039	U.S. TREASURY BOND	02/15/15	11.25%	MTS
7040	U S TREASURY BOND	08/15/15	10.63%	MTS
7041	UNITED STATES TREASURY BONDS R/MD 9.00 11/15/2018	11/15/18	9.00%	MTS
7042	UNITED STATES TREASURY BONDS R/MD 8.875 02/15/2019	02/15/19	8.88%	MTS
7043	UNITED STATES TREASURY BONDS R/MD 8.125 05/15/2021	05/15/21	8.13%	MTS
7044	U.S. TREASURY BOND	05/15/30	6.25%	MTS
7045	U S TREASURY BOND	02/15/36	4.50%	MTS
7046	U.S. TREASURY BOND	02/15/37	4.75%	MTS
7047	U S TREASURY BOND	05/15/37	5.00%	MTS
7048	U.S. TREASURY BOND	02/15/38	4.38%	MTS
7049	UNITED STATES TREASURY NOTES R/MD 4.75 11/15/2008	11/15/08	4.75%	MTS
7050	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.00%	MTS
7051	U S TREASURY NOTE	08/15/14	4.25%	MTS
7052	U S TREASURY NOTE	11/15/14	4.25%	MTS
7053	U S TREASURY NOTE	02/15/15	4.00%	MTS
7054	U S TREASURY NOTE	03/15/10	4.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
6999	(15,141,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7000	(11,387,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7001	(6,417,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7002	(440,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7003	(75,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7004	(5,596,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7005	(10,524,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7006	(63,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7007	(8,641,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7008	(385,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7009	(14,062,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7010	(7,046,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7011	(18,158,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7012	(478,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7013	(2,750,500)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7014	(7,877,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7015	(1,920,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7016	(21,577,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7017	(573,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7018	(3,264,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7019	(6,346,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7020	(3,116,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7021	(3,027,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7022	(3,250,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7023	(145,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7024	(4,243,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7025	(746,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7026	(1,913,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7027	(4,026,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7028	(1,440,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7029	(995,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7030	(4,465,900)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7031	(3,877,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7032	(2,295,400)	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7033	(980,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7034	(14,017,400)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7035	(143,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7036	(2,353,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7037	(18,120,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7038	(9,119,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7039	(2,657,000)	1.46	1.47	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7040	(164,000)	1.45	1.46	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7041	(13,791,000)	1.43	1.46	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7042	(1,671,000)	1.42	1.43	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7043	(553,000)	1.39	1.42	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7044	(88,000)	1.26	1.28	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7045	(21,897,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7046	(50,694,200)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7047	(20,418,000)	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7048	(65,883,800)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7049	(50,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7050	(1,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7051	(14,619,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7052	(11,931,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7053	(19,321,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7054	(5,087,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7055	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7056	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7057	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7058	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7059	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7060	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7061	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7062	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7063	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7064	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7065	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7066	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7067	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7068	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7069	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7070	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7071	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7072	G16L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7073	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7074	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7075	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7076	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7077	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7078	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7079	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7080	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7081	G16P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7082	G16R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7083	G16R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7084	G16R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7085	G16R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7086	G16R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7087	G16R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7088	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7089	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7090	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7091	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7092	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7093	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7094	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7095	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7096	G173	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7097	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7098	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7099	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7100	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7101	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7102	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7103	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7104	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7105	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7106	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7107	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7108	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7109	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7110	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7055	LINEAR TRADING AMERICAS	COUPON TRADING	912828DV9		912828DV9
7056	LINEAR TRADING AMERICAS	COUPON TRADING	912828EE6		912828EE6
7057	LINEAR TRADING AMERICAS	COUPON TRADING	912828EJ5	US912828EJ50	912828EJ5
7058	LINEAR TRADING AMERICAS	COUPON TRADING	912828EN6	US912828EN62	912828EN6
7059	LINEAR TRADING AMERICAS	COUPON TRADING	912828ES5	US912828ES59	912828ES5
7060	LINEAR TRADING AMERICAS	COUPON TRADING	912828FF2	US912828FF20	912828FF2
7061	LINEAR TRADING AMERICAS	COUPON TRADING	912828FK1	US912828FK15	912828FK1
7062	LINEAR TRADING AMERICAS	COUPON TRADING	912828FP0	US912828FP02	912828FP0
7063	LINEAR TRADING AMERICAS	COUPON TRADING	912828FX3		912828FX3
7064	LINEAR TRADING AMERICAS	COUPON TRADING	912828GF1		912828GF1
7065	LINEAR TRADING AMERICAS	COUPON TRADING	912828GG9		912828GG9
7066	LINEAR TRADING AMERICAS	COUPON TRADING	912828GS3	US912828GS32	912828GS3
7067	LINEAR TRADING AMERICAS	COUPON TRADING	912828HH6	US912828HH67	912828HH6
7068	LINEAR TRADING AMERICAS	COUPON TRADING	912828HR4	US912828HR40	912828HR4
7069	LINEAR TRADING AMERICAS	COUPON TRADING	912828HU7	US912828HU78	912828HU7
7070	LINEAR TRADING AMERICAS	COUPON TRADING	912828HZ6	US912828HZ65	912828HZ6
7071	LINEAR TRADING AMERICAS	COUPON TRADING	912828JB7	US912828JB79	912828JB7
7072	LINEAR TRADING AMERICAS	COUPON TRADING	912828JK7	US912828JK78	912828JK7
7073	MUNICIPALS AMERICA	MUNIS DERIVATIVES	31359MJH7	US31359MJH79	31359MJH7
7074	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912828CT5		912828CT5
7075	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912828EE6		912828EE6
7076	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912828FQ8	US912828FQ84	912828FQ8
7077	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912833DG2	US912833DG24	912833DG2
7078	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912833GE4		912833GE4
7079	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912833JW1	US912833JW10	912833JW1
7080	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912833KZ2	US912833KZ22	912833KZ2
7081	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912833XU9	US912833XU97	912833XU9
7082	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912820DK0	US912820DK07	912820DK0
7083	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912828BM1	US912828BM17	912828BM1
7084	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912828BT6		912828BT6
7085	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912828BV1	US912828BV16	912828BV1
7086	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912828CC2	US912828CC26	912828CC2
7087	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912833CV0	US912833CV00	912833CV0
7088	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H20	US912795H202	912795H20
7089	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H95	US912795H954	912795H95
7090	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795J28	US912795J281	912795J28
7091	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795J36	US912795J364	912795J36
7092	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795J44	US912795J448	912795J44
7093	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795K26		912795K26
7094	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795K34		912795K34
7095	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795K67		912795K67
7096	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795Q79	US912795Q799	912795Q79
7097	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F5AN1	US3136F5AN19	3136F5AN1
7098	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ABP6		31398ABP6
7099	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	371487AE9		371487AE9
7100	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J44	US912795J448	912795J44
7101	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J77		912795J77
7102	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PU6		912810PU6
7103	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PW2	US912810PW27	912810PW2
7104	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PX0		912810PX0
7105	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CP3		912828CP3
7106	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DC1		912828DC1
7107	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DM9		912828DM9
7108	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DV9		912828DV9
7109	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828ED8		912828ED8
7110	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EE6		912828EE6

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7055	U S TREASURY NOTE	05/15/15	4.13%	MTS
7056	U S TREASURY NOTE	08/15/15	4.25%	MTS
7057	U S TREASURY NOTE	10/15/10	4.25%	MTS
7058	U S TREASURY NOTE	11/15/15	4.50%	MTS
7059	U S TREASURY NOTE	01/15/11	4.25%	MTS
7060	U S TREASURY NOTE	05/15/16	5.13%	MTS
7061	U S TREASURY NOTE	06/30/11	5.13%	MTS
7062	U S TREASURY NOTE	08/15/09	4.88%	MTS
7063	U S TREASURY NOTE	11/15/09	4.63%	MTS
7064	U S TREASURY NOTE	01/31/12	4.75%	MTS
7065	U S TREASURY NOTE	02/15/10	4.75%	MTS
7066	U S TREASURY NOTE	05/15/17	4.50%	MTS
7067	U S TREASURY NOTE	11/15/17	4.25%	MTS
7068	U S TREASURY NOTE	02/15/18	3.50%	MTS
7069	U S TREASURY NOTE	03/31/10	1.75%	MTS
7070	U S TREASURY NOTE	05/15/18	3.88%	MTS
7071	U S TREASURY NOTE	05/31/13	3.50%	MTS
7072	U S TREASURY NOTE	08/31/13	3.13%	MTS
7073	FEDERAL NATIONAL MTG ASSN	05/15/11	6.00%	MTS
7074	U S TREASURY NOTE	08/15/14	4.25%	MTS
7075	U S TREASURY NOTE	08/15/15	4.25%	MTS
7076	U S TREASURY NOTE	08/15/16	4.88%	MTS
7077	TINT 08-15-14	08/15/14	0.00%	MTS
7078	TINT 05-15-2009	05/15/09	0.00%	MTS
7079	TINT 05-15-11	05/15/11	0.00%	MTS
7080	TINT 05-15-20	05/15/20	0.00%	MTS
7081	TINT 5-15-30	05/15/30	0.00%	MTS
7082	W/PRINC STRIPS 11/15/08	11/15/08	0.00%	MTS
7083	U S TREASURY NOTE	10/15/08	3.13%	MTS
7084	U S TREASURY NOTE	12/15/08	3.38%	MTS
7085	U S TREASURY NOTE	01/15/09	3.25%	MTS
7086	U S TREASURY NOTE	03/15/09	2.63%	MTS
7087	TINT 02-15-09	02/15/09	0.00%	MTS
7088	U S TREASURY BILL	10/16/08	0.00%	MTS
7089	U S TREASURY BILL	12/04/08	0.00%	MTS
7090	U S TREASURY BILL	12/11/08	0.00%	MTS
7091	U S TREASURY BILL	12/18/08	0.00%	MTS
7092	U S TREASURY BILL	12/26/08	0.00%	MTS
7093	U S TREASURY BILL	02/05/09	0.00%	MTS
7094	U S TREASURY BILL	02/12/09	0.00%	MTS
7095	U S TREASURY BILL	03/05/09	0.00%	MTS
7096	U S TREASURY BILL	06/04/09	0.00%	MTS
7097	FEDERAL NATIONAL MORTGAGE ASSO	02/12/24	5.75%	MTS
7098	FEDERAL NATIONAL MORTGAGE ASSO	05/15/37	5.60%	MTS
7099	GCF U.S. TREASURY MAT > 30YR	01/01/00	0.00%	MTS
7100	U S TREASURY BILL	12/26/08	0.00%	MTS
7101	U S TREASURY BILL	01/15/09	0.00%	MTS
7102	U S TREASURY BOND	05/15/37	5.00%	MTS
7103	U.S. TREASURY BOND	02/15/38	4.38%	MTS
7104	U.S. TREASURY BOND	05/15/38	4.50%	MTS
7105	US TREAS INFLATION INDEX NOTE	07/15/14	2.00%	MTS
7106	U S TREASURY NOTE	11/15/14	4.25%	MTS
7107	U S TREASURY NOTE	02/15/15	4.00%	MTS
7108	U S TREASURY NOTE	05/15/15	4.13%	MTS
7109	U S TREASURY NOTE	08/15/10	4.13%	MTS
7110	U S TREASURY NOTE	08/15/15	4.25%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7055	(147,500,000)	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7056	(8,811,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7057	(660,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7058	(126,784,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7059	(164,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7060	(32,923,000)	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7061	(450,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7062	(86,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7063	(50,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7064	(2,000,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7065	(3,729,000)	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7066	(511,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7067	(306,806,500)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7068	(335,000,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7069	(300)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7070	(89,139,200)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7071	(10,000,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7072	(89,984,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7073	(2,701,000)	1.07	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7074	(25,000,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7075	(38,930,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7076	(19,000,000)	1.09	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7077	(1,975,000)	0.83	0.83	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7078	(36,733,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7079	(59,000)	0.94	0.94	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7080	(11,600,000)	0.61	0.61	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7081	(3,000)	0.37	0.37	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7082	(21,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7083	(12,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7084	(21,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7085	(21,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7086	(2,277,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7087	(21,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7088	(1,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7089	(1,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7090	(646,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7091	(141,224,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7092	(352,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7093	(636,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7094	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7095	(28,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7096	(206,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7097	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7098	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7099	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7100	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7101	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7102	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7103	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7104	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7105	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7106	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7107	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7108	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7109	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7110	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7111	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7112	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7113	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7114	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7115	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7116	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7117	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7118	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7119	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7120	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7121	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7122	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7123	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7124	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7125	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7126	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7127	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7128	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7129	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7130	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7131	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7132	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7133	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7134	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7135	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7136	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7137	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7138	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7139	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7140	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7141	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7142	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7143	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7144	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7145	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7146	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7147	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7148	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7149	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7150	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7151	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7152	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7153	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7154	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7155	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7156	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7157	G174	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7158	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7159	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7160	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7161	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7162	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7163	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7164	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7165	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7166	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7111	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EG1	US912828EG12	912828EG1
7112	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EJ5	US912828EJ50	912828EJ5
7113	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EN6	US912828EN62	912828EN6
7114	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EV8	US912828EV88	912828EV8
7115	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EW6	US912828EW61	912828EW6
7116	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FF2	US912828FF20	912828FF2
7117	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FK1	US912828FK15	912828FK1
7118	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FP0	US912828FP02	912828FP0
7119	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FQ8	US912828FQ84	912828FQ8
7120	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FY1		912828FY1
7121	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GC8		912828GC8
7122	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GH7	US912828GH76	912828GH7
7123	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GJ3		912828GJ3
7124	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GP9		912828GP9
7125	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GR5	US912828GR58	912828GR5
7126	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GS3	US912828GS32	912828GS3
7127	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GY0		912828GY0
7128	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HA1		912828HA1
7129	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HB9		912828HB9
7130	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HC7		912828HC7
7131	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HD5		912828HD5
7132	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HE3		912828HE3
7133	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HG8	US912828HG84	912828HG8
7134	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HH6	US912828HH67	912828HH6
7135	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HJ2	US912828HJ24	912828HJ2
7136	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HK9	US912828HK96	912828HK9
7137	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HL7	US912828HL79	912828HL7
7138	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HM5	US912828HM52	912828HM5
7139	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HN3	US912828HN36	912828HN3
7140	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HQ6	US912828HQ66	912828HQ6
7141	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HR4	US912828HR40	912828HR4
7142	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HS2	US912828HS23	912828HS2
7143	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HT0	US912828HT06	912828HT0
7144	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HU7	US912828HU78	912828HU7
7145	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HV5	US912828HV51	912828HV5
7146	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HX1	US912828HX18	912828HX1
7147	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HY9	US912828HY90	912828HY9
7148	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HZ6	US912828HZ65	912828HZ6
7149	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JA9	US912828JA96	912828JA9
7150	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JB7	US912828JB79	912828JB7
7151	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JC5	US912828JC52	912828JC5
7152	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JD3	US912828JD36	912828JD3
7153	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JF8	US912828JF83	912828JF8
7154	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JG6		912828JG6
7155	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JH4		912828JH4
7156	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JJ0	US912828JJ06	912828JJ0
7157	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JK7	US912828JK78	912828JK7
7158	LINEAR TRADING AMERICAS	AGENCIES	31331V2U9	US31331V2U92	31331V2U9
7159	LINEAR TRADING AMERICAS	AGENCIES	31331VGU4	US31331VGU44	31331VGU4
7160	LINEAR TRADING AMERICAS	AGENCIES	31331X3S9	US31331X3S91	31331X3S9
7161	LINEAR TRADING AMERICAS	AGENCIES	31339X2M5	US31339X2M59	31339X2M5
7162	LINEAR TRADING AMERICAS	AGENCIES	3133MTZL5	US3133MTZL50	3133MTZL5
7163	LINEAR TRADING AMERICAS	AGENCIES	3133X1BV8	US3133X1BV87	3133X1BV8
7164	LINEAR TRADING AMERICAS	AGENCIES	3133X7FK5	US3133X7FK56	3133X7FK5
7165	LINEAR TRADING AMERICAS	AGENCIES	3133XFYK6	US3133XFYK63	3133XFYK6
7166	LINEAR TRADING AMERICAS	AGENCIES	3133XGAY0	US3133XGAY07	3133XGAY0

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7111	U S TREASURY NOTE	09/15/10	3.88%	MTS
7112	U S TREASURY NOTE	10/15/10	4.25%	MTS
7113	U S TREASURY NOTE	11/15/15	4.50%	MTS
7114	U S TREASURY NOTE	02/15/09	4.50%	MTS
7115	U S TREASURY NOTE	02/15/16	4.50%	MTS
7116	U S TREASURY NOTE	05/15/16	5.13%	MTS
7117	U S TREASURY NOTE	06/30/11	5.13%	MTS
7118	U S TREASURY NOTE	08/15/09	4.88%	MTS
7119	U S TREASURY NOTE	08/15/16	4.88%	MTS
7120	U S TREASURY NOTE	11/15/16	4.63%	MTS
7121	U S TREASURY NOTE	12/31/11	4.63%	MTS
7122	U S TREASURY NOTE	02/15/17	4.63%	MTS
7123	U S TREASURY NOTE	02/28/09	4.75%	MTS
7124	U S TREASURY NOTE	04/30/09	4.50%	MTS
7125	U S TREASURY NOTE	05/15/10	4.50%	MTS
7126	U S TREASURY NOTE	05/15/17	4.50%	MTS
7127	U S TREASURY NOTE	07/31/09	4.63%	MTS
7128	U S TREASURY NOTE	08/15/17	4.75%	MTS
7129	U S TREASURY NOTE	08/31/09	4.00%	MTS
7130	U S TREASURY NOTE	08/31/12	4.13%	MTS
7131	U S TREASURY NOTE	09/30/09	4.00%	MTS
7132	U S TREASURY NOTE	09/30/12	4.25%	MTS
7133	U S TREASURY NOTE	10/31/12	3.88%	MTS
7134	U S TREASURY NOTE	11/15/17	4.25%	MTS
7135	U S TREASURY NOTE	11/30/09	3.13%	MTS
7136	U S TREASURY NOTE	11/30/12	3.38%	MTS
7137	U S TREASURY NOTE	12/31/09	3.25%	MTS
7138	U S TREASURY NOTE	12/31/12	3.63%	MTS
7139	US TREAS INFLATION INDEX NOTE	01/15/18	1.63%	MTS
7140	U S TREASURY NOTE	01/31/13	2.88%	MTS
7141	U S TREASURY NOTE	02/15/18	3.50%	MTS
7142	U S TREASURY NOTE	02/28/10	2.00%	MTS
7143	U S TREASURY NOTE	02/28/13	2.75%	MTS
7144	U S TREASURY NOTE	03/31/10	1.75%	MTS
7145	U S TREASURY NOTE	03/31/13	2.50%	MTS
7146	U S TREASURY NOTE	04/30/10	2.13%	MTS
7147	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
7148	U S TREASURY NOTE	05/15/18	3.88%	MTS
7149	U S TREASURY NOTE	05/31/10	2.63%	MTS
7150	U S TREASURY NOTE	05/31/13	3.50%	MTS
7151	U S TREASURY NOTE	06/30/10	2.88%	MTS
7152	U S TREASURY NOTE	06/30/13	3.38%	MTS
7153	U S TREASURY NOTE	07/31/10	2.75%	MTS
7154	U S TREASURY NOTE	07/31/13	3.38%	MTS
7155	U S TREASURY NOTE	08/15/18	4.00%	MTS
7156	U S TREASURY NOTE	08/31/10	2.38%	MTS
7157	U S TREASURY NOTE	08/31/13	3.13%	MTS
7158	FEDERAL FARM CREDIT BANK	08/25/16	5.13%	MTS
7159	FEDERAL FARM CREDIT BANK	12/16/15	4.88%	MTS
7160	FEDERAL FARM CREDIT BANK	10/17/12	4.50%	MTS
7161	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	3.88%	MTS
7162	FEDERAL HOME LOAN BANK SYSTEM	11/15/12	4.50%	MTS
7163	FEDERAL HOME LOAN BANK SYSTEM	09/16/13	4.50%	MTS
7164	FEDERAL HOME LOAN BANK SYSTEM	06/18/14	5.25%	MTS
7165	FEDERAL HOME LOAN BANK SYSTEM	07/17/09	5.38%	MTS
7166	FEDERAL HOME LOAN BANK SYSTEM	07/15/36	5.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7111	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7112	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7113	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7114	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7115	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7116	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7117	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7118	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7119	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7120	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7121	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7122	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7123	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7124	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7125	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7126	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7127	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7128	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7129	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7130	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7131	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7132	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7133	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7134	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7135	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7136	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7137	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7138	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7139	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7140	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7141	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7142	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7143	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7144	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7145	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7146	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7147	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7148	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7149	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7150	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7151	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7152	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7153	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7154	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7155	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7156	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7157	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7158	(320,000)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7159	(12,155,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7160	(387,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7161	(46,975,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7162	(70,260,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7163	(72,460,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7164	(11,535,000)	1.07	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7165	(2,350,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7166	(1,935,000)	1.11	1.12	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7167	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7168	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7169	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7170	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7171	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7172	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7173	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7174	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7175	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7176	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7177	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7178	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7179	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7180	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7181	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7182	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7183	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7184	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7185	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7186	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7187	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7188	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7189	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7190	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7191	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7192	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7193	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7194	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7195	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7196	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7197	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7198	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7199	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7200	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7201	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7202	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7203	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7204	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7205	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7206	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7207	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7208	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7209	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7210	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7211	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7212	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7213	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7214	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7215	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7216	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7217	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7218	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7219	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7220	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7221	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7222	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7167	LINEAR TRADING AMERICAS	AGENCIES	3133XGVF8	US3133XGVF88	3133XGVF8
7168	LINEAR TRADING AMERICAS	AGENCIES	3133XHZK1	US3133XHZK11	3133XHZK1
7169	LINEAR TRADING AMERICAS	AGENCIES	3133XKQX6		3133XKQX6
7170	LINEAR TRADING AMERICAS	AGENCIES	3133XLJP9		3133XLJP9
7171	LINEAR TRADING AMERICAS	AGENCIES	3133XML66	US3133XML666	3133XML66
7172	LINEAR TRADING AMERICAS	AGENCIES	3133XQU34	US3133XQU346	3133XQU34
7173	LINEAR TRADING AMERICAS	AGENCIES	3133XRX88		3133XRX88
7174	LINEAR TRADING AMERICAS	AGENCIES	3134A33L8	US3134A33L82	3134A33L8
7175	LINEAR TRADING AMERICAS	AGENCIES	3134A3U46	US3134A3U467	3134A3U46
7176	LINEAR TRADING AMERICAS	AGENCIES	3134A4AA2	US3134A4AA29	3134A4AA2
7177	LINEAR TRADING AMERICAS	AGENCIES	3134A4JT2	US3134A4JT29	3134A4JT2
7178	LINEAR TRADING AMERICAS	AGENCIES	3134A4KX1	US3134A4KX12	3134A4KX1
7179	LINEAR TRADING AMERICAS	AGENCIES	3134A4QD9	US3134A4QD93	3134A4QD9
7180	LINEAR TRADING AMERICAS	AGENCIES	3134A4SA3	US3134A4SA37	3134A4SA3
7181	LINEAR TRADING AMERICAS	AGENCIES	3134A4TZ7	US3134A4TZ78	3134A4TZ7
7182	LINEAR TRADING AMERICAS	AGENCIES	3134A4UK8	US3134A4UK80	3134A4UK8
7183	LINEAR TRADING AMERICAS	AGENCIES	3134A4UM4	US3134A4UM47	3134A4UM4
7184	LINEAR TRADING AMERICAS	AGENCIES	3134A4US1	US3134A4US17	3134A4US1
7185	LINEAR TRADING AMERICAS	AGENCIES	3134A4UU6	US3134A4UU62	3134A4UU6
7186	LINEAR TRADING AMERICAS	AGENCIES	3134A4UW2	US3134A4UW29	3134A4UW2
7187	LINEAR TRADING AMERICAS	AGENCIES	3134A4UX0	US3134A4UX02	3134A4UX0
7188	LINEAR TRADING AMERICAS	AGENCIES	3134A4VB7	US3134A4VB72	3134A4VB7
7189	LINEAR TRADING AMERICAS	AGENCIES	3134A4VC5	US3134A4VC55	3134A4VC5
7190	LINEAR TRADING AMERICAS	AGENCIES	3134A4ZY3		3134A4ZY3
7191	LINEAR TRADING AMERICAS	AGENCIES	3134A4ZZ0	US3134A4ZZ05	3134A4ZZ0
7192	LINEAR TRADING AMERICAS	AGENCIES	31359M2D4		31359M2D4
7193	LINEAR TRADING AMERICAS	AGENCIES	31359M4D2	US31359M4D26	31359M4D2
7194	LINEAR TRADING AMERICAS	AGENCIES	31359MA45	US31359MA453	31359MA45
7195	LINEAR TRADING AMERICAS	AGENCIES	31359MEV1	US31359MEV19	31359MEV1
7196	LINEAR TRADING AMERICAS	AGENCIES	31359MFJ7	US31359MFJ71	31359MFJ7
7197	LINEAR TRADING AMERICAS	AGENCIES	31359MFP3	US31359MFP32	31359MFP3
7198	LINEAR TRADING AMERICAS	AGENCIES	31359MFS7	US31359MFS70	31359MFS7
7199	LINEAR TRADING AMERICAS	AGENCIES	31359MGK3	US31359MGK36	31359MGK3
7200	LINEAR TRADING AMERICAS	AGENCIES	31359MJH7	US31359MJH79	31359MJH7
7201	LINEAR TRADING AMERICAS	AGENCIES	31359MMQ3	US31359MMQ32	31359MMQ3
7202	LINEAR TRADING AMERICAS	AGENCIES	31359MPF4	US31359MPF40	31359MPF4
7203	LINEAR TRADING AMERICAS	AGENCIES	31359MS61	US31359MS612	31359MS61
7204	LINEAR TRADING AMERICAS	AGENCIES	31359MTG8	US31359MTG86	31359MTG8
7205	LINEAR TRADING AMERICAS	AGENCIES	31359MTP8	US31359MTP85	31359MTP8
7206	LINEAR TRADING AMERICAS	AGENCIES	31359MTZ6	US31359MTZ67	31359MTZ6
7207	LINEAR TRADING AMERICAS	AGENCIES	31359MUT8	US31359MUT88	31359MUT8
7208	LINEAR TRADING AMERICAS	AGENCIES	31359MW41	US31359MW416	31359MW41
7209	LINEAR TRADING AMERICAS	AGENCIES	31359MWJ8	US31359MWJ88	31359MWJ8
7210	LINEAR TRADING AMERICAS	AGENCIES	31359MXH1	US31359MXH14	31359MXH1
7211	LINEAR TRADING AMERICAS	AGENCIES	31359MZC0	US31359MZC09	31359MZC0
7212	LINEAR TRADING AMERICAS	AGENCIES	31364FPY1	US31364FPY15	31364FPY1
7213	LINEAR TRADING AMERICAS	AGENCIES	3137EAAA7	US3137EAAA75	3137EAAA7
7214	LINEAR TRADING AMERICAS	AGENCIES	3137EAAD1	US3137EAAD15	3137EAAD1
7215	LINEAR TRADING AMERICAS	AGENCIES	3137EAAG4	US3137EAAG46	3137EAAG4
7216	LINEAR TRADING AMERICAS	AGENCIES	3137EAAT6	US3137EAAT66	3137EAAT6
7217	LINEAR TRADING AMERICAS	AGENCIES	3137EAAV1	US3137EAAV13	3137EAAV1
7218	LINEAR TRADING AMERICAS	AGENCIES	3137EAAZ2	US3137EAAZ27	3137EAAZ2
7219	LINEAR TRADING AMERICAS	AGENCIES	3137EABA6	US3137EABA66	3137EABA6
7220	LINEAR TRADING AMERICAS	AGENCIES	3137EABJ7		3137EABJ7
7221	LINEAR TRADING AMERICAS	AGENCIES	3137EABM0	US3137EABM05	3137EABM0
7222	LINEAR TRADING AMERICAS	AGENCIES	3137EABP3		3137EABP3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7167	FEDERAL HOME LOAN BANK SYSTEM	08/14/13	5.13%	MTS
7168	FEDERAL HOME LOAN BANK SYSTEM	12/16/16	4.75%	MTS
7169	FEDERAL HOME LOAN BANK SYSTEM	05/17/17	4.88%	MTS
7170	FEDERAL HOME LOAN BANK SYSTEM	08/13/14	5.50%	MTS
7171	FEDERAL HOME LOAN BANK SYSTEM	10/10/12	4.63%	MTS
7172	FEDERAL HOME LOAN BANK SYSTEM	05/29/13	3.63%	MTS
7173	FEDERAL HOME LOAN BANKS	09/06/13	4.00%	MTS
7174	FEDERAL HOME LOAN MTG CORP	03/15/10	7.00%	MTS
7175	FEDERAL HOME LOAN MTG CORP	09/15/29	6.75%	MTS
7176	FEDERAL HOME LOAN MTG CORP	03/15/31	6.75%	MTS
7177	FREDDIE MAC	01/15/12	5.75%	MTS
7178	FREDDIE MAC	07/15/32	6.25%	MTS
7179	FEDERAL HOME LOAN MTG CORP	07/15/12	5.13%	MTS
7180	FREDDIE MAC	01/15/13	4.50%	MTS
7181	FREDDIE MAC	07/15/13	4.50%	MTS
7182	FREDDIE MAC	11/15/13	4.88%	MTS
7183	FREDDIE MAC	01/15/14	4.50%	MTS
7184	FREDDIE MAC	07/15/09	4.25%	MTS
7185	FREDDIE MAC	07/15/14	5.00%	MTS
7186	FREDDIE MAC	12/15/09	4.00%	MTS
7187	FREDDIE MAC	01/15/15	4.50%	MTS
7188	FREDDIE MAC	07/12/10	4.13%	MTS
7189	FREDDIE MAC	07/17/15	4.38%	MTS
7190	FREDDIE MAC	06/27/16	5.75%	MTS
7191	FREDDIE MAC	12/14/18	5.00%	MTS
7192	FEDERAL NATIONAL MORTGAGE ASSO	12/15/16	4.88%	MTS
7193	FEDERAL NATIONAL MORTGAGE ASSO	02/13/17	5.00%	MTS
7194	FEDERAL NATIONAL MORTGAGE ASSO	04/15/15	5.00%	MTS
7195	FEDERAL NATIONAL MTG ASSN	06/15/09	6.38%	MTS
7196	FEDERAL NATIONAL MTGE ASSN	01/15/30	7.13%	MTS
7197	FEDERAL NATIONAL MTG ASSN	05/15/30	7.25%	MTS
7198	FEDERAL NATIONAL MTG ASSN	06/15/10	7.13%	MTS
7199	FEDERAL NATIONAL MTG ASSN	11/15/30	6.63%	MTS
7200	FEDERAL NATIONAL MTG ASSN	05/15/11	6.00%	MTS
7201	FEDERAL NATIONAL MORTGAGE ASSO	03/15/12	6.13%	MTS
7202	FEDERAL NATIONAL MTG ASSN	09/15/12	4.38%	MTS
7203	FEDERAL NATIONAL MORTGAGE ASSO	07/15/16	5.38%	MTS
7204	FEDERAL NATIONAL MORTGAGE ASSO	10/15/13	4.63%	MTS
7205	FEDERAL NATIONAL MORTGAGE ASSO	01/02/14	5.13%	MTS
7206	FEDERAL NATIONAL MORTGAGE ASSO	02/15/09	3.25%	MTS
7207	FEDERAL NATIONAL MORTGAGE ASSO	04/15/14	4.13%	MTS
7208	FEDERAL NATIONAL MORTGAGE ASSO	09/15/16	5.25%	MTS
7209	FEDERAL NATIONAL MORTGAGE ASSO	10/15/14	4.63%	MTS
7210	FEDERAL NATIONAL MORTGAGE ASSO	02/15/10	3.88%	MTS
7211	FEDERAL NATIONAL MORTGAGE ASSO	10/15/15	4.38%	MTS
7212	FEDERAL NATIONAL MORTGAGE ASSO	01/25/13	5.92%	MTS
7213	FREDDIE MAC	02/17/09	4.88%	MTS
7214	FREDDIE MAC	04/18/16	5.25%	MTS
7215	FREDDIE MAC	07/18/16	5.50%	MTS
7216	FREDDIE MAC	06/11/09	5.00%	MTS
7217	FREDDIE MAC	08/20/12	5.50%	MTS
7218	FREDDIE MAC	10/25/12	4.63%	MTS
7219	FREDDIE MAC	11/17/17	5.13%	MTS
7220	FREDDIE MAC	05/29/13	3.50%	MTS
7221	FREDDIE MAC	06/28/13	3.75%	MTS
7222	FREDDIE MAC	06/13/18	4.88%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7167	(108,970,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7168	(27,790,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7169	(10,620,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7170	(975,000)	1.09	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7171	(69,995,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7172	(35,685,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7173	(1,760,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7174	(12,958,000)	1.06	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7175	0	1.26	1.29	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7176	0	1.27	1.31	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7177	(117,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7178	0	1.21	1.22	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7179	(64,011,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7180	(8,526,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7181	(713,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7182	(25,346,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7183	(71,700,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7184	(1,502,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7185	(119,334,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7186	(44,123,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7187	(4,387,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7188	(87,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7189	(13,530,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7190	0	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7191	(1,000)	0.97	0.98	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7192	(464,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7193	(13,033,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7194	(2,993,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7195	(2,188,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7196	0	1.31	1.33	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7197	0	1.33	1.36	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7198	(36,000)	1.07	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7199	0	1.25	1.28	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7200	(90,000)	1.07	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7201	(34,147,000)	1.09	1.12	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7202	(83,713,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7203	(4,886,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7204	(79,919,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7205	0	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7206	(4,707,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7207	(80,858,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7208	(505,000)	1.08	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7209	(159,395,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7210	(12,354,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7211	(2,450,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7212	(350,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7213	(3,879,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7214	(200,000)	1.07	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7215	(580,000)	1.09	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7216	(8,800,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7217	(98,131,000)	1.08	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7218	(580,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7219	(11,202,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7220	(67,740,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7221	(8,280,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7222	(36,800,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7223	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7224	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7225	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7226	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7227	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7228	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7229	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7230	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7231	G17L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7232	G186	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
7233	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7234	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7235	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7236	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7237	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7238	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7239	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7240	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7241	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7242	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7243	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7244	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7245	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7246	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7247	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7248	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7249	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7250	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7251	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7252	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7253	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7254	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7255	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7256	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7257	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7258	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7259	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7260	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7261	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7262	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7263	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7264	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7265	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7266	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7267	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7268	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7269	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7270	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7271	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7272	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7273	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7274	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7275	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7276	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7277	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7278	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7223	LINEAR TRADING AMERICAS	AGENCIES	3137EABU2		3137EABU2
7224	LINEAR TRADING AMERICAS	AGENCIES	31398ADM1	US31398ADM18	31398ADM1
7225	LINEAR TRADING AMERICAS	AGENCIES	31398AFA5	US31398AFA51	31398AFA5
7226	LINEAR TRADING AMERICAS	AGENCIES	31398AHZ8	US31398AHZ84	31398AHZ8
7227	LINEAR TRADING AMERICAS	AGENCIES	31398AKY7	US31398AKY72	31398AKY7
7228	LINEAR TRADING AMERICAS	AGENCIES	31398AMW9		31398AMW9
7229	LINEAR TRADING AMERICAS	AGENCIES	912828BR0	US912828BR04	912828BR0
7230	LINEAR TRADING AMERICAS	AGENCIES	912828HV5	US912828HV51	912828HV5
7231	LINEAR TRADING AMERICAS	AGENCIES	912828JK7	US912828JK78	912828JK7
7232	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	912828HZ6	US912828HZ65	912828HZ6
7233	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T7YZ6		3133T7YZ6
7234	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T8BJ5		3133T8BJ5
7235	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T8BK2		3133T8BK2
7236	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T8RN9		3133T8RN9
7237	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T9KJ3		3133T9KJ3
7238	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T9KL8		3133T9KL8
7239	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T9KM6		3133T9KM6
7240	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T9TY1		3133T9TY1
7241	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133T9TZ8		3133T9TZ8
7242	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TBZH6		3133TBZH6
7243	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TBZK9		3133TBZK9
7244	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TCBL1		3133TCBL1
7245	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TCBM9		3133TCBM9
7246	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TCBN7		3133TCBN7
7247	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TCHN1		3133TCHN1
7248	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TCHP6		3133TCHP6
7249	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TCHQ4		3133TCHQ4
7250	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TCHR2		3133TCHR2
7251	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TCYN2		3133TCYN2
7252	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TCYP7		3133TCYP7
7253	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TCYQ5		3133TCYQ5
7254	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TCYR3		3133TCYR3
7255	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TDZ74		3133TDZ74
7256	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TDZ82	US3133TDZ820	3133TDZ82
7257	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TDZ90		3133TDZ90
7258	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TEUU6		3133TEUU6
7259	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TEUV4		3133TEUV4
7260	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TEUW2		3133TEUW2
7261	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TEUX0		3133TEUX0
7262	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TEUY8		3133TEUY8
7263	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TGAM1		3133TGAM1
7264	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TGAZ2		3133TGAZ2
7265	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TGB24		3133TGB24
7266	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TGGT0		3133TGGT0
7267	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TGGU7		3133TGGU7
7268	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TGGV5		3133TGGV5
7269	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TGGW3		3133TGGW3
7270	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TGGX1		3133TGGX1
7271	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TLUK2		3133TLUK2
7272	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133TLUL0		3133TLUL0
7273	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359KMV6		31359KMV6
7274	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359KMW4		31359KMW4
7275	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359UZF5		31359UZF5
7276	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	313921F78		313921F78
7277	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	313921F86		313921F86
7278	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31392E4M9		31392E4M9

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7223	FREDDIE MAC	10/25/10	3.13%	MTS
7224	FEDERAL NATIONAL MORTGAGE ASSO	06/12/17	5.38%	MTS
7225	FEDERAL NATIONAL MORTGAGE ASSO	07/13/09	5.13%	MTS
7226	FEDERAL NATIONAL MORTGAGE ASSO	11/19/12	4.75%	MTS
7227	FEDERAL NATIONAL MORTGAGE ASSO	02/12/13	3.63%	MTS
7228	FEDERAL NATIONAL MORTGAGE ASSO	04/09/13	3.25%	MTS
7229	U S TREASURY NOTE	11/15/13	4.25%	MTS
7230	U S TREASURY NOTE	03/31/13	2.50%	MTS
7231	U S TREASURY NOTE	08/31/13	3.13%	MTS
7232	U S TREASURY NOTE	05/15/18	3.88%	MTS
7233	FHLMG 1886 1886-RS SERIES 1886FEDERAL HOME LOAN MTG GOLD	09/15/26	0.00%	MTS
7234	FHLMG 1906 1906-R SERIES 1906 FEDERAL HOME LOAN MTG GOLD	10/15/26	0.00%	MTS
7235	FHLMG 1906 1906-RS SERIES 1906FEDERAL HOME LOAN MTG GOLD	10/15/26	0.00%	MTS
7236	FHLMG 1925 1925-R SERIES 1925 FEDERAL HOME LOAN MTG GOLD	01/15/27	0.00%	MTS
7237	FHLMG 1937 1937-R SERIES 1937 FEDERAL HOME LOAN MTG GOLD	03/15/27	0.00%	MTS
7238	FHLMG 1937 1937-RA SERIES 1937FEDERAL HOME LOAN MTG GOLD	03/15/27	0.00%	MTS
7239	FHLMG 1937 1937-RB SERIES 1937FEDERAL HOME LOAN MTG GOLD	03/15/27	0.00%	MTS
7240	FHLMG 1953 1953-R SERIES 1953 FEDERAL HOME LOAN MTG GOLD	04/15/27	0.00%	MTS
7241	FHLMG 1953 1953-RS SERIES 1953FEDERAL HOME LOAN MTG GOLD	04/15/27	0.00%	MTS
7242	FHR 2010 2010-RA SER 2010 FEDERAL HOME LOAN MTGE GOLD	11/15/27	0.00%	MTS
7243	FHR 2010 2010-RC SER 2010 FEDERAL HOME LOAN MTG GOLD	11/15/27	0.00%	MTS
7244	FHR 2016 2016-RA SERIES 2016 FEDERAL HOME LOAN MTG GOLD	12/15/27	0.00%	MTS
7245	FHR 2016 2016-RB SERIES 2016 FEDERAL HOME LOAN MTG GOLD	12/15/27	0.00%	MTS
7246	FHR 2016 2016-RC SERIES 2016 FEDERAL HOME LOAN MTG GOLD	12/15/27	0.00%	MTS
7247	FHR 2018 2018-RA SER 2018 FEDERAL HOME LOAN MTGE GOLD	01/15/28	1.00%	MTS
7248	FHR 2018 2018-RB SER 2018 FEDERAL HOME LOAN MTGE GOLD	01/15/28	1.00%	MTS
7249	FHR 2018 2018-RC SER 2018 FEDERAL HOME LOAN MTGE GOLD	01/15/28	1.00%	MTS
7250	FHR 2018 2018-RD SER 2018 FEDERAL HOME LOAN MTGE GOLD	01/15/28	1.00%	MTS
7251	FHR 2030 2030-RA SERIES 2030 FEDERAL HOME LOAN MTG GOLD	02/15/28	0.00%	MTS
7252	FHR 2030 2030-RB SERIES 2030 FEDERAL HOME LOAN MTG GOLD	02/15/28	0.00%	MTS
7253	FHR 2030 2030-RC SERIES 2030 FEDERAL HOME LOAN MTG GOLD	02/15/28	0.00%	MTS
7254	FHR 2030 2030-RD SERIES 2030 FEDERAL HOME LOAN MTG GOLD	02/15/28	0.00%	MTS
7255	FHR 2056 2056-RB SERIES 2056 FEDERAL HOME LOAN MTG GOLD	05/15/28	0.00%	MTS
7256	FHR 2056 2056-RC SERIES 2056 FEDERAL HOME LOAN MTG GOLD	05/15/28	0.00%	MTS
7257	FHR 2056 2056-RR SERIES 2056 FEDERAL HOME LOAN MTG GOLD	05/15/28	0.00%	MTS
7258	FHR 2071 2071-RA SERIES 2071 FEDERAL HOME LOAN MTG GOLD	07/15/28	0.00%	MTS
7259	FHR 2071 2071-RB SERIES 2071 FEDERAL HOME LOAN MTG GOLD	07/15/28	0.00%	MTS
7260	FHR 2071 2071-RC SERIES 2071 FEDERAL HOME LOAN MTG GOLD	07/15/28	0.00%	MTS
7261	FHR 2071 2071-RD SERIES 2071 FEDERAL HOME LOAN MTG GOLD	07/15/28	0.00%	MTS
7262	FHR 2071 2071-RE SERIES 2071 FEDERAL HOME LOAN MTG GOLD	07/15/28	0.00%	MTS
7263	FHR 2081 2081-RC SERIES 2081 FEDERAL HOME LOAN MTG GOLD	08/15/28	0.00%	MTS
7264	FHR 2081 2081-RA SERIES 2081 FEDERAL HOME LOAN MTG GOLD	08/15/28	0.00%	MTS
7265	FHR 2081 2081-RB SERIES 2081 FEDERAL HOME LOAN MTG GOLD	08/15/28	0.00%	MTS
7266	FHR 2090 2090-RA SERIES 2090 FEDERAL HOME LOAN MTG GOLD	10/15/28	0.00%	MTS
7267	FHR 2090 2090-RB SERIES 2090 FEDERAL HOME LOAN MTG GOLD	10/15/28	0.00%	MTS
7268	FHR 2090 2090-RC SERIES 2090 FEDERAL HOME LOAN MTG GOLD	10/15/28	0.00%	MTS
7269	FHR 2090 2090-RD SERIES 2090 FEDERAL HOME LOAN MTG GOLD	10/15/28	0.00%	MTS
7270	FHR 2090 2090-RE SERIES 2090 FEDERAL HOME LOAN MTG GOLD	10/15/28	0.00%	MTS
7271	FHR 2178 2178-R SERIES 2178 FEDERAL HOME LOAN MTG GOLD	08/15/29	0.00%	MTS
7272	FHR 2178 2178-RS SERIES 2178 FEDERAL HOME LOAN MTG GOLD	08/15/29	0.00%	MTS
7273	FNR 96-033 33-R CMO SERIES 33 FEDERAL NATIONAL MTGE ASSN	07/25/26	0.00%	MTS
7274	FNR 96-033 33-RL CMO SERIES 33FEDERAL NATIONAL MTGE ASSN	07/25/26	0.00%	MTS
7275	FNR 98-54 54-RL RESID SER 98 FEDERAL NATL MTGE ASSN	10/25/28	0.00%	MTS
7276	FNR 01-59 R SER 01-59 R FANNIE MAE	11/25/31	0.00%	MTS
7277	FNR 01-59 RL SER 01-59 RL FANNIE MAE	11/25/31	0.00%	MTS
7278	FNR 02-71 R FANNIE MAE	11/25/32	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7223	(23,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7224	(89,221,000)	1.08	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7225	(105,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7226	(84,998,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7227	(166,218,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7228	(7,087,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7229	(35)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7230	(400)	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7231	(64,199,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7232	(1,500,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7233	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7234	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7235	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7236	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7237	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7238	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7239	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7240	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7241	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7242	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7243	2	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7244	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7245	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7246	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7247	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7248	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7249	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7250	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7251	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7252	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7253	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7254	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7255	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7256	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7257	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7258	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7259	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7260	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7261	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7262	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7263	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7264	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7265	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7266	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7267	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7268	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7269	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7270	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7271	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7272	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7273	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7274	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7275	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7276	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7277	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7278	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7279	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7280	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7281	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7282	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7283	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7284	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7285	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7286	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7287	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7288	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7289	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7290	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7291	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7292	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7293	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7294	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7295	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7296	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7297	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7298	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7299	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7300	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7301	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7302	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7303	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7304	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7305	G18E	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7306	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
7307	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
7308	G18K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
7309	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
7310	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
7311	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
7312	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
7313	G1AI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7314	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7315	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7316	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7317	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7318	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7319	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7320	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7321	G1AU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7322	G1BA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7323	G1BC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7324	G1BK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7325	G1BL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7326	G1BV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7327	G1C2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7328	G1CD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7329	G1CD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7330	G1CD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7331	G1CD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7332	G1CD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7333	G1CD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7334	G1CD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7279	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31392E4N7		31392E4N7
7280	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31392EE30		31392EE30
7281	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31392EE48		31392EE48
7282	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31392TG27		31392TG27
7283	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31392TG35		31392TG35
7284	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31392WLG3		31392WLG3
7285	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31392WLN8		31392WLN8
7286	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31392XYK8		31392XYK8
7287	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31392XYL6		31392XYL6
7288	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393BPD1		31393BPD1
7289	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393BPE9		31393BPE9
7290	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31393E7K9		31393E7K9
7291	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394KNS9		31394KNS9
7292	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394KNT7		31394KNT7
7293	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395AGG4		31395AGG4
7294	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395AWR2		31395AWR2
7295	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395EYM3		31395EYM3
7296	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395F3E2		31395F3E2
7297	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395HFJ4		31395HFJ4
7298	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395JWG7		31395JWG7
7299	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MSJ7		31397MSJ7
7300	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397MSK4		31397MSK4
7301	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397Y4A6		31397Y4A6
7302	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38373TQZ1		38373TQZ1
7303	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38375XPC2		38375XPC2
7304	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
7305	SP AMERICAS-TRADING	HOUSE-RISK	912828EE6		912828EE6
7306	CDO AMERICAS	CDO LIQUID ARB US	912810PU6		912810PU6
7307	CDO AMERICAS	CDO LIQUID ARB US	912810PW2	US912810PW27	912810PW2
7308	CDO AMERICAS	CDO LIQUID ARB US	912828HH6	US912828HH67	912828HH6
7309	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	912828HZ6	US912828HZ65	912828HZ6
7310	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	912828JF8	US912828JF83	912828JF8
7311	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	912828JH4		912828JH4
7312	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	912828JK7	US912828JK78	912828JK7
7313	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JH4		912828JH4
7314	LINEAR TRADING AMERICAS	COUPON TRADING	912828DU1		912828DU1
7315	LINEAR TRADING AMERICAS	COUPON TRADING	912828ED8		912828ED8
7316	LINEAR TRADING AMERICAS	COUPON TRADING	912828EJ5	US912828EJ50	912828EJ5
7317	LINEAR TRADING AMERICAS	COUPON TRADING	912828EM8	US912828EM89	912828EM8
7318	LINEAR TRADING AMERICAS	COUPON TRADING	912828FH8	US912828FH85	912828FH8
7319	LINEAR TRADING AMERICAS	COUPON TRADING	912828FK1	US912828FK15	912828FK1
7320	LINEAR TRADING AMERICAS	COUPON TRADING	912828FS4		912828FS4
7321	LINEAR TRADING AMERICAS	COUPON TRADING	912828JJ0	US912828JJ06	912828JJ0
7322	LINEAR TRADING AMERICAS	COUPON TRADING	912828HY9	US912828HY90	912828HY9
7323	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
7324	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31403DDS5		N00745413
7325	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282R4U5		F00M80835
7326	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828JJ0	US912828JJ06	912828JJ0
7327	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912810EQ7	US912810EQ77	912810EQ7
7328	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X63Y0		3128X63Y0
7329	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X6G59		3128X6G59
7330	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X7HE7		3128X7HE7
7331	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X7J70	US3128X7J702	3128X7J70
7332	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XP4R2		3133XP4R2
7333	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPWS9		3133XPWS9
7334	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MYN7	US31359MYN72	31359MYN7

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7279	FNR 02-71 RL FANNIE MAE	11/25/32	0.00%	MTS
7280	FNR 2002 63 R FANNIE MAE	10/25/32	0.00%	MTS
7281	FNR 2002 63 RL FANNIE MAE	10/25/32	0.00%	MTS
7282	FHR 2480 R FREDDIE MAC	08/15/32	0.00%	MTS
7283	FHR 2480 RS FREDDIE MAC	08/15/32	0.00%	MTS
7284	FHR 2515 RS FREDDIE MAC	10/15/32	0.00%	MTS
7285	FHR 2515 R FREDDIE MAC	10/15/32	0.00%	MTS
7286	FHR 2524 R FREDDIE MAC	11/15/32	0.00%	MTS
7287	FHR 2524 RS FREDDIE MAC	11/15/32	0.00%	MTS
7288	FNR 03-32 R FANNIE MAE	05/25/33	0.00%	MTS
7289	FNR 03-32 RL FANNIE MAE	05/25/33	0.00%	MTS
7290	FNR 2003-105 R FANNIE MAE	10/25/33	0.00%	MTS
7291	FHR 2686 R FREDDIE MAC	10/15/33	0.00%	MTS
7292	FHR 2686 RS FREDDIE MAC	10/15/33	0.00%	MTS
7293	FHR 2808 RA FREDDIE MAC	12/15/14	0.00%	MTS
7294	FHR 2808 RB FREDDIE MAC	12/15/14	0.00%	MTS
7295	FHR 2835 H1 FREDDIE MAC	08/15/14	0.00%	MTS
7296	FHR 2835 RA FREDDIE MAC	08/15/14	0.00%	MTS
7297	FHR 2869 D1 FREDDIE MAC	10/15/14	0.00%	MTS
7298	FHR 2888 N1 FREDDIE MAC	11/15/14	0.00%	MTS
7299	FNR 2008-76 R FANNIE MAE	09/25/38	0.00%	MTS
7300	FNR 2008-76 RL FANNIE MAE	09/25/38	0.00%	MTS
7301	FHR 3479 R FREDDIE MAC	08/15/38	0.00%	MTS
7302	GNR 01-61 RR GOVERNMENT NATIONAL MTGE ASSN	02/20/31	0.00%	MTS
7303	GNR 2008-74 RR GOVT NATIONAL MORTGAGE (GNMA)	08/20/38	0.00%	MTS
7304	FNMA SF 30 YEAR	01/01/00	5.50%	MTS
7305	U S TREASURY NOTE	08/15/15	4.25%	MTS
7306	U S TREASURY BOND	05/15/37	5.00%	MTS
7307	U.S. TREASURY BOND	02/15/38	4.38%	MTS
7308	U S TREASURY NOTE	11/15/17	4.25%	MTS
7309	U S TREASURY NOTE	05/15/18	3.88%	MTS
7310	U S TREASURY NOTE	07/31/10	2.75%	MTS
7311	U S TREASURY NOTE	08/15/18	4.00%	MTS
7312	U S TREASURY NOTE	08/31/13	3.13%	MTS
7313	U S TREASURY NOTE	08/15/18	4.00%	MTS
7314	U S TREASURY NOTE	05/15/10	3.88%	MTS
7315	U S TREASURY NOTE	08/15/10	4.13%	MTS
7316	U S TREASURY NOTE	10/15/10	4.25%	MTS
7317	U S TREASURY NOTE	11/15/10	4.50%	MTS
7318	U S TREASURY NOTE	05/31/11	4.88%	MTS
7319	U S TREASURY NOTE	06/30/11	5.13%	MTS
7320	U S TREASURY NOTE	08/31/11	4.63%	MTS
7321	U S TREASURY NOTE	08/31/10	2.38%	MTS
7322	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
7323	FNMA SF 30 YEAR	01/01/00	5.00%	MTS
7324	FNMA 30YR (PRE-PAYMENTS)	01/01/36	6.00%	MTS
7325	FHLMC PC GOLD 7YR BALLOON	07/01/10	3.50%	MTS
7326	U S TREASURY NOTE	08/31/10	2.38%	MTS
7327	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.25%	MTS
7328	FREDDIE MAC	03/18/13	4.50%	MTS
7329	FREDDIE MAC	01/29/18	4.35%	MTS
7330	FREDDIE MAC	04/30/10	3.00%	MTS
7331	FREDDIE MAC	07/01/13	5.00%	MTS
7332	FEDERAL HOME LOAN BANKS	02/04/15	4.25%	MTS
7333	FEDERAL HOME LOAN BANKS	03/10/11	3.75%	MTS
7334	FEDERAL NATIONAL MORTGAGE ASSO	08/15/10	4.25%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7279	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7280	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7281	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7282	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7283	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7284	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7285	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7286	1	0.05	0.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7287	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7288	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7289	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7290	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7291	1	0.02	0.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7292	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7293	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7294	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7295	21,199,405	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7296	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7297	16,162,298	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7298	41,225,970	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7299	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7300	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7301	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7302	1	0.04	0.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7303	1	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7304	(5,000,000)	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7305	(173,000,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7306	(103,500,000)	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7307	(25,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7308	(8,400,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7309	(1,000,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7310	(1,500,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7311	(1,500,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7312	(1,500,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7313	0	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7314	(4,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7315	(50,000)	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7316	(4,840,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7317	(110,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7318	(350,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7319	(40,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7320	(1,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7321	(78,206,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7322	(52,000,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7323	(362,000,000)	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7324	(1)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7325	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7326	(5,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7327	0	1.22	1.22	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7328	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7329	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7330	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7331	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7332	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7333	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7334	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7335	G1CD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7336	G1CD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7337	G1CD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7338	G1CD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7339	G1CD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7340	G1CD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7341	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7342	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7343	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7344	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7345	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7346	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7347	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7348	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7349	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7350	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7351	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7352	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7353	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7354	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7355	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7356	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7357	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7358	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7359	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7360	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7361	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7362	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7363	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7364	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7365	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7366	G1DC	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7367	G1DE	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7368	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7369	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7370	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7371	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7372	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7373	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7374	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7375	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7376	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7377	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7378	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7379	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7380	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7381	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7382	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7383	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7384	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7385	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7386	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7387	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7388	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7389	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7390	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7335	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F9FW8	US3136F9FW84	3136F9FW8
7336	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABF5	US3137EABF53	3137EABF5
7337	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABH1		3137EABH1
7338	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ALJ9	US31398ALJ96	31398ALJ9
7339	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398AMQ2	US31398AMQ21	31398AMQ2
7340	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398AMW9		31398AMW9
7341	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31359RLZ3		31359RLZ3
7342	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803BL6		912803BL6
7343	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803BM4	US912803BM40	912803BM4
7344	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810DZ8	US912810DZ85	912810DZ8
7345	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810ED6	US912810ED64	912810ED6
7346	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EM6	US912810EM63	912810EM6
7347	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EP9	US912810EP94	912810EP9
7348	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EQ7	US912810EQ77	912810EQ7
7349	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EZ7		912810EZ7
7350	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FP8	US912810FP85	912810FP8
7351	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FR4	US912810FR42	912810FR4
7352	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FS2		912810FS2
7353	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FT0	US912810FT08	912810FT0
7354	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PT9	US912810PT97	912810PT9
7355	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PV4	US912810PV44	912810PV4
7356	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128274Y5	US9128274Y56	9128274Y5
7357	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828AF7	US912828AF74	912828AF7
7358	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CP3		912828CP3
7359	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CZ1	US912828CZ11	912828CZ1
7360	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DH0	US912828DH04	912828DH0
7361	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EA4	US912828EA42	912828EA4
7362	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FL9	US912828FL97	912828FL9
7363	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GN4	US912828GN45	912828GN4
7364	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GX2		912828GX2
7365	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HN3	US912828HN36	912828HN3
7366	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833KC3	US912833KC37	912833KC3
7367	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795K67		912795K67
7368	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PU6		912810PU6
7369	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PW2	US912810PW27	912810PW2
7370	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PX0		912810PX0
7371	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828AU4	US912828AU42	912828AU4
7372	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DV9		912828DV9
7373	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828ED8		912828ED8
7374	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FF2	US912828FF20	912828FF2
7375	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FY1		912828FY1
7376	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GZ7		912828GZ7
7377	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HA1		912828HA1
7378	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HD5		912828HD5
7379	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HE3		912828HE3
7380	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HG8	US912828HG84	912828HG8
7381	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HH6	US912828HH67	912828HH6
7382	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HJ2	US912828HJ24	912828HJ2
7383	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HK9	US912828HK96	912828HK9
7384	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HR4	US912828HR40	912828HR4
7385	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HS2	US912828HS23	912828HS2
7386	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HT0	US912828HT06	912828HT0
7387	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HU7	US912828HU78	912828HU7
7388	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HV5	US912828HV51	912828HV5
7389	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HX1	US912828HX18	912828HX1
7390	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HY9	US912828HY90	912828HY9

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7335	FEDERAL NATIONAL MORTGAGE ASSO	01/14/11	3.00%	MTS
7336	FREDDIE MAC	02/25/11	3.25%	MTS
7337	FREDDIE MAC	05/28/10	2.38%	MTS
7338	FEDERAL NATIONAL MORTGAGE ASSO	01/29/18	5.00%	MTS
7339	FEDERAL NATIONAL MORTGAGE ASSO	02/06/13	4.00%	MTS
7340	FEDERAL NATIONAL MORTGAGE ASSO	04/09/13	3.25%	MTS
7341	FNR 1997-84 PL FEDERAL NATL MTGE ASSN	02/25/09	6.50%	MTS
7342	W/PRINC STRIPS 08-15-27	08/15/27	0.00%	MTS
7343	W/PRINC STRIPS 11-15-27	11/15/27	0.00%	MTS
7344	UNITED STATES TREASURY BONDS R/MD 8.875 08/15/2017	08/15/17	8.88%	MTS
7345	UNITED STATES TREASURY BONDS R/MD 8.125 08/15/2019	08/15/19	8.13%	MTS
7346	U.S. TREASURY BOND	08/15/22	7.25%	MTS
7347	UNITED STATES TREASURY BONDS R/MD 7.125 02/15/2023	02/15/23	7.13%	MTS
7348	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.25%	MTS
7349	U.S. TREASURY BOND	02/15/27	6.63%	MTS
7350	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.38%	MTS
7351	US TREAS INFLATION INDEX	01/15/25	2.38%	MTS
7352	US TREAS INFLATION INDEX NOTE	01/15/26	2.00%	MTS
7353	U S TREASURY BOND	02/15/36	4.50%	MTS
7354	U.S. TREASURY BOND	02/15/37	4.75%	MTS
7355	US TREAS INFLATION INDEX BOND	01/15/28	1.75%	MTS
7356	US TREAS INFLATION INDEX NOTE	01/15/09	3.88%	MTS
7357	US TREAS INFLATION INDEX NOTE	07/15/12	3.00%	MTS
7358	US TREAS INFLATION INDEX NOTE	07/15/14	2.00%	MTS
7359	US TREAS INFLATION INDEX NOTE	04/15/10	0.88%	MTS
7360	US TREAS INFLATION INDEX NOTE	01/15/15	1.63%	MTS
7361	US TREAS INFLATION INDEX NOTE	07/15/15	1.88%	MTS
7362	US TREAS INFLATION INDEX NOTE	07/15/16	2.50%	MTS
7363	US TREAS INFLATION INDEX NOTE	04/15/12	2.00%	MTS
7364	US TREAS INFLATION INDEX NOTE	07/15/17	2.63%	MTS
7365	US TREAS INFLATION INDEX NOTE	01/15/18	1.63%	MTS
7366	TINT 5-15-14	05/15/14	0.00%	MTS
7367	U S TREASURY BILL	03/05/09	0.00%	MTS
7368	U S TREASURY BOND	05/15/37	5.00%	MTS
7369	U.S. TREASURY BOND	02/15/38	4.38%	MTS
7370	U.S. TREASURY BOND	05/15/38	4.50%	MTS
7371	U S TREASURY NOTE	02/15/13	3.88%	MTS
7372	U S TREASURY NOTE	05/15/15	4.13%	MTS
7373	U S TREASURY NOTE	08/15/10	4.13%	MTS
7374	U S TREASURY NOTE	05/15/16	5.13%	MTS
7375	U S TREASURY NOTE	11/15/16	4.63%	MTS
7376	U S TREASURY NOTE	07/31/12	4.63%	MTS
7377	U S TREASURY NOTE	08/15/17	4.75%	MTS
7378	U S TREASURY NOTE	09/30/09	4.00%	MTS
7379	U S TREASURY NOTE	09/30/12	4.25%	MTS
7380	U S TREASURY NOTE	10/31/12	3.88%	MTS
7381	U S TREASURY NOTE	11/15/17	4.25%	MTS
7382	U S TREASURY NOTE	11/30/09	3.13%	MTS
7383	U S TREASURY NOTE	11/30/12	3.38%	MTS
7384	U S TREASURY NOTE	02/15/18	3.50%	MTS
7385	U S TREASURY NOTE	02/28/10	2.00%	MTS
7386	U S TREASURY NOTE	02/28/13	2.75%	MTS
7387	U S TREASURY NOTE	03/31/10	1.75%	MTS
7388	U S TREASURY NOTE	03/31/13	2.50%	MTS
7389	U S TREASURY NOTE	04/30/10	2.13%	MTS
7390	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7335	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7336	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7337	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7338	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7339	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7340	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7341	22	0.00	0.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7342	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7343	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7344	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7345	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7346	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7347	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7348	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7349	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7350	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7351	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7352	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7353	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7354	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7355	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7356	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7357	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7358	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7359	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7360	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7361	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7362	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7363	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7364	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7365	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7366	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7367	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7368	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7369	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7370	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7371	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7372	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7373	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7374	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7375	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7376	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7377	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7378	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7379	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7380	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7381	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7382	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7383	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7384	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7385	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7386	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7387	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7388	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7389	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7390	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7391	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7392	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7393	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7394	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7395	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7396	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7397	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7398	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7399	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7400	G1DL	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7401	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7402	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7403	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7404	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7405	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7406	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7407	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7408	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7409	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7410	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7411	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7412	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7413	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7414	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7415	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7416	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7417	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7418	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7419	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7420	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7421	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7422	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7423	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7424	G1DY	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7425	G1E0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7426	G1E0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7427	G1E0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7428	G1E0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7429	G1E0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7430	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7431	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7432	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7433	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7434	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7435	G1F1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7436	G1F3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7437	G1F3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7438	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7439	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7440	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7441	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7442	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7443	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7444	G1FA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7445	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7446	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7391	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HZ6	US912828HZ65	912828HZ6
7392	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JA9	US912828JA96	912828JA9
7393	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JB7	US912828JB79	912828JB7
7394	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JC5	US912828JC52	912828JC5
7395	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JD3	US912828JD36	912828JD3
7396	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JF8	US912828JF83	912828JF8
7397	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JG6		912828JG6
7398	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JH4		912828JH4
7399	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JJ0	US912828JJ06	912828JJ0
7400	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JK7	US912828JK78	912828JK7
7401	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128275N8	US9128275N82	9128275N8
7402	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128276T4	US9128276T44	9128276T4
7403	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128277L0	US9128277L09	9128277L0
7404	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828AJ9	US912828AJ96	912828AJ9
7405	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828AU4	US912828AU42	912828AU4
7406	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BA7	US912828BA78	912828BA7
7407	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BH2		912828BH2
7408	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CA6	US912828CA69	912828CA6
7409	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CJ7	US912828CJ78	912828CJ7
7410	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CT5		912828CT5
7411	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CV0		912828CV0
7412	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DC1		912828DC1
7413	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DE7		912828DE7
7414	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DH0	US912828DH04	912828DH0
7415	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DM9		912828DM9
7416	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828ES5	US912828ES59	912828ES5
7417	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FA3	US912828FA33	912828FA3
7418	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FD7	US912828FD71	912828FD7
7419	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FH8	US912828FH85	912828FH8
7420	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FS4		912828FS4
7421	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FX3		912828FX3
7422	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GB0		912828GB0
7423	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HF0	US912828HF02	912828HF0
7424	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HP8	US912828HP83	912828HP8
7425	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BZ2	US912828BZ20	912828BZ2
7426	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HB9		912828HB9
7427	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HP8	US912828HP83	912828HP8
7428	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JC5	US912828JC52	912828JC5
7429	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JF8	US912828JF83	912828JF8
7430	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128NJB40		F001J1859
7431	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31295MYW4		F00788825
7432	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31349SGK3		F00781102
7433	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31349UHL5		F00782935
7434	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407DTX3		N00827766
7435	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SUU4		N00988095
7436	SP AMERICAS-TRADING	PRIME-AMERICAS	31393BSJ5		31393BSJ5
7437	SP AMERICAS-TRADING	PRIME-AMERICAS	31393BSK2		31393BSK2
7438	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128QGFU1		F001N0179
7439	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128QGJB9		F001N0258
7440	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128QGJK9		F001N0266
7441	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128QGJM5		F001N0268
7442	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3128QGJN3		F001N0269
7443	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31295MYW4		F00788825
7444	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31349TAP6		F00781814
7445	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36202KEK7	US36202KEK79	I00008238
7446	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36225CX27		I00080696

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7391	U S TREASURY NOTE	05/15/18	3.88%	MTS
7392	U S TREASURY NOTE	05/31/10	2.63%	MTS
7393	U S TREASURY NOTE	05/31/13	3.50%	MTS
7394	U S TREASURY NOTE	06/30/10	2.88%	MTS
7395	U S TREASURY NOTE	06/30/13	3.38%	MTS
7396	U S TREASURY NOTE	07/31/10	2.75%	MTS
7397	U S TREASURY NOTE	07/31/13	3.38%	MTS
7398	U S TREASURY NOTE	08/15/18	4.00%	MTS
7399	U S TREASURY NOTE	08/31/10	2.38%	MTS
7400	U S TREASURY NOTE	08/31/13	3.13%	MTS
7401	UNITED STATES TREASURY NOTES R/MD 6.00 08/15/2009	08/15/09	6.00%	MTS
7402	UNITED STATES TREASURY NOTE R/MD 5.00 02/15/2011	02/15/11	5.00%	MTS
7403	U S TREASURY NOTE	02/15/12	4.88%	MTS
7404	U S TREASURY NOTE	08/15/12	4.38%	MTS
7405	U S TREASURY NOTE	02/15/13	3.88%	MTS
7406	U S TREASURY NOTE	05/15/13	3.63%	MTS
7407	U S TREASURY NOTE	08/15/13	4.25%	MTS
7408	U S TREASURY NOTE	02/15/14	4.00%	MTS
7409	U S TREASURY NOTE	05/15/14	4.75%	MTS
7410	U S TREASURY NOTE	08/15/14	4.25%	MTS
7411	U S TREASURY NOTE	09/15/09	3.38%	MTS
7412	U S TREASURY NOTE	11/15/14	4.25%	MTS
7413	U S TREASURY NOTE	12/15/09	3.50%	MTS
7414	US TREAS INFLATION INDEX NOTE	01/15/15	1.63%	MTS
7415	U S TREASURY NOTE	02/15/15	4.00%	MTS
7416	U S TREASURY NOTE	01/15/11	4.25%	MTS
7417	U S TREASURY NOTE	03/31/11	4.75%	MTS
7418	U S TREASURY NOTE	04/30/11	4.88%	MTS
7419	U S TREASURY NOTE	05/31/11	4.88%	MTS
7420	U S TREASURY NOTE	08/31/11	4.63%	MTS
7421	U S TREASURY NOTE	11/15/09	4.63%	MTS
7422	U S TREASURY NOTE	12/31/08	4.75%	MTS
7423	U S TREASURY NOTE	10/31/09	3.63%	MTS
7424	U S TREASURY NOTE	01/31/10	2.13%	MTS
7425	U S TREASURY NOTE	02/15/09	3.00%	MTS
7426	U S TREASURY NOTE	08/31/09	4.00%	MTS
7427	U S TREASURY NOTE	01/31/10	2.13%	MTS
7428	U S TREASURY NOTE	06/30/10	2.88%	MTS
7429	U S TREASURY NOTE	07/31/10	2.75%	MTS
7430	FHLMC GOLD ARM 30YR	08/01/38	5.29%	MTS
7431	FHLMC ARMS	11/01/31	6.83%	MTS
7432	FHLMC ARMS	12/01/33	4.43%	MTS
7433	FHLMC ARMS	12/01/34	4.17%	MTS
7434	FNMA ARMS	07/01/35	4.94%	MTS
7435	FNMA ARMS	07/01/38	4.63%	MTS
7436	FNW 2003-W7 R FANNIE MAE	03/25/33	0.00%	MTS
7437	FNW 2003-W7 RL FANNIE MAE	03/25/33	0.00%	MTS
7438	FHLMC GOLD ARM 30YR	07/01/36	6.48%	MTS
7439	FHLMC GOLD ARM 30YR	10/01/36	6.53%	MTS
7440	FHLMC GOLD ARM 30YR	10/01/36	6.68%	MTS
7441	FHLMC GOLD ARM 30YR	10/01/36	6.53%	MTS
7442	FHLMC GOLD ARM 30YR	10/01/36	6.59%	MTS
7443	FHLMC ARMS	11/01/31	6.83%	MTS
7444	FHLMC ARMS	08/01/34	4.42%	MTS
7445	G N M A PASS THRU POOL 008238MISSUE DATE 07/01/1993 R/MD 5.625 06/20/2023	07/20/23	5.63%	MTS
7446	GNMA ARM 080696 .	05/20/33	5.38%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7391	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7392	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7393	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7394	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7395	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7396	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7397	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7398	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7399	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7400	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7401	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7402	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7403	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7404	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7405	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7406	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7407	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7408	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7409	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7410	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7411	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7412	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7413	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7414	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7415	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7416	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7417	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7418	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7419	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7420	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7421	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7422	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7423	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7424	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7425	(64,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7426	(50,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7427	(300,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7428	(50,000,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7429	(100,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7430	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7431	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7432	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7433	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7434	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7435	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7436	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7437	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7438	(1)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7439	(1)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7440	(1)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7441	(1)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7442	(1)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7443	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7444	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7445	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7446	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7447	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7448	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7449	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7450	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7451	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7452	G1GE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7453	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7454	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7455	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7456	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7457	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7458	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7459	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7460	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7461	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7462	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7463	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7464	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7465	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7466	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7467	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7468	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7469	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7470	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7471	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7472	G1GT	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7473	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7474	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7475	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7476	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7477	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7478	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7479	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7480	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7481	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7482	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7483	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7484	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7485	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7486	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7487	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7488	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7489	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7490	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7491	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7492	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7493	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7494	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7495	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7496	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7497	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7498	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7499	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7500	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7501	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7502	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7447	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36225ELU4		I00082138
7448	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394FDP7		31394FDP7
7449	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JH4		912828JH4
7450	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JJ0	US912828JJ06	912828JJ0
7451	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JK7	US912828JK78	912828JK7
7452	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395MJ42		31395MJ42
7453	LINEAR TRADING AMERICAS	COUPON TRADING	912828AJ9	US912828AJ96	912828AJ9
7454	LINEAR TRADING AMERICAS	COUPON TRADING	912828AP5		912828AP5
7455	LINEAR TRADING AMERICAS	COUPON TRADING	912828AU4	US912828AU42	912828AU4
7456	LINEAR TRADING AMERICAS	COUPON TRADING	912828BH2		912828BH2
7457	LINEAR TRADING AMERICAS	COUPON TRADING	912828CJ7	US912828CJ78	912828CJ7
7458	LINEAR TRADING AMERICAS	COUPON TRADING	912828CT5		912828CT5
7459	LINEAR TRADING AMERICAS	COUPON TRADING	912828DC1		912828DC1
7460	LINEAR TRADING AMERICAS	COUPON TRADING	912828DM9		912828DM9
7461	LINEAR TRADING AMERICAS	COUPON TRADING	912828EG1	US912828EG12	912828EG1
7462	LINEAR TRADING AMERICAS	COUPON TRADING	912828FU9		912828FU9
7463	LINEAR TRADING AMERICAS	COUPON TRADING	912828GC8		912828GC8
7464	LINEAR TRADING AMERICAS	COUPON TRADING	912828GK0		912828GK0
7465	LINEAR TRADING AMERICAS	COUPON TRADING	912828GZ7		912828GZ7
7466	LINEAR TRADING AMERICAS	COUPON TRADING	912828HK9	US912828HK96	912828HK9
7467	LINEAR TRADING AMERICAS	COUPON TRADING	912828HM5	US912828HM52	912828HM5
7468	LINEAR TRADING AMERICAS	COUPON TRADING	912828HQ6	US912828HQ66	912828HQ6
7469	LINEAR TRADING AMERICAS	COUPON TRADING	912828HR4	US912828HR40	912828HR4
7470	LINEAR TRADING AMERICAS	COUPON TRADING	912828HY9	US912828HY90	912828HY9
7471	LINEAR TRADING AMERICAS	COUPON TRADING	912828JG6		912828JG6
7472	LINEAR TRADING AMERICAS	COUPON TRADING	912828JK7	US912828JK78	912828JK7
7473	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371M2J5		N00256477
7474	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NFL4		N00256771
7475	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NGJ8		N00256801
7476	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371NYD1		N00257308
7477	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31375KY35		N00337430
7478	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31405WW92		N00801772
7479	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31406RSR7		N00817828
7480	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31407JDK5	US31407JDK51	N00831806
7481	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409YDG9		N00882203
7482	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31409YHA8		N00882325
7483	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410F2S3	US31410F2S34	N00888285
7484	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410GW90		N00889072
7485	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410KMB7		N00889654
7486	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410PJU8		N00893175
7487	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410PZF3		N00893642
7488	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410REX3		N00894850
7489	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410SEX1	US31410SEX18	N00895750
7490	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410URW4	US31410URW44	N00897901
7491	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410WPP7		N00899630
7492	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410WT40		N00899771
7493	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31410WXL7		N00899883
7494	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411CC25		N00903789
7495	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411CPP0		N00904130
7496	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411DKH1		N00904896
7497	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411F5L4		N00907251
7498	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411HNR7		N00908600
7499	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411HVA5		N00908809
7500	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411JJB3		N00909358
7501	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411KAY9	US31411KAY91	N00910023
7502	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411KPK3		N00910426

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7447	GNMA 3/1 ARM 082138	08/20/38	5.50%	MTS
7448	FNR 2005-74 SC FANNIE MAE	09/01/35	3.79%	MTS
7449	U S TREASURY NOTE	08/15/18	4.00%	MTS
7450	U S TREASURY NOTE	08/31/10	2.38%	MTS
7451	U S TREASURY NOTE	08/31/13	3.13%	MTS
7452	FHR 2927 EZ FREDDIE MAC	02/15/35	5.50%	MTS
7453	U S TREASURY NOTE	08/15/12	4.38%	MTS
7454	U S TREASURY NOTE	11/15/12	4.00%	MTS
7455	U S TREASURY NOTE	02/15/13	3.88%	MTS
7456	U S TREASURY NOTE	08/15/13	4.25%	MTS
7457	U S TREASURY NOTE	05/15/14	4.75%	MTS
7458	U S TREASURY NOTE	08/15/14	4.25%	MTS
7459	U S TREASURY NOTE	11/15/14	4.25%	MTS
7460	U S TREASURY NOTE	02/15/15	4.00%	MTS
7461	U S TREASURY NOTE	09/15/10	3.88%	MTS
7462	U S TREASURY NOTE	09/30/11	4.50%	MTS
7463	U S TREASURY NOTE	12/31/11	4.63%	MTS
7464	U S TREASURY NOTE	02/29/12	4.63%	MTS
7465	U S TREASURY NOTE	07/31/12	4.63%	MTS
7466	U S TREASURY NOTE	11/30/12	3.38%	MTS
7467	U S TREASURY NOTE	12/31/12	3.63%	MTS
7468	U S TREASURY NOTE	01/31/13	2.88%	MTS
7469	U S TREASURY NOTE	02/15/18	3.50%	MTS
7470	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
7471	U S TREASURY NOTE	07/31/13	3.38%	MTS
7472	U S TREASURY NOTE	08/31/13	3.13%	MTS
7473	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
7474	FNMA SF 30 YEAR	06/01/37	6.50%	MTS
7475	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
7476	FNMA SF 30 YEAR	08/01/38	6.50%	MTS
7477	FNMA SF 30 YEAR	03/01/26	6.50%	MTS
7478	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
7479	FNMA SF 30 YEAR	10/01/36	6.50%	MTS
7480	FNMA SF 30 YEAR	10/01/36	6.50%	MTS
7481	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
7482	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
7483	FNMA SF 30 YEAR	03/01/37	6.50%	MTS
7484	FNMA SF 30 YEAR	12/01/37	6.50%	MTS
7485	FNMA SF 30 YEAR	04/01/38	6.50%	MTS
7486	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
7487	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
7488	FNMA SF 30 YEAR	09/01/36	6.50%	MTS
7489	FNMA SF 30 YEAR	06/01/36	6.50%	MTS
7490	FNMA SF 30 YEAR	01/01/37	6.50%	MTS
7491	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
7492	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
7493	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
7494	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
7495	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
7496	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
7497	FNMA SF 30 YEAR	12/01/36	6.50%	MTS
7498	FNMA SF 30 YEAR	02/01/37	6.50%	MTS
7499	FNMA SF 30 YEAR	03/01/37	6.50%	MTS
7500	FNMA SF 30 YEAR	02/01/37	6.50%	MTS
7501	FNMA SF 30 YEAR	03/01/37	6.50%	MTS
7502	FNMA SF 30 YEAR	01/01/37	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7447	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7448	0	0.03	0.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7449	(70,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7450	(292,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7451	(51,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7452	0	0.94	0.94	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7453	(4,911,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7454	(13,594,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7455	(6,301,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7456	(15,466,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7457	(25,900,000)	1.09	1.11	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7458	(4,000,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7459	(5,000,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7460	(5,000,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7461	(50,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7462	(25,700,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7463	(35,189,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7464	(29,746,000)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7465	(46,138,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7466	(37,454,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7467	(69,878,700)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7468	(5,628,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7469	(80,000,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7470	(8,248,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7471	(48,324,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7472	(113,044,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7473	(27,404)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7474	(282,972)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7475	(22,193)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7476	(790,360)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7477	(288)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7478	(240,356)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7479	(23,214)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7480	(341,615)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7481	(251,355)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7482	(31,145)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7483	(2,628,585)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7484	(13,828,412)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7485	(38,051)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7486	(480,119)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7487	(46,822)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7488	(594,270)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7489	(15,804)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7490	(195,191)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7491	(877,979)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7492	(438,677)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7493	(3,557,801)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7494	(163,239)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7495	(87,795)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7496	(482,124)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7497	(84,740)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7498	(2,999,999)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7499	(1,195,552)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7500	(15,285)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7501	(44,372)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7502	(653,076)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7503	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7504	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7505	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7506	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7507	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7508	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7509	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7510	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7511	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7512	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7513	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7514	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7515	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7516	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7517	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7518	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7519	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7520	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7521	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7522	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7523	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7524	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7525	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7526	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7527	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7528	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7529	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7530	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7531	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7532	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7533	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7534	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7535	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7536	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7537	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7538	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7539	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7540	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7541	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7542	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7543	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7544	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7545	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7546	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7547	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7548	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7549	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7550	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7551	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7552	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7553	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7554	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7555	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7556	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7557	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7558	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7503	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411VUG2		N00915983
7504	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411XM36		N00917578
7505	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31411YUG6		N00918683
7506	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412B2A9		N00920669
7507	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412BFZ0		N00920084
7508	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412E4R4		N00923432
7509	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412EA63		N00922629
7510	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412EZC3		N00923339
7511	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412HQS1		N00925765
7512	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412LPC8		N00928419
7513	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412LY38		N00928730
7514	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412LZL7		N00928747
7515	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412MYL6		N00929615
7516	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412SAJ4		N00933009
7517	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31412SNS0		N00933401
7518	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413A6N8		N00940177
7519	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413AJN4		N00939569
7520	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413CGY9		N00941315
7521	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413DA56	US31413DA564	N00942028
7522	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413DZP5		N00942750
7523	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413KB42		N00947459
7524	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413LQC6		N00948751
7525	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413N5Y7		N00950963
7526	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413NZ99		N00950868
7527	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413Q3B2		N00952694
7528	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413TK35		N00954914
7529	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413YHL8		N00959335
7530	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31413YKF7		N00959394
7531	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414BR85		N00961411
7532	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414BUA6		N00961477
7533	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414BVD9		N00961512
7534	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414CCQ9		N00961879
7535	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414DUB0		N00963278
7536	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414FCE9		N00964569
7537	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414GEN5		N00965541
7538	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414GKC2		N00965691
7539	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414GTL3		N00965955
7540	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414GWK1		N00966050
7541	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414H6Y8		N00967187
7542	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414HH83		N00966555
7543	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414HRK5		N00966790
7544	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414J6L2		N00968075
7545	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414JHC0		N00967427
7546	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414KK25		N00968413
7547	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414KQS2		N00968565
7548	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414P3B3		N00972494
7549	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414PA58		N00971728
7550	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414SAG8		N00974407
7551	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414UHA9		N00976425
7552	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31414VDK9		N00977206
7553	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415CA98		N00982532
7554	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415QNR3		N00986100
7555	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415QNY8		N00986107
7556	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415RCZ5		N00986688
7557	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415RZ23		N00987361
7558	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415SDC3		N00987599

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7503	FNMA SF 30 YEAR	03/01/37	6.50%	MTS
7504	FNMA SF 30 YEAR	04/01/37	6.50%	MTS
7505	FNMA SF 30 YEAR	06/01/37	6.50%	MTS
7506	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
7507	FNMA SF 30 YEAR	11/01/36	6.50%	MTS
7508	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
7509	FNMA SF 30 YEAR	12/01/36	6.50%	MTS
7510	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
7511	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
7512	FNMA SF 30 YEAR	05/01/37	6.50%	MTS
7513	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
7514	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
7515	FNMA SF 30 YEAR	06/01/38	6.50%	MTS
7516	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
7517	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
7518	FNMA SF 30 YEAR	05/01/37	6.50%	MTS
7519	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
7520	FNMA SF 30 YEAR	07/01/37	6.50%	MTS
7521	FNMA SF 30 YEAR	06/01/37	6.50%	MTS
7522	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
7523	FNMA SF 30 YEAR	10/01/37	6.50%	MTS
7524	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
7525	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
7526	FNMA SF 30 YEAR	09/01/37	6.50%	MTS
7527	FNMA SF 30 YEAR	08/01/37	6.50%	MTS
7528	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
7529	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
7530	FNMA SF 30 YEAR	12/01/37	6.50%	MTS
7531	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
7532	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
7533	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
7534	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
7535	FNMA SF 30 YEAR	05/01/38	6.50%	MTS
7536	FNMA SF 30 YEAR	07/01/38	6.50%	MTS
7537	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
7538	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
7539	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
7540	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
7541	FNMA SF 30 YEAR	12/01/37	6.50%	MTS
7542	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
7543	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
7544	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
7545	FNMA SF 30 YEAR	11/01/37	6.50%	MTS
7546	FNMA SF 30 YEAR	01/01/38	6.50%	MTS
7547	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
7548	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
7549	FNMA SF 30 YEAR	02/01/38	6.50%	MTS
7550	FNMA SF 30 YEAR	04/01/38	6.50%	MTS
7551	FNMA SF 30 YEAR	03/01/38	6.50%	MTS
7552	FNMA SF 30 YEAR	04/01/38	6.50%	MTS
7553	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
7554	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
7555	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
7556	FNMA SF 30 YEAR	07/01/38	6.50%	MTS
7557	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
7558	FNMA SF 30 YEAR	09/01/38	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7503	(519,980)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7504	(378,759)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7505	(16,261)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7506	(140,803)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7507	(28,805)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7508	(114,349)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7509	(108,942)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7510	(24,821)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7511	(497,879)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7512	(502,221)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7513	(25,092)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7514	(3,999,999)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7515	(499,999)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7516	(558,318)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7517	(2,265,088)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7518	(59,999)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7519	(21,425)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7520	(901,920)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7521	(396,723)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7522	(283,673)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7523	(1,009,808)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7524	(120,632)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7525	(951,425)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7526	(999,900)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7527	(132,329)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7528	(2,999,998)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7529	(100,655)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7530	(1,542,476)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7531	(1,000,001)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7532	(21,544)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7533	(30,858)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7534	(25,229)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7535	(2,410,771)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7536	(31,401)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7537	(25,319)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7538	(848,100)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7539	(539,020)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7540	(164,937)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7541	(1,790,062)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7542	(24,085)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7543	(28,963)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7544	(937,489)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7545	(795,054)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7546	(250,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7547	(1,912,662)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7548	(20,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7549	(639,098)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7550	(47,262)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7551	(839,363)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7552	(1,000,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7553	(2,000,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7554	(1,302,266)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7555	(3,926,759)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7556	(28,708)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7557	(92,694)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7558	(25,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7559	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7560	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7561	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7562	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7563	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7564	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7565	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7566	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7567	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7568	G1JM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7569	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7570	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7571	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7572	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7573	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7574	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7575	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7576	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7577	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7578	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7579	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7580	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7581	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7582	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7583	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7584	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7585	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7586	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7587	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7588	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7589	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7590	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7591	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7592	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7593	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7594	G1KD	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7595	G1KF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7596	G1KR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7597	G1LA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
7598	G1LE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7599	G1LE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7600	G1LE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7601	G1LE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7602	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7603	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7604	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7605	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7606	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7607	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7608	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7609	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7610	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7611	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7612	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7613	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7614	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7559	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415TJF8		N00988662
7560	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415UZR1		N00990052
7561	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415V4Q5		N00991031
7562	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415VAS4		N00990217
7563	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415VAT2		N00990218
7564	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415VBP9		N00990246
7565	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415VDV4		N00990316
7566	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415VTX3		N00990766
7567	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31415WBL6		N00991143
7568	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JH4		912828JH4
7569	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X2ME2	US3128X2ME27	3128X2ME2
7570	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X6GH3		3128X6GH3
7571	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396G80	US313396G800	313396G80
7572	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133X1XC6	US3133X1XC68	3133X1XC6
7573	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XDJG7	US3133XDJG78	3133XDJG7
7574	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XLHU0	US3133XLHU07	3133XLHU0
7575	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XLJL8		3133XLJL8
7576	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XLPT4		3133XLPT4
7577	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XLRX3	US3133XLRX36	3133XLRX3
7578	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMJK8		3133XMJK8
7579	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMMG3		3133XMMG3
7580	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMNM9		3133XMNM9
7581	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMPP0		3133XMPP0
7582	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMXY2		3133XMXY2
7583	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XNA41		3133XNA41
7584	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XNE62		3133XNE62
7585	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XNT74	US3133XNT741	3133XNT74
7586	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XNXM6		3133XNXM6
7587	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPL44		3133XPL44
7588	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPN26		3133XPN26
7589	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A2UJ5	US3134A2UJ51	3134A2UJ5
7590	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4UD4	US3134A4UD48	3134A4UD4
7591	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313589DP5		313589DP5
7592	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MTR4	US31359MTR42	31359MTR4
7593	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MZH9	US31359MZH95	31359MZH9
7594	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EAAA7	US3137EAAA75	3137EAAA7
7595	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	31396X3K8		31396X3K8
7596	SP AMERICAS-TRADING	HOUSE-RISK	31358LEF9		31358LEF9
7597	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810EQ7	US912810EQ77	912810EQ7
7598	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
7599	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394DU73		31394DU73
7600	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JH4		912828JH4
7601	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JJ0	US912828JJ06	912828JJ0
7602	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	9128277L0	US9128277L09	9128277L0
7603	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828CJ7	US912828CJ78	912828CJ7
7604	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828CT5		912828CT5
7605	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828DL1		912828DL1
7606	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828DR8		912828DR8
7607	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828DV9		912828DV9
7608	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828EE6		912828EE6
7609	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828EJ5	US912828EJ50	912828EJ5
7610	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828EN6	US912828EN62	912828EN6
7611	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828EQ9		912828EQ9
7612	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828FK1	US912828FK15	912828FK1
7613	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828FY1		912828FY1
7614	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828HD5		912828HD5

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7559	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
7560	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
7561	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
7562	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
7563	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
7564	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
7565	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
7566	FNMA SF 30 YEAR	09/01/38	6.50%	MTS
7567	FNMA SF 30 YEAR	10/01/38	6.50%	MTS
7568	U S TREASURY NOTE	08/15/18	4.00%	MTS
7569	FREDDIE MAC	01/12/09	3.88%	MTS
7570	FREDDIE MAC	01/12/09	5.25%	MTS
7571	FEDERAL HOME LOAN MTGE D/N	09/22/08	0.00%	MTS
7572	FEDERAL HOME LOAN BANK SYSTEM	11/14/08	3.63%	MTS
7573	FEDERAL HOME LOAN BANK SYSTEM	10/14/08	4.50%	MTS
7574	FEDERAL HOME LOAN BANK SYSTEM	12/22/08	5.32%	MTS
7575	FEDERAL HOME LOAN BANK SYSTEM	12/24/08	5.25%	MTS
7576	FEDERAL HOME LOAN BANK SYSTEM	01/14/09	5.25%	MTS
7577	FEDERAL HOME LOAN BANK SYSTEM	01/16/09	5.25%	MTS
7578	FEDERAL HOME LOAN BANK SYSTEM	10/03/08	4.60%	MTS
7579	FEDERAL HOME LOAN BANK SYSTEM	10/17/08	4.59%	MTS
7580	FEDERAL HOME LOAN BANK SYSTEM	10/15/08	4.63%	MTS
7581	FEDERAL HOME LOAN BANK SYSTEM	10/16/08	4.63%	MTS
7582	FEDERAL HOME LOAN BANK SYSTEM	11/13/08	4.38%	MTS
7583	FEDERAL HOME LOAN BANK SYSTEM	11/19/08	4.20%	MTS
7584	FEDERAL HOME LOAN BANK SYSTEM	11/28/08	4.13%	MTS
7585	FEDERAL HOME LOAN BANK SYSTEM	01/07/09	4.13%	MTS
7586	FEDERAL HOME LOAN BANK SYSTEM	01/09/09	3.63%	MTS
7587	FEDERAL HOME LOAN BANK SYSTEM	02/13/09	2.50%	MTS
7588	FEDERAL HOME LOAN BANK SYSTEM	02/11/09	2.50%	MTS
7589	FREDDIE MAC	10/15/08	5.13%	MTS
7590	FREDDIE MAC	09/15/08	3.63%	MTS
7591	FEDERAL NATL MTGE ASSN D/N	03/27/09	0.00%	MTS
7592	FEDERAL NATIONAL MORTGAGE ASSO	12/15/08	3.38%	MTS
7593	FEDERAL NATIONAL MORTGAGE ASSO	10/15/08	4.50%	MTS
7594	FREDDIE MAC	02/17/09	4.88%	MTS
7595	FNR 2007-114 A1 FANNIE MAE	10/27/37	2.67%	MTS
7596	FNR 92-012 12-SA CMO SER 12 FEDERAL NATL MTGE ASSN	01/25/22	12.04%	MTS
7597	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.25%	MTS
7598	FNMA SF 30 YEAR	01/01/00	5.00%	MTS
7599	FNR05-45 PY FANNIE MAE	06/25/35	6.00%	MTS
7600	U S TREASURY NOTE	08/15/18	4.00%	MTS
7601	U S TREASURY NOTE	08/31/10	2.38%	MTS
7602	U S TREASURY NOTE	02/15/12	4.88%	MTS
7603	U S TREASURY NOTE	05/15/14	4.75%	MTS
7604	U S TREASURY NOTE	08/15/14	4.25%	MTS
7605	U S TREASURY NOTE	02/15/10	3.50%	MTS
7606	U S TREASURY NOTE	04/15/10	4.00%	MTS
7607	U S TREASURY NOTE	05/15/15	4.13%	MTS
7608	U S TREASURY NOTE	08/15/15	4.25%	MTS
7609	U S TREASURY NOTE	10/15/10	4.25%	MTS
7610	U S TREASURY NOTE	11/15/15	4.50%	MTS
7611	U S TREASURY NOTE	12/15/10	4.38%	MTS
7612	U S TREASURY NOTE	06/30/11	5.13%	MTS
7613	U S TREASURY NOTE	11/15/16	4.63%	MTS
7614	U S TREASURY NOTE	09/30/09	4.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7559	(2,869,411)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7560	(788,517)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7561	(291,940)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7562	(3,871,492)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7563	(1,161,258)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7564	(2,951,102)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7565	(202,506)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7566	(1,000,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7567	(2,466,059)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7568	(54,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7569	100,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7570	350,000,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7571	500,000,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7572	150,000,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7573	50,000,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7574	50,000,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7575	500,000,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7576	150,000,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7577	89,000,000	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7578	500,000,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7579	600,000,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7580	100,000,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7581	98,000,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7582	50,000,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7583	250,000,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7584	100,000,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7585	57,590,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7586	100,000,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7587	200,000,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7588	150,000,000	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7589	250,000,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7590	150,000,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7591	200,000,000	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7592	150,000,000	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7593	250,000,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7594	85,000,000	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7595	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7596	(1)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7597	0	1.22	1.22	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7598	(342,000,000)	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7599	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7600	0	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7601	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7602	(10,000,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7603	(10,000,000)	1.09	1.11	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7604	(5,000,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7605	(7,000,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7606	(5,000,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7607	(5,000,000)	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7608	(7,000,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7609	(2,000,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7610	(19,000,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7611	(25,000,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7612	(14,000,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7613	(17,000,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7614	(10,000,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7615	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7616	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7617	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7618	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7619	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7620	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7621	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7622	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7623	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7624	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7625	G1LK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7626	G1ML	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7627	G1ML	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7628	G1MO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7629	G1MO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7630	G1MO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7631	G1MO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7632	G1NE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7633	G1NE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7634	G1NE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7635	G1NE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7636	G1NG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7637	G1O1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7638	G1QA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7639	G1QA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7640	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7641	G1QZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
7642	G1RK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7643	G1RS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7644	G1RS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7645	G1RS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7646	G1RS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7647	G1RS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7648	G1RS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
7649	G1SA	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7650	G1SA	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7651	G1T3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7652	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7653	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7654	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7655	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7656	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7657	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7658	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7659	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7660	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7661	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7662	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7663	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7664	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7665	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7666	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7667	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7668	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7669	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7670	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7615	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828HR4	US912828HR40	912828HR4
7616	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828HT0	US912828HT06	912828HT0
7617	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828HY9	US912828HY90	912828HY9
7618	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828JD3	US912828JD36	912828JD3
7619	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3133X2BZ7	US3133X2BZ74	3133X2BZ7
7620	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3133XKLY9	US3133XKLY99	3133XKLY9
7621	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3133XMD40	US3133XMD408	3133XMD40
7622	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3134A4UQ5	US3134A4UQ50	3134A4UQ5
7623	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3134A4UW2	US3134A4UW29	3134A4UW2
7624	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3137EAAH2	US3137EAAH29	3137EAAH2
7625	LINEAR TRADING AMERICAS	SHORT TERM AGENCIES	3137EABB4	US3137EABB40	3137EABB4
7626	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J36	US912795J364	912795J36
7627	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BQ2		912828BQ2
7628	HIGH GRADE CREDIT US	HG FLOW TRADING US	912810PW2	US912810PW27	912810PW2
7629	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JH4		912828JH4
7630	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JJ0	US912828JJ06	912828JJ0
7631	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JK7	US912828JK78	912828JK7
7632	HIGH GRADE CREDIT US	HG FLOW TRADING US	912810PT9	US912810PT97	912810PT9
7633	HIGH GRADE CREDIT US	HG FLOW TRADING US	912810PW2	US912810PW27	912810PW2
7634	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828HP8	US912828HP83	912828HP8
7635	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JJ0	US912828JJ06	912828JJ0
7636	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395V2Q1		31395V2Q1
7637	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	912828GR5	US912828GR58	912828GR5
7638	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
7639	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
7640	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
7641	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828HH6	US912828HH67	912828HH6
7642	MUNICIPALS AMERICA	MUNIS DERIVATIVES	31331XT85		31331XT85
7643	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912820MH7		912820MH7
7644	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912828BM1	US912828BM17	912828BM1
7645	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912828BT6		912828BT6
7646	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912828FV7		912828FV7
7647	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912828FZ8		912828FZ8
7648	MUNICIPALS AMERICA	MUNIS DERIVATIVES	912828GB0		912828GB0
7649	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FG8	US912810FG86	912810FG8
7650	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FE5	US912828FE54	912828FE5
7651	LINEAR TRADING AMERICAS	COUPON TRADING	912828BR0	US912828BR04	912828BR0
7652	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912810EJ3	US912810EJ35	912810EJ3
7653	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912810FQ6	US912810FQ68	912810FQ6
7654	LIQUID MKTS PROP AMERICA	RATES PROP AMER	9128275Z1	US9128275Z13	9128275Z1
7655	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828BV1	US912828BV16	912828BV1
7656	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828BZ2	US912828BZ20	912828BZ2
7657	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828CA6	US912828CA69	912828CA6
7658	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828CE8		912828CE8
7659	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828CJ7	US912828CJ78	912828CJ7
7660	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828CN8		912828CN8
7661	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828DB3		912828DB3
7662	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828DC1		912828DC1
7663	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828DE7		912828DE7
7664	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828DR8		912828DR8
7665	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828DV9		912828DV9
7666	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828DX5		912828DX5
7667	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828DZ0		912828DZ0
7668	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828ED8		912828ED8
7669	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828EE6		912828EE6
7670	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828EG1	US912828EG12	912828EG1

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7615	U S TREASURY NOTE	02/15/18	3.50%	MTS
7616	U S TREASURY NOTE	02/28/13	2.75%	MTS
7617	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
7618	U S TREASURY NOTE	06/30/13	3.38%	MTS
7619	FEDERAL HOME LOAN BANK SYSTEM	11/14/08	3.63%	MTS
7620	FEDERAL HOME LOAN BANK SYSTEM	04/24/09	4.75%	MTS
7621	FEDERAL HOME LOAN BANK SYSTEM	10/09/09	4.50%	MTS
7622	FREDDIE MAC	04/15/09	3.38%	MTS
7623	FREDDIE MAC	12/15/09	4.00%	MTS
7624	FREDDIE MAC	09/16/08	5.00%	MTS
7625	FREDDIE MAC	11/30/09	4.13%	MTS
7626	U S TREASURY BILL	12/18/08	0.00%	MTS
7627	U S TREASURY NOTE	11/15/08	3.38%	MTS
7628	U.S. TREASURY BOND	02/15/38	4.38%	MTS
7629	U S TREASURY NOTE	08/15/18	4.00%	MTS
7630	U S TREASURY NOTE	08/31/10	2.38%	MTS
7631	U S TREASURY NOTE	08/31/13	3.13%	MTS
7632	U.S. TREASURY BOND	02/15/37	4.75%	MTS
7633	U.S. TREASURY BOND	02/15/38	4.38%	MTS
7634	U S TREASURY NOTE	01/31/10	2.13%	MTS
7635	U S TREASURY NOTE	08/31/10	2.38%	MTS
7636	FHR 2990 GE FREDDIE MAC	07/15/35	4.00%	MTS
7637	U S TREASURY NOTE	05/15/10	4.50%	MTS
7638	FNMA SF 30 YEAR	01/01/00	5.00%	MTS
7639	FNMA SF 30 YEAR	01/01/00	5.50%	MTS
7640	FNMA SF 30 YEAR	01/01/00	5.00%	MTS
7641	U S TREASURY NOTE	11/15/17	4.25%	MTS
7642	FEDERAL FARM CREDIT BANK	08/03/37	5.70%	MTS
7643	W/PRIN STRIP 11-15-08	11/15/08	0.00%	MTS
7644	U S TREASURY NOTE	10/15/08	3.13%	MTS
7645	U S TREASURY NOTE	12/15/08	3.38%	MTS
7646	U S TREASURY NOTE	10/31/08	4.88%	MTS
7647	U S TREASURY NOTE	11/30/08	4.63%	MTS
7648	U S TREASURY NOTE	12/31/08	4.75%	MTS
7649	UNITED STATES TREASURY BONDS R/MD 5.25 02/15/2029	02/15/29	5.25%	MTS
7650	U S TREASURY NOTE	05/15/09	4.88%	MTS
7651	U S TREASURY NOTE	11/15/13	4.25%	MTS
7652	UNITED STATES TREASURY BONDS R/MD 8.125 05/15/2021	05/15/21	8.13%	MTS
7653	UNITED STATES TREASURY BOND INFLATION INDEXED R/MD 3.375 04/15/2032	04/15/32	3.38%	MTS
7654	U S TREASURY NOTE	02/15/10	6.50%	MTS
7655	U S TREASURY NOTE	01/15/09	3.25%	MTS
7656	U S TREASURY NOTE	02/15/09	3.00%	MTS
7657	U S TREASURY NOTE	02/15/14	4.00%	MTS
7658	U S TREASURY NOTE	04/15/09	3.13%	MTS
7659	U S TREASURY NOTE	05/15/14	4.75%	MTS
7660	U S TREASURY NOTE	07/15/09	3.63%	MTS
7661	U S TREASURY NOTE	11/15/09	3.50%	MTS
7662	U S TREASURY NOTE	11/15/14	4.25%	MTS
7663	U S TREASURY NOTE	12/15/09	3.50%	MTS
7664	U S TREASURY NOTE	04/15/10	4.00%	MTS
7665	U S TREASURY NOTE	05/15/15	4.13%	MTS
7666	U S TREASURY NOTE	06/15/10	3.63%	MTS
7667	U S TREASURY NOTE	07/15/10	3.88%	MTS
7668	U S TREASURY NOTE	08/15/10	4.13%	MTS
7669	U S TREASURY NOTE	08/15/15	4.25%	MTS
7670	U S TREASURY NOTE	09/15/10	3.88%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7615	(30,000,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7616	(20,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7617	(9,000,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7618	(8,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7619	(2,320,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7620	(795,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7621	(10,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7622	(3,508,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7623	(4,100,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7624	(49,650,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7625	(550,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7626	(5,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7627	(1,000,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7628	(94,170,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7629	(83,250,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7630	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7631	(7,950,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7632	(1,580,000)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7633	(3,110,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7634	(500,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7635	(24,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7636	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7637	(200,000,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7638	(88,127,243)	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7639	(371,819,673)	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7640	(5,000,000)	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7641	(1,000,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7642	0	1.14	1.15	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7643	(142,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7644	(140,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7645	(18,130,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7646	(568,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7647	(570,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7648	(73,777,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7649	(25,000)	1.12	1.12	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7650	(200,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7651	(46)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7652	(50,000)	1.39	1.42	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7653	(65,800,000)	1.51	1.53	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7654	(2,293,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7655	(400,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7656	(500,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7657	(850,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7658	(850,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7659	(160,360,000)	1.09	1.11	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7660	(200,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7661	(50,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7662	(225,600,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7663	(8,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7664	(200,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7665	(1,858,300,000)	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7666	(82,000,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7667	(7,160,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7668	(126,950,000)	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7669	(1,508,000,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7670	(180,000,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7671	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7672	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7673	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7674	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7675	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7676	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7677	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7678	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7679	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7680	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7681	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7682	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7683	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7684	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7685	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7686	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7687	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7688	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7689	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7690	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7691	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7692	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7693	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7694	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7695	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7696	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7697	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7698	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7699	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7700	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7701	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7702	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7703	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7704	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7705	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7706	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7707	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7708	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7709	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7710	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7711	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7712	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7713	G1T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7714	G1TD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7715	G1TD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7716	G1TD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7717	G1TV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7718	G1TV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7719	G1TW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7720	G1TY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7721	G1TZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7722	G1TZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7723	G1TZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7724	G1TZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7725	G1VB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
7726	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7671	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828EN6	US912828EN62	912828EN6
7672	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828EQ9		912828EQ9
7673	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828EX4	US912828EX45	912828EX4
7674	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828FA3	US912828FA33	912828FA3
7675	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828FD7	US912828FD71	912828FD7
7676	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828FF2	US912828FF20	912828FF2
7677	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828FQ8	US912828FQ84	912828FQ8
7678	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828FS4		912828FS4
7679	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828FY1		912828FY1
7680	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828GA2		912828GA2
7681	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828GF1		912828GF1
7682	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828GJ3		912828GJ3
7683	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828GL8		912828GL8
7684	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828GS3	US912828GS32	912828GS3
7685	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828GT1		912828GT1
7686	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828GY0		912828GY0
7687	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828GZ7		912828GZ7
7688	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HA1		912828HA1
7689	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HB9		912828HB9
7690	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HC7		912828HC7
7691	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HF0	US912828HF02	912828HF0
7692	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HG8	US912828HG84	912828HG8
7693	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HH6	US912828HH67	912828HH6
7694	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HK9	US912828HK96	912828HK9
7695	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HQ6	US912828HQ66	912828HQ6
7696	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HT0	US912828HT06	912828HT0
7697	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HU7	US912828HU78	912828HU7
7698	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HV5	US912828HV51	912828HV5
7699	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HY9	US912828HY90	912828HY9
7700	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828JA9	US912828JA96	912828JA9
7701	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828JB7	US912828JB79	912828JB7
7702	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828JC5	US912828JC52	912828JC5
7703	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828JJ0	US912828JJ06	912828JJ0
7704	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828JK7	US912828JK78	912828JK7
7705	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912833CV0	US912833CV00	912833CV0
7706	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912833CW8		912833CW8
7707	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912833CX6		912833CX6
7708	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912833CY4	US912833CY49	912833CY4
7709	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912833CZ1	US912833CZ14	912833CZ1
7710	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912833DA5		912833DA5
7711	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912833DB3	US912833DB37	912833DB3
7712	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912833DC1	US912833DC10	912833DC1
7713	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912833DD9	US912833DD92	912833DD9
7714	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	9128274Y5	US9128274Y56	9128274Y5
7715	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FT2		912828FT2
7716	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FV7		912828FV7
7717	LINEAR TRADING AMERICAS	COUPON TRADING	912810FP8	US912810FP85	912810FP8
7718	LINEAR TRADING AMERICAS	COUPON TRADING	912828BZ2	US912828BZ20	912828BZ2
7719	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HT0	US912828HT06	912828HT0
7720	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912810EQ7	US912810EQ77	912810EQ7
7721	HIGH GRADE CREDIT US	HG FLOW TRADING US	912810PW2	US912810PW27	912810PW2
7722	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828DV9		912828DV9
7723	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JG6		912828JG6
7724	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JH4		912828JH4
7725	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828DV9		912828DV9
7726	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X2ZQ1	US3128X2ZQ10	3128X2ZQ1

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7671	U S TREASURY NOTE	11/15/15	4.50%	MTS
7672	U S TREASURY NOTE	12/15/10	4.38%	MTS
7673	U S TREASURY NOTE	02/28/11	4.50%	MTS
7674	U S TREASURY NOTE	03/31/11	4.75%	MTS
7675	U S TREASURY NOTE	04/30/11	4.88%	MTS
7676	U S TREASURY NOTE	05/15/16	5.13%	MTS
7677	U S TREASURY NOTE	08/15/16	4.88%	MTS
7678	U S TREASURY NOTE	08/31/11	4.63%	MTS
7679	U S TREASURY NOTE	11/15/16	4.63%	MTS
7680	U S TREASURY NOTE	11/30/11	4.50%	MTS
7681	U S TREASURY NOTE	01/31/12	4.75%	MTS
7682	U S TREASURY NOTE	02/28/09	4.75%	MTS
7683	U S TREASURY NOTE	03/31/09	4.50%	MTS
7684	U S TREASURY NOTE	05/15/17	4.50%	MTS
7685	U S TREASURY NOTE	05/31/09	4.88%	MTS
7686	U S TREASURY NOTE	07/31/09	4.63%	MTS
7687	U S TREASURY NOTE	07/31/12	4.63%	MTS
7688	U S TREASURY NOTE	08/15/17	4.75%	MTS
7689	U S TREASURY NOTE	08/31/09	4.00%	MTS
7690	U S TREASURY NOTE	08/31/12	4.13%	MTS
7691	U S TREASURY NOTE	10/31/09	3.63%	MTS
7692	U S TREASURY NOTE	10/31/12	3.88%	MTS
7693	U S TREASURY NOTE	11/15/17	4.25%	MTS
7694	U S TREASURY NOTE	11/30/12	3.38%	MTS
7695	U S TREASURY NOTE	01/31/13	2.88%	MTS
7696	U S TREASURY NOTE	02/28/13	2.75%	MTS
7697	U S TREASURY NOTE	03/31/10	1.75%	MTS
7698	U S TREASURY NOTE	03/31/13	2.50%	MTS
7699	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
7700	U S TREASURY NOTE	05/31/10	2.63%	MTS
7701	U S TREASURY NOTE	05/31/13	3.50%	MTS
7702	U S TREASURY NOTE	06/30/10	2.88%	MTS
7703	U S TREASURY NOTE	08/31/10	2.38%	MTS
7704	U S TREASURY NOTE	08/31/13	3.13%	MTS
7705	TINT 02-15-09	02/15/09	0.00%	MTS
7706	TINT 8-15-09	08/15/09	0.00%	MTS
7707	TINT 02-15-10	02/15/10	0.00%	MTS
7708	TINT 08-15-10	08/15/10	0.00%	MTS
7709	TINT 02-15-11	02/15/11	0.00%	MTS
7710	TINT 08-15-11	08/15/11	0.00%	MTS
7711	TINT 02-15-12	02/15/12	0.00%	MTS
7712	TINT 08-15-12	08/15/12	0.00%	MTS
7713	TINT 02-15-13	02/15/13	0.00%	MTS
7714	US TREAS INFLATION INDEX NOTE	01/15/09	3.88%	MTS
7715	U S TREASURY NOTE	09/30/08	4.63%	MTS
7716	U S TREASURY NOTE	10/31/08	4.88%	MTS
7717	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.38%	MTS
7718	U S TREASURY NOTE	02/15/09	3.00%	MTS
7719	U S TREASURY NOTE	02/28/13	2.75%	MTS
7720	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.25%	MTS
7721	U.S. TREASURY BOND	02/15/38	4.38%	MTS
7722	U S TREASURY NOTE	05/15/15	4.13%	MTS
7723	U S TREASURY NOTE	07/31/13	3.38%	MTS
7724	U S TREASURY NOTE	08/15/18	4.00%	MTS
7725	U S TREASURY NOTE	05/15/15	4.13%	MTS
7726	FREDDIE MAC	02/24/11	4.13%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7671	(519,900,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7672	(550,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7673	(91,350,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7674	(100,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7675	(55,150,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7676	(1,115,600,000)	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7677	(1,011,000,000)	1.09	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7678	(4,200,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7679	(256,850,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7680	(579,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7681	(100,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7682	(700,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7683	(900,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7684	(550,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7685	(100,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7686	(14,896,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7687	(80,000,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7688	(100,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7689	(3,200,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7690	(734,434,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7691	(450,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7692	(15,771,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7693	(50,650,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7694	(1,164,400,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7695	(345,449,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7696	(4,250,750,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7697	(4,600,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7698	(420,315,000)	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7699	(100,000,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7700	(650,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7701	(1,349,400,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7702	(81,843,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7703	(432,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7704	(217,150,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7705	(500)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7706	(500)	0.98	0.98	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7707	(500)	0.97	0.97	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7708	(500)	0.96	0.96	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7709	(500)	0.95	0.95	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7710	(500)	0.93	0.93	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7711	(500)	0.91	0.91	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7712	(500)	0.90	0.90	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7713	(500)	0.88	0.88	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7714	400,000,000	1.34	1.35	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7715	50,000,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7716	100,000,000	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7717	(11,000)	1.14	1.15	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7718	(47)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7719	(250,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7720	0	1.22	1.22	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7721	(22,600,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7722	(8,800,000)	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7723	(1,900,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7724	(37,650,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7725	(3,000,000)	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7726	(9,283,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7727	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7728	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7729	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7730	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7731	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7732	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7733	G1VG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
7734	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
7735	G1ZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
7736	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7737	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7738	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7739	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7740	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7741	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7742	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7743	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7744	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7745	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7746	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7747	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7748	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7749	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7750	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7751	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7752	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7753	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7754	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7755	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7756	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7757	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7758	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7759	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7760	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7761	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7762	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7763	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7764	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7765	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7766	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7767	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7768	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7769	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7770	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7771	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7772	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7773	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7774	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7775	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7776	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7777	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7778	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7779	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7780	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7781	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7782	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7727	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X4DQ1	US3128X4DQ14	3128X4DQ1
7728	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X5MG0	US3128X5MG06	3128X5MG0
7729	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3128X7J70	US3128X7J702	3128X7J70
7730	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828HV5	US912828HV51	912828HV5
7731	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828HY9	US912828HY90	912828HY9
7732	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828JH4		912828JH4
7733	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828JJ0	US912828JJ06	912828JJ0
7734	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
7735	HIGH GRADE CREDIT US	HG ESOTERIC US	912828FA3	US912828FA33	912828FA3
7736	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X6H82		3128X6H82
7737	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396H89		313396H89
7738	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396Q30		313396Q30
7739	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396S20		313396S20
7740	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398AJY9		31398AJY9
7741	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795K59		912795K59
7742	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795K67		912795K67
7743	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795K75		912795K75
7744	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810DL9	US912810DL99	912810DL9
7745	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810DN5	US912810DN55	912810DN5
7746	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810DP0	US912810DP04	912810DP0
7747	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810DY1	US912810DY11	912810DY1
7748	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810DZ8	US912810DZ85	912810DZ8
7749	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EA2	US912810EA26	912810EA2
7750	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EB0	US912810EB09	912810EB0
7751	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EF1	US912810EF13	912810EF1
7752	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EL8	US912810EL80	912810EL8
7753	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EQ7	US912810EQ77	912810EQ7
7754	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810ES3	US912810ES34	912810ES3
7755	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EZ7		912810EZ7
7756	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FB9	US912810FB99	912810FB9
7757	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FE3	US912810FE39	912810FE3
7758	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FG8	US912810FG86	912810FG8
7759	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FP8	US912810FP85	912810FP8
7760	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FQ6	US912810FQ68	912810FQ6
7761	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FT0	US912810FT08	912810FT0
7762	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128275N8	US9128275N82	9128275N8
7763	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128276J6	US9128276J61	9128276J6
7764	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128276T4	US9128276T44	9128276T4
7765	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128277B2	US9128277B27	9128277B2
7766	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128277L0	US9128277L09	9128277L0
7767	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828AF7	US912828AF74	912828AF7
7768	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828AP5		912828AP5
7769	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828AU4	US912828AU42	912828AU4
7770	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BA7	US912828BA78	912828BA7
7771	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BD1	US912828BD18	912828BD1
7772	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BH2		912828BH2
7773	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BM1	US912828BM17	912828BM1
7774	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BR0	US912828BR04	912828BR0
7775	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BT6		912828BT6
7776	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BV1	US912828BV16	912828BV1
7777	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BZ2	US912828BZ20	912828BZ2
7778	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CA6	US912828CA69	912828CA6
7779	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CC2	US912828CC26	912828CC2
7780	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CE8		912828CE8
7781	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CH1		912828CH1
7782	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CJ7	US912828CJ78	912828CJ7

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7727	FREDDIE MAC	07/06/10	4.50%	MTS
7728	FREDDIE MAC	10/17/13	5.60%	MTS
7729	FREDDIE MAC	07/01/13	5.00%	MTS
7730	U S TREASURY NOTE	03/31/13	2.50%	MTS
7731	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
7732	U S TREASURY NOTE	08/15/18	4.00%	MTS
7733	U S TREASURY NOTE	08/31/10	2.38%	MTS
7734	FNMA SF 30 YEAR	01/01/00	5.50%	MTS
7735	U S TREASURY NOTE	03/31/11	4.75%	MTS
7736	FREDDIE MAC	02/13/15	4.35%	MTS
7737	FEDERAL HOME LOAN MTGE D/N	09/30/08	0.00%	MTS
7738	FEDERAL HOME LOAN MTGE D/N	11/20/08	0.00%	MTS
7739	FEDERAL HOME LOAN MTGE D/N	12/05/08	0.00%	MTS
7740	FEDERAL NATIONAL MORTGAGE ASSO	11/21/12	5.02%	MTS
7741	U S TREASURY BILL	02/26/09	0.00%	MTS
7742	U S TREASURY BILL	03/05/09	0.00%	MTS
7743	U S TREASURY BILL	03/12/09	0.00%	MTS
7744	U.S. TREASURY BOND CALLABLE 08-15-09	08/15/14	12.50%	MTS
7745	U.S. TREASURY BOND	11/15/14	11.75%	MTS
7746	U.S. TREASURY BOND	02/15/15	11.25%	MTS
7747	U.S. TREASURY BOND	05/15/17	8.75%	MTS
7748	UNITED STATES TREASURY BONDS R/MD 8.875 08/15/2017	08/15/17	8.88%	MTS
7749	UNITED STATES TREASURY BONDS R/MD 9.125 05/15/2018	05/15/18	9.13%	MTS
7750	UNITED STATES TREASURY BONDS R/MD 9.00 11/15/2018	11/15/18	9.00%	MTS
7751	UNITED STATES TREASURY BONDS R/MD 8.75 05/15/2020	05/15/20	8.75%	MTS
7752	U.S. TREASURY BOND	11/15/21	8.00%	MTS
7753	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.25%	MTS
7754	UNITED STATES TREASURY BONDS R/MD 7.50 11/15/2024	11/15/24	7.50%	MTS
7755	U.S. TREASURY BOND	02/15/27	6.63%	MTS
7756	UNITED STATES TREASURY BONDS R/MD 6.125 11/15/2027	11/15/27	6.13%	MTS
7757	UNITED STATES TREASURY BONDS R/MD 5.50 08/15/2028	08/15/28	5.50%	MTS
7758	UNITED STATES TREASURY BONDS R/MD 5.25 02/15/2029	02/15/29	5.25%	MTS
7759	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.38%	MTS
7760	UNITED STATES TREASURY BOND INFLATION INDEXED R/MD 3.375 04/15/2032	04/15/32	3.38%	MTS
7761	U S TREASURY BOND	02/15/36	4.50%	MTS
7762	UNITED STATES TREASURY NOTES R/MD 6.00 08/15/2009	08/15/09	6.00%	MTS
7763	UNITED STATES TREASURY NOTE R/MD 5.75 08/15/2010	08/15/10	5.75%	MTS
7764	UNITED STATES TREASURY NOTE R/MD 5.00 02/15/2011	02/15/11	5.00%	MTS
7765	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.00%	MTS
7766	U S TREASURY NOTE	02/15/12	4.88%	MTS
7767	US TREAS INFLATION INDEX NOTE	07/15/12	3.00%	MTS
7768	U S TREASURY NOTE	11/15/12	4.00%	MTS
7769	U S TREASURY NOTE	02/15/13	3.88%	MTS
7770	U S TREASURY NOTE	05/15/13	3.63%	MTS
7771	US TREAS INFLATION INDEX NOTE	07/15/13	1.88%	MTS
7772	U S TREASURY NOTE	08/15/13	4.25%	MTS
7773	U S TREASURY NOTE	10/15/08	3.13%	MTS
7774	U S TREASURY NOTE	11/15/13	4.25%	MTS
7775	U S TREASURY NOTE	12/15/08	3.38%	MTS
7776	U S TREASURY NOTE	01/15/09	3.25%	MTS
7777	U S TREASURY NOTE	02/15/09	3.00%	MTS
7778	U S TREASURY NOTE	02/15/14	4.00%	MTS
7779	U S TREASURY NOTE	03/15/09	2.63%	MTS
7780	U S TREASURY NOTE	04/15/09	3.13%	MTS
7781	U S TREASURY NOTE	05/15/09	3.88%	MTS
7782	U S TREASURY NOTE	05/15/14	4.75%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7727	(948,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7728	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7729	0	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7730	(200)	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7731	(1,696,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7732	(12,540,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7733	(20,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7734	(50,000,000)	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7735	(6,500,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7736	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7737	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7738	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7739	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7740	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7741	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7742	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7743	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7744	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7745	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7746	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7747	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7748	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7749	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7750	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7751	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7752	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7753	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7754	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7755	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7756	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7757	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7758	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7759	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7760	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7761	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7762	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7763	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7764	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7765	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7766	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7767	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7768	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7769	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7770	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7771	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7772	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7773	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7774	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7775	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7776	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7777	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7778	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7779	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7780	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7781	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7782	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7783	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7784	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7785	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7786	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7787	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7788	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7789	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7790	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7791	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7792	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7793	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7794	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7795	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7796	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7797	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7798	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7799	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7800	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7801	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7802	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7803	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7804	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7805	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7806	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7807	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7808	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7809	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7810	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7811	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7812	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7813	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7814	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7815	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7816	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7817	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7818	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7819	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7820	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7821	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7822	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7823	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7824	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7825	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7826	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7827	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7828	G40D	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7829	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7830	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7831	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7832	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7833	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7834	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7835	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7836	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7837	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7838	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7783	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CL2		912828CL2
7784	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CN8		912828CN8
7785	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CT5		912828CT5
7786	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CV0		912828CV0
7787	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CX6		912828CX6
7788	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DB3		912828DB3
7789	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DC1		912828DC1
7790	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DE7		912828DE7
7791	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DG2		912828DG2
7792	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DM9		912828DM9
7793	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DP2	US912828DP20	912828DP2
7794	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DX5		912828DX5
7795	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EE6		912828EE6
7796	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EL0	US912828EL07	912828EL0
7797	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828ES5	US912828ES59	912828ES5
7798	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FA3	US912828FA33	912828FA3
7799	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FD7	US912828FD71	912828FD7
7800	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FE5	US912828FE54	912828FE5
7801	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FH8	US912828FH85	912828FH8
7802	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FL9	US912828FL97	912828FL9
7803	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FP0	US912828FP02	912828FP0
7804	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FS4		912828FS4
7805	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FT2		912828FT2
7806	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FU9		912828FU9
7807	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FW5	US912828FW52	912828FW5
7808	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FX3		912828FX3
7809	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FZ8		912828FZ8
7810	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GB0		912828GB0
7811	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GE4		912828GE4
7812	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GK0		912828GK0
7813	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GL8		912828GL8
7814	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GN4	US912828GN45	912828GN4
7815	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GP9		912828GP9
7816	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GQ7		912828GQ7
7817	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GT1		912828GT1
7818	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GV6		912828GV6
7819	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GW4		912828GW4
7820	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HB9		912828HB9
7821	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HD5		912828HD5
7822	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HF0	US912828HF02	912828HF0
7823	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HK9	US912828HK96	912828HK9
7824	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HL7	US912828HL79	912828HL7
7825	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HP8	US912828HP83	912828HP8
7826	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HW3	US912828HW35	912828HW3
7827	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HX1	US912828HX18	912828HX1
7828	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HY9	US912828HY90	912828HY9
7829	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31283G6V4		F00G00884
7830	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31283GHB6		F00G00226
7831	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31283H4Z5	US31283H4Z55	F00G01740
7832	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31283HWH4		F00G01548
7833	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31283KNJ3	US31283KNJ33	F00G11293
7834	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31287R4R7		F00C66232
7835	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31288DJ59		F00C74784
7836	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128CUML7		F00G30363
7837	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128DXVY2		F00D94231
7838	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128F5MU9		F00D65771

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7783	U S TREASURY NOTE	06/15/09	4.00%	MTS
7784	U S TREASURY NOTE	07/15/09	3.63%	MTS
7785	U S TREASURY NOTE	08/15/14	4.25%	MTS
7786	U S TREASURY NOTE	09/15/09	3.38%	MTS
7787	U S TREASURY NOTE	10/15/09	3.38%	MTS
7788	U S TREASURY NOTE	11/15/09	3.50%	MTS
7789	U S TREASURY NOTE	11/15/14	4.25%	MTS
7790	U S TREASURY NOTE	12/15/09	3.50%	MTS
7791	U S TREASURY NOTE	01/15/10	3.63%	MTS
7792	U S TREASURY NOTE	02/15/15	4.00%	MTS
7793	U S TREASURY NOTE	03/15/10	4.00%	MTS
7794	U S TREASURY NOTE	06/15/10	3.63%	MTS
7795	U S TREASURY NOTE	08/15/15	4.25%	MTS
7796	U S TREASURY NOTE	11/15/08	4.38%	MTS
7797	U S TREASURY NOTE	01/15/11	4.25%	MTS
7798	U S TREASURY NOTE	03/31/11	4.75%	MTS
7799	U S TREASURY NOTE	04/30/11	4.88%	MTS
7800	U S TREASURY NOTE	05/15/09	4.88%	MTS
7801	U S TREASURY NOTE	05/31/11	4.88%	MTS
7802	US TREAS INFLATION INDEX NOTE	07/15/16	2.50%	MTS
7803	U S TREASURY NOTE	08/15/09	4.88%	MTS
7804	U S TREASURY NOTE	08/31/11	4.63%	MTS
7805	U S TREASURY NOTE	09/30/08	4.63%	MTS
7806	U S TREASURY NOTE	09/30/11	4.50%	MTS
7807	U S TREASURY NOTE	10/31/11	4.63%	MTS
7808	U S TREASURY NOTE	11/15/09	4.63%	MTS
7809	U S TREASURY NOTE	11/30/08	4.63%	MTS
7810	U S TREASURY NOTE	12/31/08	4.75%	MTS
7811	U S TREASURY NOTE	01/31/09	4.88%	MTS
7812	U S TREASURY NOTE	02/29/12	4.63%	MTS
7813	U S TREASURY NOTE	03/31/09	4.50%	MTS
7814	US TREAS INFLATION INDEX NOTE	04/15/12	2.00%	MTS
7815	U S TREASURY NOTE	04/30/09	4.50%	MTS
7816	U S TREASURY NOTE	04/30/12	4.50%	MTS
7817	U S TREASURY NOTE	05/31/09	4.88%	MTS
7818	U S TREASURY NOTE	06/30/09	4.88%	MTS
7819	U S TREASURY NOTE	06/30/12	4.88%	MTS
7820	U S TREASURY NOTE	08/31/09	4.00%	MTS
7821	U S TREASURY NOTE	09/30/09	4.00%	MTS
7822	U S TREASURY NOTE	10/31/09	3.63%	MTS
7823	U S TREASURY NOTE	11/30/12	3.38%	MTS
7824	U S TREASURY NOTE	12/31/09	3.25%	MTS
7825	U S TREASURY NOTE	01/31/10	2.13%	MTS
7826	US TREAS INFLATION INDEX NOTE	04/15/13	0.63%	MTS
7827	U S TREASURY NOTE	04/30/10	2.13%	MTS
7828	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
7829	GOLD PC 30 YEAR - FHLMC	12/01/27	8.50%	MTS
7830	FG G00226 FED HOME LN MTG CORP8.5 % DUE 01 MARCH 2023	03/01/23	8.50%	MTS
7831	GOLD PC 30 YEAR - FHLMC	12/01/34	5.50%	MTS
7832	FHLMC GOLD FIXED RATE	07/01/32	7.50%	MTS
7833	GOLD PC 15 YEAR - FHLMC	07/01/17	6.50%	MTS
7834	GOLD PC 30 YEAR - FHLMC	04/01/32	7.00%	MTS
7835	GOLD PC 30 YEAR - FHLMC	07/01/27	8.00%	MTS
7836	GOLD PC 30 YEAR - FHLMC	10/01/27	6.00%	MTS
7837	GOLD PC 30 YEAR - FHLMC	08/01/17	8.00%	MTS
7838	GOLD PC 30 YEAR - FHLMC	11/01/25	7.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7783	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7784	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7785	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7786	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7787	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7788	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7789	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7790	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7791	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7792	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7793	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7794	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7795	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7796	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7797	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7798	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7799	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7800	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7801	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7802	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7803	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7804	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7805	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7806	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7807	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7808	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7809	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7810	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7811	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7812	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7813	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7814	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7815	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7816	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7817	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7818	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7819	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7820	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7821	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7822	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7823	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7824	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7825	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7826	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7827	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7828	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7829	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7830	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7831	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7832	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7833	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7834	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7835	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7836	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7837	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7838	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7839	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7840	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7841	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7842	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7843	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7844	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7845	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7846	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7847	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7848	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7849	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7850	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7851	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7852	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7853	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7854	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7855	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7856	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7857	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7858	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7859	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7860	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7861	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7862	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7863	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7864	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7865	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7866	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7867	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7868	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7869	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7870	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7871	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7872	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7873	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7874	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7875	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7876	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7877	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7878	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7879	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7880	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7881	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7882	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7883	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7884	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7885	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7886	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7887	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7888	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7889	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7890	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7891	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7892	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7893	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7894	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7839	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128HVKE8		3128HVKE8
7840	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128JN2E4		F001B3572
7841	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128JRCX2		F00847286
7842	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128JRF76		F00847390
7843	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128JRLH7		F00847528
7844	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128JRZA7		F00847937
7845	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128JRZE9		F00847941
7846	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128JRZG4		F00847943
7847	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128K6NE6		F00A45789
7848	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KLB97		F00A57264
7849	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KQET9		F00A60146
7850	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KQEU6		F00A60147
7851	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KSR61		F00A62309
7852	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L15V8		F00A69860
7853	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L36R2		F00A70880
7854	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L42Z6		F00A71692
7855	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L43Y8		F00A71715
7856	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L4T79		F00A71474
7857	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L4UC6		F00A71479
7858	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L4XL3		F00A71583
7859	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L5TP6		F00A72358
7860	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L62A6		F00A73469
7861	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L6JL4		F00A72967
7862	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L6Q93		F00A73180
7863	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L86Z3		F00A75388
7864	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L8D28		F00A74621
7865	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L8FR1		F00A74676
7866	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L9DW0		F00A75517
7867	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LCBR6		F00A78148
7868	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LCBS4		F00A78149
7869	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LCBT2		F00A78150
7870	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LCNH5		F00A78492
7871	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LCNJ1		F00A78493
7872	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LCNK8		F00A78494
7873	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LCNL6		F00A78495
7874	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LDJ47		F00A79283
7875	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LDTM6		F00A79556
7876	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LUW69		F001J0669
7877	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LXQT0		F00G02266
7878	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M1BA6		F00G11933
7879	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M4Z48		F00G03163
7880	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M56K1		F00G04174
7881	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M5GM6		F00G03504
7882	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M5GU8		F00G03511
7883	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M5K58		F00G03616
7884	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M5KN9		F00G03601
7885	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128PJWT0		F00J06958
7886	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128Q2A37		F001L0026
7887	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128QJ3R5		F001G1708
7888	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128QJZF6		F001G1642
7889	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128QP3E0		F001B7646
7890	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128QSB47		F001G1859
7891	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128QSFH4		F001G1968
7892	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128S4C21		F001Q0089
7893	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31290KY45		F00555231
7894	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	312912LW6		312912LW6

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7839	FHS 237 F22 FREDDIE MAC	05/15/36	2.86%	MTS
7840	FHLMC GOLD ARM 30YR	09/01/37	5.70%	MTS
7841	FHLMC ARMS	07/01/30	5.54%	MTS
7842	FHLMC ARMS	02/01/31	5.96%	MTS
7843	FHLMC ARMS	04/01/30	5.61%	MTS
7844	FHLMC ARMS	08/01/29	5.88%	MTS
7845	FHLMC ARMS	09/01/29	5.71%	MTS
7846	FHLMC ARMS	08/01/29	6.14%	MTS
7847	GOLD PC 30 YEAR - FHLMC	05/01/35	7.00%	MTS
7848	FHLMC GOLD FIXED RATE	01/01/37	6.50%	MTS
7849	GOLD PC 30 YEAR - FHLMC	05/01/37	6.00%	MTS
7850	FHLMC GOLD FIXED RATE	05/01/37	6.00%	MTS
7851	GOLD PC 30 YEAR - FHLMC	06/01/37	6.00%	MTS
7852	FHLMC GOLD FIXED RATE	12/01/37	6.00%	MTS
7853	FHLMC GOLD FIXED RATE	01/01/38	6.50%	MTS
7854	FHLMC GOLD FIXED RATE	01/01/38	6.00%	MTS
7855	FHLMC GOLD FIXED RATE	01/01/38	6.00%	MTS
7856	FHLMC GOLD FIXED RATE	01/01/38	6.00%	MTS
7857	GOLD PC 30 YEAR - FHLMC	01/01/38	6.00%	MTS
7858	GOLD PC 30 YEAR - FHLMC	01/01/38	5.50%	MTS
7859	FHLMC GOLD FIXED RATE	02/01/38	6.00%	MTS
7860	GOLD PC 30 YEAR - FHLMC	02/01/38	5.50%	MTS
7861	FHLMC GOLD FIXED RATE	02/01/38	6.00%	MTS
7862	GOLD PC 30 YEAR - FHLMC	02/01/38	5.50%	MTS
7863	FHLMC GOLD FIXED RATE	03/01/38	6.00%	MTS
7864	FHLMC GOLD FIXED RATE	03/01/38	6.00%	MTS
7865	GOLD PC 30 YEAR - FHLMC	03/01/38	5.00%	MTS
7866	FHLMC GOLD FIXED RATE	04/01/38	6.00%	MTS
7867	FHLMC GOLD FIXED RATE	06/01/38	6.00%	MTS
7868	FHLMC GOLD FIXED RATE	06/01/38	6.00%	MTS
7869	FHLMC GOLD FIXED RATE	06/01/38	6.00%	MTS
7870	FHLMC GOLD ARM 30YR	06/01/38	6.00%	MTS
7871	FHLMC GOLD ARM 30YR	06/01/38	6.00%	MTS
7872	FHLMC GOLD FIXED RATE	06/01/38	6.00%	MTS
7873	FHLMC GOLD FIXED RATE	06/01/38	6.00%	MTS
7874	FHLMC GOLD FIXED RATE	07/01/38	6.00%	MTS
7875	FHLMC GOLD FIXED RATE	07/01/38	6.00%	MTS
7876	FHLMC GOLD ARM 30YR	10/01/37	5.74%	MTS
7877	GOLD PC 30 YEAR - FHLMC	07/01/36	5.50%	MTS
7878	GOLD PC 15 YEAR - FHLMC	04/01/21	5.00%	MTS
7879	FHLMC GOLD FIXED RATE	08/01/37	5.50%	MTS
7880	GOLD PC 30 YEAR - FHLMC	04/01/38	5.00%	MTS
7881	GOLD PC 30 YEAR - FHLMC	11/01/37	6.00%	MTS
7882	GOLD PC 30 YEAR - FHLMC	10/01/37	6.00%	MTS
7883	GOLD PC 30 YEAR - FHLMC	12/01/37	6.00%	MTS
7884	GOLD PC 30 YEAR - FHLMC	07/01/37	6.00%	MTS
7885	GOLD 10 YEAR POOL	02/01/18	5.00%	MTS
7886	FHLMC GOLD ARM 30YR	01/01/38	5.56%	MTS
7887	FHLMC GOLD ARM 30YR	04/01/37	6.15%	MTS
7888	FHLMC GOLD ARM 30YR	04/01/37	5.59%	MTS
7889	FHLMC GOLD ARM 30YR	02/01/38	5.39%	MTS
7890	FHLMC GOLD ARM 30YR	03/01/36	5.42%	MTS
7891	FHLMC GOLD ARM 30YR	06/01/37	5.94%	MTS
7892	FHLMC GOLD ARM 30YR	01/01/36	4.99%	MTS
7893	FED. HOME LOAN MTG. CORP. - PC	06/01/16	9.25%	MTS
7894	FHLMG 1391 1391-F SERIES 1391FEDERAL HOME LOAN MTGE GOLD	10/15/22	3.12%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7839	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7840	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7841	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7842	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7843	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7844	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7845	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7846	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7847	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7848	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7849	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7850	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7851	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7852	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7853	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7854	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7855	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7856	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7857	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7858	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7859	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7860	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7861	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7862	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7863	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7864	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7865	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7866	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7867	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7868	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7869	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7870	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7871	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7872	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7873	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7874	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7875	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7876	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7877	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7878	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7879	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7880	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7881	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7882	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7883	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7884	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7885	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7886	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7887	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7888	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7889	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7890	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7891	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7892	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7893	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7894	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7895	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7896	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7897	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7898	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7899	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7900	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7901	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7902	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7903	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7904	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7905	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7906	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7907	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7908	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7909	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7910	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7911	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7912	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7913	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7914	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7915	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7916	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7917	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7918	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7919	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7920	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7921	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7922	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7923	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7924	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7925	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7926	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7927	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7928	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7929	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7930	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7931	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7932	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7933	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7934	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7935	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7936	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7937	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7938	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7939	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7940	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7941	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7942	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7943	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7944	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7945	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7946	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7947	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7948	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7949	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7950	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7895	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	312927NX0		F00A81306
7896	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31292HJ47		F00C01183
7897	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31294LWQ2		F00E02455
7898	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31295KS96		F00786844
7899	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31295RLH0		F00877528
7900	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31297VGT9		F00A39210
7901	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31335HKB8		F00C90290
7902	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31335HPY3		F00C90439
7903	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31335PCK9		F00G80074
7904	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31335PCR4		F00G80080
7905	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31335PCV5		F00G80084
7906	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31337NR91		F00611412
7907	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31339D4M7		31339D4M7
7908	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31339DJN9		31339DJN9
7909	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31339GCE9		31339GCE9
7910	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31339MLB2		31339MLB2
7911	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31339MLG1		31339MLG1
7912	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31339MLH9		31339MLH9
7913	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31339MV47		31339MV47
7914	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31339NE85		31339NE85
7915	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31339NNP7		31339NNP7
7916	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133T4QL3		3133T4QL3
7917	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133T93Y9		3133T93Y9
7918	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133T9NK7		3133T9NK7
7919	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133TAC26		3133TAC26
7920	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133TEFM1		3133TEFM1
7921	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133TJFX6		3133TJFX6
7922	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133TMAA4		3133TMAA4
7923	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133TQE45		3133TQE45
7924	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133TRW84		3133TRW84
7925	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133TSJA2		3133TSJA2
7926	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133TSKZ5		3133TSKZ5
7927	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133XKJQ9	US3133XKJQ93	3133XKJQ9
7928	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31340YQ93	US31340YQ934	31340YQ93
7929	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31342AYW3		F00780725
7930	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31348S4F8		F00786222
7931	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31349UJC3		F00782959
7932	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31358GJD0		31358GJD0
7933	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31358SGU9		31358SGU9
7934	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31358SZY0		31358SZY0
7935	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359A3J6		31359A3J6
7936	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359AFF1		31359AFF1
7937	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359GHC3		31359GHC3
7938	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359GMH6		31359GMH6
7939	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359GQN9		31359GQN9
7940	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359KEN3		31359KEN3
7941	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359LHP3		31359LHP3
7942	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359SVU1		31359SVU1
7943	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359T5F1		31359T5F1
7944	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359T5H7		31359T5H7
7945	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	313615PZ3		N00050840
7946	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31365DGS8		N00124509
7947	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31368HBX0		N00190054
7948	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31368HJ53		N00190284
7949	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31368HKB8		N00190290
7950	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31368HKQ5		N00190303

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7895	GOLD PC 30 YEAR - FHLMC	08/01/38	6.00%	MTS
7896	FHLMC GOLD FIXED RATE	05/01/31	6.00%	MTS
7897	GOLD 10 YEAR POOL	02/01/18	5.00%	MTS
7898	FHLMC ARMS	07/01/29	6.14%	MTS
7899	FHLMC ARMS	11/01/26	7.14%	MTS
7900	GOLD PC 30 YEAR - FHLMC	10/01/35	5.50%	MTS
7901	GOLD PC 20 YEAR - FHLMC	08/01/19	7.00%	MTS
7902	GOLD PC 30 YEAR - FHLMC	04/01/21	7.00%	MTS
7903	GOLD PC 30 YEAR - FHLMC	12/17/21	7.75%	MTS
7904	GOLD PC 30 YEAR - FHLMC	09/17/26	9.50%	MTS
7905	GOLD PC 30 YEAR - FHLMC	04/17/21	7.93%	MTS
7906	FHLMC ARMS	12/01/33	6.46%	MTS
7907	FHR 2411 FR FEDERAL HOME LOAN MTGE GOLD	06/15/31	3.07%	MTS
7908	FHR 2411 S FREDDIE MAC	02/15/32	5.48%	MTS
7909	FHR 2369 FB CMO SER 2369 FB FEDERAL HOME LOAN MTGE GOLD	10/15/31	3.07%	MTS
7910	FHR 2408 2408-FN FEDERAL HOME LOAN MTGE GOLD	01/15/32	3.37%	MTS
7911	FHR 2408 2408-FP FEDERAL HOME LOAN MTGE GOLD	01/15/32	3.37%	MTS
7912	FHR 2408 2408-FO FEDERAL HOME LOAN MTGE GOLD	01/15/32	3.37%	MTS
7913	FHR 2399 FM FEDERAL HOME LOAN MTGE CORP	01/15/32	3.22%	MTS
7914	FHR 2413 FB FREDDIE MAC	02/15/32	3.02%	MTS
7915	FHR 2432 FH FREDDIE MAC	03/15/32	3.17%	MTS
7916	FHR 1698 1698-FA SERIES 1698 FEDERAL HOME LOAN MTGE GOLD	03/15/09	3.27%	MTS
7917	FHLMG 1932 1932-F SERIES 1932 FEDERAL HOME LOAN MTGE GOLD	02/15/27	3.07%	MTS
7918	FHLMG 1948 1948-F SERIES 1948 FEDERAL HOME LOAN MTGE GOLD	04/15/27	3.47%	MTS
7919	FHR 1968 1968-FA SERIES 1968 FEDERAL HOME LOAN MTGE GOLD	10/15/26	3.47%	MTS
7920	FHR 2065 PX FEDERAL HOME LOAN MTGE GOLD	08/17/27	0.75%	MTS
7921	FHR 2129 2129-FE CMO SER 2129 FEDERAL HOME LOAN MTGE GOLD	02/15/29	3.07%	MTS
7922	FHR 2190 2190-ZB CMO SER 2190 FEDERAL HOME LOAN MTGE GOLD	10/20/29	7.00%	MTS
7923	FHR 2268 2268-FB CMO SER 2268 FEDERAL HOME LOAN MTGE GOLD	11/15/30	2.97%	MTS
7924	FHR 2292 FP FREDDIE MAC	11/15/30	2.97%	MTS
7925	FHR 2306 2306 K SERIES 2306 FEDERAL HOME LOAN MTG	05/15/24	0.00%	MTS
7926	FHR 2304 FD FREDDIE MAC	06/15/29	3.22%	MTS
7927	FEDERAL HOME LOAN BANK SYSTEM	05/02/22	5.36%	MTS
7928	FHLMC R 80 80- F CMO SERIES 80FEDERAL HOME LOAN MTGE CORP	10/15/20	8.60%	MTS
7929	FHLMC ARMS	08/01/33	5.09%	MTS
7930	FHLMC ARMS	01/01/28	5.80%	MTS
7931	FHLMC ARMS	10/01/34	5.75%	MTS
7932	FNR 91-034 34-F CMO SERIES 34 FEDERAL NATL MTGE ASSN	04/25/21	3.40%	MTS
7933	FNR 2000-26 26-FN SER 00-26 FEDERAL NATL MTGE ASSN	08/18/30	2.97%	MTS
7934	FNR 2000-45 45 FD CMO SER00-45FEDERAL NATL MTGE ASSN	12/18/30	3.02%	MTS
7935	FNR 93-116 116-FE CMO SER 116 FEDERAL NATIONAL MTGE ASSN	07/25/23	3.75%	MTS
7936	FNR 93-092 92-F CMO SERIES 92 FEDERAL NATL MTGE ASSN	05/25/23	3.25%	MTS
7937	FNR 94-004 04-F CMO SERIES 04 FEDERAL NATL MTGE ASSN	01/25/24	3.35%	MTS
7938	FNR 94-019 19-B CMO SERIES 19 FEDERAL NATL MTGE ASSN	01/25/24	5.00%	MTS
7939	FNR 1994-26 J FANNIE MAE	01/25/24	0.00%	MTS
7940	FNR 96-023 23-G CMO SER 96-23 FEDERAL NATIONAL MTGE ASSN	07/25/26	6.50%	MTS
7941	FNR 1994-107 FY FANNIE MAE	05/25/23	3.22%	MTS
7942	FNR 01-22 F CMO SER 01-22 FEDERAL NATIONAL MTGE ASSN	04/25/31	3.22%	MTS
7943	FNR 98-036 36-F CMO SERIES 36 FEDERAL NATIONAL MTGE ASSN	04/18/28	2.97%	MTS
7944	FNR 98-36 36-FC CMO SERIES 36 FEDERAL NATIONAL MTGE ASSN	04/18/28	2.97%	MTS
7945	FNMA SF 30 YEAR	10/01/13	7.00%	MTS
7946	FNMA SF 30 YEAR	10/01/22	7.50%	MTS
7947	FNMA SF 30 YEAR	10/01/13	7.00%	MTS
7948	FNMA SF 30 YEAR	07/01/27	7.50%	MTS
7949	FNMA FIXED RATE	12/01/24	6.50%	MTS
7950	FNMA SF 30 YEAR	11/01/29	7.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7895	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7896	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7897	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7898	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7899	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7900	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7901	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7902	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7903	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7904	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7905	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7906	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7907	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7908	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7909	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7910	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7911	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7912	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7913	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7914	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7915	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7916	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7917	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7918	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7919	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7920	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7921	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7922	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7923	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7924	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7925	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7926	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7927	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7928	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7929	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7930	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7931	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7932	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7933	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7934	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7935	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7936	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7937	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7938	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7939	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7940	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7941	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7942	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7943	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7944	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7945	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7946	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7947	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7948	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7949	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7950	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
7951	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7952	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7953	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7954	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7955	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7956	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7957	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7958	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7959	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7960	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7961	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7962	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7963	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7964	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7965	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7966	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7967	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7968	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7969	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7970	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7971	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7972	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7973	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7974	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7975	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7976	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7977	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7978	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7979	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7980	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7981	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7982	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7983	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7984	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7985	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7986	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7987	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7988	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7989	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7990	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7991	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7992	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7993	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7994	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7995	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7996	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7997	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7998	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
7999	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8000	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8001	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8002	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8003	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8004	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8005	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8006	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
7951	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31368JAV1		N00190920
7952	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FCXK7	US3136FCXK74	3136FCXK7
7953	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FEAB8	US3136FEAB88	3136FEAB8
7954	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FEN40		3136FEN40
7955	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FEN57		3136FEN57
7956	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FENX6	US3136FENX61	3136FENX6
7957	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FER20		3136FER20
7958	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FER38		3136FER38
7959	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FER53		3136FER53
7960	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FEV58		3136FEV58
7961	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFAB5		3136FFAB5
7962	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFMZ9		3136FFMZ9
7963	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFNA3		3136FFNA3
7964	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFNB1		3136FFNB1
7965	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFNC9		3136FFNC9
7966	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFNP0		3136FFNP0
7967	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFNQ8		3136FFNQ8
7968	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFNZ8		3136FFNZ8
7969	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFPA1		3136FFPA1
7970	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFPB9		3136FFPB9
7971	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFPC7		3136FFPC7
7972	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFPD5		3136FFPD5
7973	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFPN3		3136FFPN3
7974	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFPP8		3136FFPP8
7975	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFPQ6		3136FFPQ6
7976	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFPR4		3136FFPR4
7977	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3136FFQV4		3136FFQV4
7978	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31371HVJ4	US31371HVJ49	N00252717
7979	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31371HYB8	US31371HYB85	N00252806
7980	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31371NY82		N00257335
7981	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31383VEC3		N00514131
7982	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31384CVR2		N00520024
7983	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31384LUJ1		N00527185
7984	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31384V5U2		N00535559
7985	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31384VGX4		N00534914
7986	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31384VJ94		N00534988
7987	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31384YTE6		N00537949
7988	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31384YVM5		N00538020
7989	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31385HWW8		N00545261
7990	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31385JER5		N00545644
7991	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31390Q4G7		N00653423
7992	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31391HYN8		N00667717
7993	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31391XJ91		N00679888
7994	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	313920NR7		313920NR7
7995	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	313920PK0		313920PK0
7996	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392AVF2		31392AVF2
7997	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392AZZ4		31392AZZ4
7998	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392B4V5		31392B4V5
7999	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392BC46		31392BC46
8000	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392BE93		31392BE93
8001	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392BXE1		31392BXE1
8002	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392EWH9		31392EWH9
8003	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392F6D4		31392F6D4
8004	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392FNG8		31392FNG8
8005	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392GAM7		31392GAM7
8006	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392HFB4		31392HFB4

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
7951	FNMA SF 30 YEAR	07/01/24	7.50%	MTS
7952	FNS 363 2 FANNIE MAE	10/01/35	5.50%	MTS
7953	FNS 370 2 FANNIE MAE	06/25/36	6.00%	MTS
7954	FNS 381 15 FANNIE MAE	03/25/37	6.50%	MTS
7955	FNS 381 16 FANNIE MAE	04/25/37	6.50%	MTS
7956	FNS 379 2 FANNIE MAE	04/25/37	0.00%	MTS
7957	FNS 384 2 FANNIE MAE	07/25/37	4.50%	MTS
7958	FNS 384 3 FANNIE MAE	09/25/36	4.50%	MTS
7959	FNS 384 5 FANNIE MAE	07/25/37	5.00%	MTS
7960	FNS 385 1 FANNIE MAE	07/25/37	4.50%	MTS
7961	FNS-380 2 FANNIE MAE	06/25/37	6.50%	MTS
7962	FNS 383 4 FANNIE MAE	09/25/37	5.50%	MTS
7963	FNS 383 5 FANNIE MAE	09/25/37	5.50%	MTS
7964	FNS 383 6 FANNIE MAE	09/25/37	5.50%	MTS
7965	FNS 383 7 FANNIE MAE	09/25/37	5.50%	MTS
7966	FNS 383 18 FANNIE MAE	01/25/38	5.50%	MTS
7967	FNS 383 19 FANNIE MAE	01/25/38	5.50%	MTS
7968	FNS 383 28 FANNIE MAE	01/25/38	6.00%	MTS
7969	FNS 383 29 FANNIE MAE	01/25/38	6.00%	MTS
7970	FNS 383 30 FANNIE MAE	01/25/38	6.00%	MTS
7971	FNS 383 31 FANNIE MAE	01/25/38	6.00%	MTS
7972	FNS 383 32 FANNIE MAE	01/25/38	6.00%	MTS
7973	FNS 383 41 FANNIE MAE	04/25/38	6.00%	MTS
7974	FNS 383 42 FANNIE MAE	04/25/38	6.00%	MTS
7975	FNS 383 43 FANNIE MAE	04/25/38	6.00%	MTS
7976	FNS 383 44 FANNIE MAE	04/25/38	6.00%	MTS
7977	FNS 383 72 FANNIE MAE	05/25/37	6.50%	MTS
7978	FNMA SF 30 YEAR	09/01/29	7.50%	MTS
7979	FNMA SF 30 YEAR	10/01/29	7.50%	MTS
7980	FNMA 15 YEAR	08/01/23	6.50%	MTS
7981	FNMA SF 30 YEAR	10/01/29	7.50%	MTS
7982	FNMA SF 30 YEAR	05/01/28	7.50%	MTS
7983	FNMA SF 30 YEAR	04/01/19	9.00%	MTS
7984	FNMA 15 YEAR	09/01/12	7.50%	MTS
7985	FNMA SF 30 YEAR	07/01/28	8.50%	MTS
7986	FNMA ARMS	10/01/28	5.61%	MTS
7987	FNMA ARMS	02/01/24	5.82%	MTS
7988	FNMA SF 30 YEAR	08/01/28	9.00%	MTS
7989	FNDUSTARM FANNIE MAE	11/01/11	6.00%	MTS
7990	FNMA SF 30 YEAR	04/01/29	7.50%	MTS
7991	FNMA SF 30 YEAR	02/01/32	7.50%	MTS
7992	FNMA SF 30 YEAR	02/01/33	5.50%	MTS
7993	FNMA SF 30 YEAR	08/01/32	7.50%	MTS
7994	FNR 01-40 FA FEDERAL NATIONAL MTGE ASSN	11/25/30	2.97%	MTS
7995	FNR 01-34 FM FEDERAL NATIONAL MTGE ASSN	08/25/31	2.97%	MTS
7996	FNR 2001-63 FA FANNIE MAE	12/18/31	3.02%	MTS
7997	FNR 01-68 FC FANNIE MAE	11/25/31	3.07%	MTS
7998	FNR 2002-13 FB CMO SER 2002-13FANNIE MAE	03/25/32	3.37%	MTS
7999	FNR 2002-8 FA FANNIE MAE	03/18/32	3.22%	MTS
8000	FNR 2002-9 FB FANNIE MAE	03/25/32	3.22%	MTS
8001	FNR 02-8 FM FANNIE MAE	03/25/32	3.37%	MTS
8002	FNR 2002-60 SA FANNIE MAE	02/25/31	5.78%	MTS
8003	FNR 2002-77 F FANNIE MAE	12/25/32	3.07%	MTS
8004	FNR 02-75 FD FANNIE MAE	11/18/32	3.47%	MTS
8005	FNR 2002-81 F FANNIEMAE	04/25/32	2.97%	MTS
8006	FNR 02-97 FR FEDERAL NATL MTGE ASSN	01/25/33	1.90%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
7951	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7952	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7953	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7954	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7955	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7956	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7957	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7958	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7959	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7960	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7961	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7962	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7963	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7964	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7965	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7966	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7967	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7968	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7969	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7970	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7971	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7972	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7973	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7974	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7975	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7976	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7977	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7978	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7979	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7980	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7981	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7982	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7983	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7984	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7985	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7986	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7987	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7988	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7989	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7990	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7991	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7992	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7993	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7994	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7995	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7996	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7997	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7998	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
7999	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8000	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8001	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8002	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8003	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8004	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8005	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8006	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8007	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8008	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8009	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8010	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8011	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8012	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8013	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8014	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8015	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8016	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8017	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8018	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8019	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8020	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8021	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8022	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8023	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8024	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8025	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8026	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8027	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8028	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8029	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8030	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8031	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8032	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8033	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8034	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8035	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8036	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8037	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8038	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8039	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8040	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8041	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8042	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8043	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8044	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8045	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8046	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8047	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8048	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8049	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8050	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8051	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8052	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8053	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8054	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8055	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8056	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8057	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8058	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8059	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8060	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8061	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8062	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8007	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392HX40		31392HX40
8008	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392HX57		31392HX57
8009	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392KU46		31392KU46
8010	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392PSW6		31392PSW6
8011	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392RSN2		31392RSN2
8012	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392V5K4		31392V5K4
8013	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392XWR5		31392XWR5
8014	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393AKA4		31393AKA4
8015	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393ARC3		31393ARC3
8016	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393BPY5		31393BPY5
8017	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393BW76	US31393BW764	31393BW76
8018	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393C2N2		31393C2N2
8019	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393CDZ3		31393CDZ3
8020	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393CH22		31393CH22
8021	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393CUX9		31393CUX9
8022	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393D3Q2		31393D3Q2
8023	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393D4X6		31393D4X6
8024	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393DHW4		31393DHW4
8025	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393DKN0		31393DKN0
8026	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393DSW2		31393DSW2
8027	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393EVA4		31393EVA4
8028	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393JAZ1		31393JAZ1
8029	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393LLT8		31393LLT8
8030	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393LQ22		31393LQ22
8031	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393MFR7		31393MFR7
8032	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393N2B4		31393N2B4
8033	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393PNJ9		31393PNJ9
8034	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393QC75		31393QC75
8035	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393QQ54		31393QQ54
8036	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393QX31		31393QX31
8037	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393R5L0		31393R5L0
8038	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393RKE9		31393RKE9
8039	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393T2B1		31393T2B1
8040	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393T4V5		31393T4V5
8041	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393T4Y9		31393T4Y9
8042	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393TDG8		31393TDG8
8043	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393TKR6		31393TKR6
8044	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393UAW3		31393UAW3
8045	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393UCT8		31393UCT8
8046	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393UDS9		31393UDS9
8047	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393URS4		31393URS4
8048	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393USV6		31393USV6
8049	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393UTR4		31393UTR4
8050	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393UUK7		31393UUK7
8051	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393UVG5		31393UVG5
8052	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393UZA4		31393UZA4
8053	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393UZB2		31393UZB2
8054	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393UZD8		31393UZD8
8055	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393UZE6		31393UZE6
8056	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393UZF3		31393UZF3
8057	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393VHB0		31393VHB0
8058	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393W2K4		31393W2K4
8059	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393W4N6		31393W4N6
8060	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393WCA5		31393WCA5
8061	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393WCC1		31393WCC1
8062	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393WNL9		31393WNL9

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L		M	N	O
8007	FNR 03-7 FE	FEDERAL NATIONAL MTGE ASSN	02/25/33	3.22%	MTS
8008	FNR 03-7 FG	FEDERAL NATIONAL MTGE ASSN	02/25/33	3.22%	MTS
8009	FHR 2449 FC	FREDDIE MAC	03/15/32	3.12%	MTS
8010	FHR 2476 FC	FREDDIE MAC	02/15/32	3.47%	MTS
8011	FHR 2493 FB	FREDDIE MAC	05/15/29	3.22%	MTS
8012	FHR 2494 F	FREDDIE MAC	06/15/31	3.52%	MTS
8013	FHR 2520 FB	FREDDIE MAC	09/15/31	2.98%	MTS
8014	FNR 2003-26 QS	FANNIE MAE	10/25/17	4.63%	MTS
8015	FNR 2003-25 SN	FANNIE MAE	04/25/18	4.58%	MTS
8016	FNR 2003-37 IM	FANNIE MAE	05/25/32	5.50%	MTS
8017	FNMA 2003-W6 6-A	FANNIEMAE	08/30/32	5.86%	MTS
8018	FNR 2003-49SY	FANNIE MAE	06/25/23	4.63%	MTS
8019	FNR 2003-34 WS	FANNIE MAE	10/25/29	4.53%	MTS
8020	FNR 2003-57 IB	FANNIE MAE	06/25/18	5.00%	MTS
8021	FNR 2003-44 FE	FANNIE MAE	06/25/33	3.22%	MTS
8022	FNR 2003-78 SA	FANNIE MAE	08/25/22	4.13%	MTS
8023	FNR 2003-76 GS	FANNIE MAE	09/25/31	4.63%	MTS
8024	FNR 2003-69 GI	FANNIE MAE	12/25/31	5.00%	MTS
8025	FNR 2003-64 QI	FANNIE MAE	01/25/33	5.50%	MTS
8026	FNR 2003-63 SE	FANNIE MAE	10/25/31	4.13%	MTS
8027	FNR 2003-88 S	FANNIE MAE	05/25/30	2.88%	MTS
8028	FHR 2551 FD	FREDDIE MAC	01/15/33	2.87%	MTS
8029	FHR 2564 MS	FREDDIE MAC	06/15/17	5.18%	MTS
8030	FHR 2564 WR	FREDDIE MAC	10/15/27	4.00%	MTS
8031	FHR 2591 WI	FREDDIE MAC	02/15/30	5.50%	MTS
8032	FHR 2583 SE	FREDDIE MAC	03/15/23	4.58%	MTS
8033	FHR 2600 MI	FREDDIE MAC	04/15/28	5.50%	MTS
8034	FHR 2612 UG	FREDDIE MAC	12/15/31	5.50%	MTS
8035	FHR 2614 WO	FREDDIE MAC	05/15/33	0.00%	MTS
8036	FHR 2610 DS	FREDDIE MAC	03/15/33	4.63%	MTS
8037	FHR 2617 EF	FREDDIE MAC	05/15/20	3.17%	MTS
8038	FHR 2625 SJ	FREDDIE MAC	07/15/17	4.73%	MTS
8039	FNR 2003-106 FA	FANNIE MAE	11/25/33	3.37%	MTS
8040	FNR 2003-116 FA	FANNIE MAE	11/25/33	2.87%	MTS
8041	FNR 2003-116 HF	FANNIE MAE	11/25/33	3.02%	MTS
8042	FNR 03-89 DI	FANNIE MAE	09/25/33	5.00%	MTS
8043	FNR 2003-81 FE	FANNIE MAE	09/25/33	2.97%	MTS
8044	FNR 2003-123 ES	FANNIE MAE	02/25/28	14.63%	MTS
8045	FNR 2003-126 FA	FANNIE MAE	12/25/33	2.87%	MTS
8046	FNR 2003-119 FH	FANNIE MAE	12/25/33	2.97%	MTS
8047	FNR 2003-124 FG	FANNIE MAE	03/25/31	2.97%	MTS
8048	FNR 2003-135 FL	FANNIE MAE	01/25/34	3.07%	MTS
8049	FNR 2003-134 FC	FANNIE MAE	12/25/32	3.07%	MTS
8050	FNR 2003-134 FA	FANNIE MAE	09/25/32	3.37%	MTS
8051	FNR 2003-130 BS	FANNIE MAE	12/25/33	4.58%	MTS
8052	FNR 2003-131 FC	FANNIE MAE	01/25/34	3.37%	MTS
8053	FNR 2003-131 FD	FANNIE MAE	01/25/34	3.37%	MTS
8054	FNR 2003-131 FG	FANNIE MAE	01/25/34	3.37%	MTS
8055	FNR 2003-131 FK	FANNIE MAE	01/25/34	3.37%	MTS
8056	FNR 2003-131 FL	FANNIE MAE	01/25/34	3.37%	MTS
8057	FHR 2626 JS	FREDDIE MAC	06/15/23	4.13%	MTS
8058	FHR 2646 SM	FREDDIE MAC	11/15/32	4.13%	MTS
8059	FHR 2650 SQ	FREDDIE MAC	01/15/33	4.08%	MTS
8060	FHR 2640 UB	FREDDIE MAC	08/15/17	4.50%	MTS
8061	FHR 2640 UP	FREDDIE MAC	01/15/32	5.00%	MTS
8062	FHR 2644 ID	FREDDIE MAC	01/15/26	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8007	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8008	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8009	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8010	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8011	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8012	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8013	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8014	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8015	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8016	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8017	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8018	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8019	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8020	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8021	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8022	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8023	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8024	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8025	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8026	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8027	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8028	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8029	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8030	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8031	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8032	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8033	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8034	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8035	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8036	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8037	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8038	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8039	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8040	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8041	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8042	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8043	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8044	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8045	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8046	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8047	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8048	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8049	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8050	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8051	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8052	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8053	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8054	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8055	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8056	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8057	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8058	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8059	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8060	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8061	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8062	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8063	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8064	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8065	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8066	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8067	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8068	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8069	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8070	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8071	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8072	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8073	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8074	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8075	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8076	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8077	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8078	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8079	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8080	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8081	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8082	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8083	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8084	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8085	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8086	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8087	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8088	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8089	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8090	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8091	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8092	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8093	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8094	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8095	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8096	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8097	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8098	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8099	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8100	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8101	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8102	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8103	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8104	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8105	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8106	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8107	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8108	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8109	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8110	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8111	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8112	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8113	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8114	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8115	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8116	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8117	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8118	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8063	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393YBQ7		31393YBQ7
8064	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393YFC4		31393YFC4
8065	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394ACL8		31394ACL8
8066	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394ALN4		31394ALN4
8067	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394ARN8		31394ARN8
8068	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394BGP3		31394BGP3
8069	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394BNG5		31394BNG5
8070	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394BQT4		31394BQT4
8071	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394BRF3		31394BRF3
8072	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394BT46		31394BT46
8073	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394CQU9		31394CQU9
8074	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394D6J4		31394D6J4
8075	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394DLC2		31394DLC2
8076	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394DP53		31394DP53
8077	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394DQ60		31394DQ60
8078	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394DQU7		31394DQU7
8079	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394DR36		31394DR36
8080	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394DYL8		31394DYL8
8081	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394DZH6		31394DZH6
8082	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394EJP4		31394EJP4
8083	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394EQS0		31394EQS0
8084	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394EQW1		31394EQW1
8085	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394ERA8		31394ERA8
8086	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394ERL4		31394ERL4
8087	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394EXW3		31394EXW3
8088	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394F3N3		31394F3N3
8089	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394F3Q6		31394F3Q6
8090	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394FDH5		31394FDH5
8091	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394FDT9		31394FDT9
8092	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394FEC5		31394FEC5
8093	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394FG74		31394FG74
8094	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394FRM9		31394FRM9
8095	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394G3D3		31394G3D3
8096	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394GJD6		31394GJD6
8097	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394GQL0		31394GQL0
8098	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394KHG2		31394KHG2
8099	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394L2X9		31394L2X9
8100	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394L3B6		31394L3B6
8101	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394L3C4		31394L3C4
8102	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394LYV8		31394LYV8
8103	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394MVQ0	US31394MVQ04	31394MVQ0
8104	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394PJ20		31394PJ20
8105	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394PN66		31394PN66
8106	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394U4L3		31394U4L3
8107	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394UN99		31394UN99
8108	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394UZ39		31394UZ39
8109	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394V6K1		31394V6K1
8110	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394VV31		31394VV31
8111	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394VWN6		31394VWN6
8112	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394XVD5		31394XVD5
8113	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395ACA1		31395ACA1
8114	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395B6N8		31395B6N8
8115	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395BA45		31395BA45
8116	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395D7A1		31395D7A1
8117	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395DXX2		31395DXX2
8118	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395FY73		31395FY73

	L		M	N	O
8063	FNR 2004-38 AO	FANNIE MAE	05/25/34	0.00%	MTS
8064	FNR 2004-28 PF	FANNIE MAE	03/25/34	2.87%	MTS
8065	FNW 2004-W9 2A1	FANNIE MAE	02/25/34	6.50%	MTS
8066	FNW 2004-W8 3A	FANNIE MAE	06/25/44	7.50%	MTS
8067	FNR 2004-61 FH	FANNIE MAE	11/25/32	3.27%	MTS
8068	FNR 2004-79 S	FANNIE MAE	08/25/32	13.00%	MTS
8069	FNR 2004-87 F	FANNIE MAE	01/25/34	3.22%	MTS
8070	FNR 2004-92 S	FANNIE MAE	08/25/34	4.23%	MTS
8071	FNR 2004-92 SP	FANNIE MAE	08/25/23	4.23%	MTS
8072	FNW 2004-W14 1AF	FANNIE MAE	07/25/44	2.87%	MTS
8073	FNR 2005-17 SA	FANNIE MAE	03/25/35	4.23%	MTS
8074	FNR 2005-47 IB	FANNIE MAE	06/25/35	5.50%	MTS
8075	FNR 2005-37 SU	FANNIE MAE	05/25/35	18.00%	MTS
8076	FNR 2005-45 PC	FANNIE MAE	06/01/35	11.25%	MTS
8077	FNR 2005-45 DC	FANNIE MAE	06/25/35	15.25%	MTS
8078	FNR 2005-40 NA	FANNIE MAE	03/25/35	4.50%	MTS
8079	FNR 2005-45 DA	FANNIE MAE	06/01/35	13.42%	MTS
8080	FNR 2005-52 DC	FANNIE MAE	06/25/35	4.73%	MTS
8081	FNR 2005-48 SM	FANNIE MAE	04/25/34	4.33%	MTS
8082	FNR 2005-66 FD	FANNIE MAE	07/25/35	2.77%	MTS
8083	FNR 2005-57 DC	FANNIE MAE	07/01/35	11.73%	MTS
8084	FNR 2005-57 DI	FANNIE MAE	07/01/35	3.61%	MTS
8085	FNR 2005-57 CD	FANNIE MAE	07/01/35	13.54%	MTS
8086	FNR 2005-57 NI	FANNIE MAE	07/01/35	3.61%	MTS
8087	FNR05-65 ER	FANNIE MAE	08/25/35	0.00%	MTS
8088	FNR 2005-92 UF	FANNIE MAE	10/25/25	2.82%	MTS
8089	FNR 2005-92 UA	FANNIE MAE	08/25/22	4.50%	MTS
8090	FNR 2005-74 SK	FANNIE MAE	09/01/35	10.70%	MTS
8091	FNR 2005-74 DM	FANNIE MAE	09/01/30	11.81%	MTS
8092	FNR 2005-74 NI	FANNIE MAE	09/01/35	2.59%	MTS
8093	FNR 2005-83 QP	FANNIE MAE	10/01/35	7.50%	MTS
8094	FNR 2005-80 LF	FANNIE MAE	08/25/34	2.99%	MTS
8095	FHR 2638 ST	FREDDIE MAC	02/15/18	5.18%	MTS
8096	FHR 2649 PS	FREDDIE MAC	06/15/33	4.13%	MTS
8097	FHR 2654 LO	FREDDIE MAC	08/15/33	0.00%	MTS
8098	FHR 2682 FB	FREDDIE MAC	10/15/33	3.37%	MTS
8099	FHR 2684 F	FREDDIE MAC	01/15/33	3.37%	MTS
8100	FHR 2684 FP	FREDDIE MAC	01/15/33	2.97%	MTS
8101	FHR 2684 FV	FREDDIE MAC	10/15/33	3.37%	MTS
8102	FHR 2711 FC	FREDDIE MAC	02/15/33	3.37%	MTS
8103	FHR 2725 FB	FREDDIE MAC	10/15/33	3.14%	MTS
8104	FHR 2736 OV	FREDDIE MAC	12/15/33	0.00%	MTS
8105	FHR 2755 FO	FREDDIE MAC	04/15/32	2.92%	MTS
8106	FNR 2005-99 AF	FANNIE MAE	12/25/35	2.82%	MTS
8107	FNR 2005-106 JC	FANNIE MAE	12/01/35	7.36%	MTS
8108	FNR 2005-104 NI	FANNIE MAE	03/25/35	4.23%	MTS
8109	FNR 2006-16 SM	FANNIE MAE	03/25/36	4.23%	MTS
8110	FNR 2006-8 PS	FANNIE MAE	03/15/36	5.50%	MTS
8111	FNR06-1 HF	FANNIE MAE	01/30/36	0.00%	MTS
8112	FSPC T-60 1A1	FHLMC STRUCTURED PASS THROUGH	03/25/44	6.50%	MTS
8113	FHR 2806 AF	FREDDIE MAC	02/15/34	3.47%	MTS
8114	FNR 2006-30 HK	FANNIE MAE	05/01/36	7.24%	MTS
8115	FNR 2006-22 QM	FANNIE MAE	04/25/36	4.23%	MTS
8116	FNR 2006-46 SK	FANNIE MAE	06/25/36	15.14%	MTS
8117	FNR 2006-49 SE	FANNIE MAE	04/25/36	19.11%	MTS
8118	FHR 2856 VF	FREDDIE MAC	09/15/23	2.97%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8063	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8064	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8065	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8066	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8067	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8068	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8069	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8070	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8071	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8072	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8073	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8074	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8075	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8076	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8077	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8078	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8079	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8080	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8081	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8082	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8083	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8084	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8085	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8086	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8087	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8088	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8089	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8090	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8091	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8092	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8093	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8094	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8095	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8096	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8097	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8098	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8099	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8100	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8101	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8102	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8103	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8104	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8105	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8106	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8107	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8108	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8109	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8110	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8111	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8112	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8113	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8114	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8115	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8116	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8117	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8118	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8119	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8120	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8121	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8122	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8123	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8124	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8125	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8126	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8127	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8128	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8129	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8130	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8131	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8132	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8133	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8134	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8135	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8136	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8137	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8138	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8139	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8140	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8141	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8142	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8143	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8144	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8145	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8146	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8147	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8148	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8149	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8150	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8151	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8152	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8153	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8154	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8155	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8156	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8157	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8158	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8159	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8160	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8161	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8162	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8163	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8164	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8165	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8166	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8167	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8168	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8169	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8170	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8171	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8172	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8173	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8174	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8119	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395J4L7		31395J4L7
8120	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395JFG6		31395JFG6
8121	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395NCU9		31395NCU9
8122	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395NEW3		31395NEW3
8123	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395NMQ7		31395NMQ7
8124	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395NRE9		31395NRE9
8125	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395NUH8		31395NUH8
8126	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395NUM7		31395NUM7
8127	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395NYV3		31395NYV3
8128	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395PBQ4		31395PBQ4
8129	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395RAR9	US31395RAR93	31395RAR9
8130	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395TC93		31395TC93
8131	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395TML5		31395TML5
8132	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395TQ56		31395TQ56
8133	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395ULY5		31395ULY5
8134	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395VYP8		31395VYP8
8135	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395WVB0		31395WVB0
8136	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395WVR5		31395WVR5
8137	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395WWD5		31395WWD5
8138	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395WWY9		31395WWY9
8139	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395XHN8		31395XHN8
8140	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396AAP9		31396AAP9
8141	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396AF66		31396AF66
8142	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396AJC9		31396AJC9
8143	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396CNJ5		31396CNJ5
8144	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396CQ37		31396CQ37
8145	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396CTB6		31396CTB6
8146	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396CTQ3		31396CTQ3
8147	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396CZF0		31396CZF0
8148	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396EMF0		31396EMF0
8149	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396EU46		31396EU46
8150	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396FRG0		31396FRG0
8151	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396FX24		31396FX24
8152	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396GPG0		31396GPG0
8153	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396H3A5		31396H3A5
8154	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396HGU7		31396HGU7
8155	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396HJJ9		31396HJJ9
8156	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396HNM7		31396HNM7
8157	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396HW88		31396HW88
8158	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396JGJ8		31396JGJ8
8159	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396K2F8		31396K2F8
8160	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396K3X8		31396K3X8
8161	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396K4D1		31396K4D1
8162	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396K4N9		31396K4N9
8163	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396K4P4		31396K4P4
8164	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396KB84		31396KB84
8165	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396KCM2		31396KCM2
8166	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396KLM2		31396KLM2
8167	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396KU75		31396KU75
8168	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396LAQ3		31396LAQ3
8169	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396LBK5		31396LBK5
8170	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396LC99		31396LC99
8171	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396LCZ1		31396LCZ1
8172	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396LLW8		31396LLW8
8173	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396LMF4		31396LMF4
8174	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396LMK3		31396LMK3

	L		M	N	O
8119	FHR 2885 US	FREDDIE MAC	11/15/34	4.63%	MTS
8120	FHR 2882 FX	FREDDIE MAC	11/15/34	3.04%	MTS
8121	FNR 2006-44 FP	FANNIE MAE	06/25/36	2.87%	MTS
8122	FNR 2006-45 XS	FEDERAL NATIONAL MORTGAGE ASSO	06/25/36	4.13%	MTS
8123	FNR 2006-48 FE	FANNIE MAE	07/25/35	0.00%	MTS
8124	FNR 2006-63 SP	FANNIE MAE	07/25/36	24.47%	MTS
8125	FNR 2006-60 SI	FANNIE MAE	07/25/36	4.68%	MTS
8126	FNR 2006-60 UI	FANNIE MAE	07/25/36	4.68%	MTS
8127	FNR 2006-56 XF	FANNIE MAE	07/25/36	0.00%	MTS
8128	FHR 2955 OF	FREDDIE MAC	03/15/35	2.97%	MTS
8129	FHRR R001 AE	FREDDIE MAC	04/15/15	4.38%	MTS
8130	FHR 2967 S	FREDDIE MAC	04/15/25	20.26%	MTS
8131	FHR 2963 FV	FREDDIE MAC	06/15/34	2.82%	MTS
8132	FHR 2962 BS	FREDDIE MAC	03/15/35	4.18%	MTS
8133	FHR 2979 AS	FREDDIE MAC	03/15/34	15.23%	MTS
8134	FHR 3004 MF	FREDDIE MAC	12/15/31	2.97%	MTS
8135	FHR 3012 GP	FREDDIE MAC	09/01/35	8.92%	MTS
8136	FHR 3012 IG	FREDDIE MAC	09/01/35	2.59%	MTS
8137	FHR 3012 ST	FREDDIE MAC	09/01/35	9.22%	MTS
8138	FHR 3012 YF	FREDDIE MAC	09/01/35	3.79%	MTS
8139	FHR 3022 SX	FREDDIE MAC	08/15/25	10.71%	MTS
8140	FHR 3031 BS	FREDDIE MAC	10/01/35	7.75%	MTS
8141	FHR 3028 ES	FREDDIE MAC	09/15/35	4.28%	MTS
8142	FHR 3034 FB	FREDDIE MAC	09/15/35	22.12%	MTS
8143	FHR 3054 YE	FREDDIE MAC	07/15/23	5.00%	MTS
8144	FHR 3046 MS	FREDDIE MAC	10/15/35	15.15%	MTS
8145	FHR 3051 AG	FREDDIE MAC	10/15/32	5.00%	MTS
8146	FHR 3051 DP	FREDDIE MAC	10/15/25	17.17%	MTS
8147	FHR 3052 TU	FREDDIE MAC	10/15/35	0.00%	MTS
8148	FHR 3076 MP	FREDDIE MAC	10/15/30	0.00%	MTS
8149	FHR 3065 DC	FREDDIE MAC	12/01/35	8.04%	MTS
8150	FHR 3085 FE	FREDDIE MAC	08/15/35	3.27%	MTS
8151	FHR 3081 DC	FREDDIE MAC	01/01/36	10.62%	MTS
8152	FHR 3097 FC	FREDDIE MAC	02/15/35	0.00%	MTS
8153	FHR 3100 VF	FREDDIE MAC	12/15/33	29.70%	MTS
8154	FHR 3114 GK	FREDDIE MAC	02/25/36	9.94%	MTS
8155	FHR 3114 TS	FREDDIE MAC	03/01/21	2.16%	MTS
8156	FHR 3110 SM	FREDDIE MAC	02/15/26	18.08%	MTS
8157	FHR 3117 SA	FREDDIE MAC	02/15/36	14.29%	MTS
8158	FHR 3121 SM	FREDDIE MAC	03/15/36	3.63%	MTS
8159	FNR 2006-84 KA	FANNIE MAE	09/25/36	5.00%	MTS
8160	FNR06-94 NI	FANNIE MAE	10/01/36	0.00%	MTS
8161	FNR06-94 GK INITIAL CPN 6.75	FANNIE MAE	10/01/21	0.00%	MTS
8162	FNR 2006-95 FH	FANNIE MAE	10/25/36	2.92%	MTS
8163	FNR 2006-95 FN	FANNIE MAE	10/25/36	2.92%	MTS
8164	FNR 2006-85 TS	FANNIE MAE	09/01/36	1.23%	MTS
8165	FNR06-76 QB	FANNIE MAE	08/01/36	9.12%	MTS
8166	FNR 2006-70 SJ	FANNIE MAE	08/01/36	7.50%	MTS
8167	FNR 2006-90 SE	FANNIE MAE	09/25/36	5.33%	MTS
8168	FNR 2006-99 AS	FANNIE MAE	10/25/36	4.11%	MTS
8169	FNR 2006-93 FM	FANNIE MAE	10/25/36	2.85%	MTS
8170	FNR 2006-117 GF	FANNIE MAE	12/25/36	2.82%	MTS
8171	FNR 2006-96 ES	FANNIE MAE	10/25/36	4.11%	MTS
8172	FNR 2006-104 SG	FANNIE MAE	11/01/31	1.27%	MTS
8173	FNR 2006-104 SY	FANNIE MAE	11/01/36	1.30%	MTS
8174	FNR 2006-104 IM	FANNIE MAE	11/01/36	1.30%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8119	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8120	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8121	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8122	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8123	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8124	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8125	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8126	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8127	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8128	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8129	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8130	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8131	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8132	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8133	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8134	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8135	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8136	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8137	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8138	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8139	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8140	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8141	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8142	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8143	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8144	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8145	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8146	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8147	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8148	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8149	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8150	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8151	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8152	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8153	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8154	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8155	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8156	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8157	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8158	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8159	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8160	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8161	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8162	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8163	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8164	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8165	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8166	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8167	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8168	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8169	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8170	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8171	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8172	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8173	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8174	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8175	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8176	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8177	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8178	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8179	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8180	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8181	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8182	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8183	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8184	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8185	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8186	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8187	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8188	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8189	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8190	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8191	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8192	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8193	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8194	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8195	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8196	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8197	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8198	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8199	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8200	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8201	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8202	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8203	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8204	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8205	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8206	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8207	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8208	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8209	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8210	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8211	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8212	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8213	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8214	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8215	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8216	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8217	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8218	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8219	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8220	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8221	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8222	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8223	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8224	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8225	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8226	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8227	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8228	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8229	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8230	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8175	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396LR85		31396LR85
8176	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396LRA0		31396LRA0
8177	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396LU32		31396LU32
8178	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396LW22		31396LW22
8179	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396PBJ9		31396PBJ9
8180	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396PBM2		31396PBM2
8181	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396PFD8		31396PFD8
8182	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396PHL8		31396PHL8
8183	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396PHP9		31396PHP9
8184	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396PKF7		31396PKF7
8185	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396PQT1		31396PQT1
8186	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396PWM9		31396PWM9
8187	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396PXB2		31396PXB2
8188	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396PYB1		31396PYB1
8189	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396R3C9		31396R3C9
8190	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396RKW6		31396RKW6
8191	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396RLY1		31396RLY1
8192	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396RLZ8		31396RLZ8
8193	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396RM79		31396RM79
8194	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396RPQ4		31396RPQ4
8195	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396RS73		31396RS73
8196	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396T2M4		31396T2M4
8197	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396TDA8		31396TDA8
8198	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396UAZ3		31396UAZ3
8199	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396UYE4		31396UYE4
8200	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396V2B3		31396V2B3
8201	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396V5R5		31396V5R5
8202	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396VAE8		31396VAE8
8203	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396VAJ7		31396VAJ7
8204	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396VDW5		31396VDW5
8205	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396VDZ8		31396VDZ8
8206	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396VLG1		31396VLG1
8207	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396VPV4		31396VPV4
8208	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396VSJ8		31396VSJ8
8209	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396W2M7		31396W2M7
8210	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396W3B0		31396W3B0
8211	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396W3Z7		31396W3Z7
8212	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WBY1		31396WBY1
8213	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WDX1		31396WDX1
8214	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WEB8		31396WEB8
8215	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WEC6		31396WEC6
8216	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WED4		31396WED4
8217	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WEE2		31396WEE2
8218	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WEF9		31396WEF9
8219	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WEG7		31396WEG7
8220	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WEY8		31396WEY8
8221	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WFM3		31396WFM3
8222	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WKZ8		31396WKZ8
8223	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WLB0		31396WLB0
8224	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WLD6		31396WLD6
8225	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WT89		31396WT89
8226	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WUX2		31396WUX2
8227	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396WVA1		31396WVA1
8228	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396X2L7		31396X2L7
8229	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396X2N3		31396X2N3
8230	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396X2X1		31396X2X1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L		M	N	O
8175	FNR 2006-121 SD	FANNIE MAE	12/25/36	4.17%	MTS
8176	FNR 2006-109 SH	FANNIE MAE	11/25/36	4.15%	MTS
8177	FNR 2006-115 GI	FANNIE MAE	12/01/36	1.31%	MTS
8178	FNR 2006-115 SN	FANNIE MAE	12/01/36	0.00%	MTS
8179	FNR 2006-123 CI	FANNIE MAE	01/01/37	1.41%	MTS
8180	FNR 2006-123 LI	FANNIE MAE	01/01/37	0.99%	MTS
8181	FNR 2006-128 GS	FANNIE MAE	01/25/37	4.21%	MTS
8182	FNR 2007-1 CI	FANNIE MAE	02/01/37	0.77%	MTS
8183	FNR 2007-1 NI	FANNIE MAE	02/01/37	1.15%	MTS
8184	FNR 2007-2 FA	FANNIE MAE	02/25/37	2.67%	MTS
8185	FNR 2007-6 SH	FANNIE MAE	02/25/37	3.58%	MTS
8186	FNR 2007-15 BI	FANNIE MAE	03/01/37	1.30%	MTS
8187	FNR 2007-15 NI	FANNIE MAE	03/01/22	1.18%	MTS
8188	FNR 2007-16 TS	FANNIE MAE	02/25/09	0.00%	MTS
8189	FHR 3152 SY	FREDDIE MAC	03/15/36	4.01%	MTS
8190	FHR 3153 JI	FREDDIE MAC	06/01/31	1.71%	MTS
8191	FHR 3153 UG	FREDDIE MAC	06/01/36	5.53%	MTS
8192	FHR 3153 UI	FREDDIE MAC	05/15/36	4.10%	MTS
8193	FHR 3153 UT	FREDDIE MAC	06/01/36	5.39%	MTS
8194	FHR 3153 SX	FREDDIE MAC	06/01/36	7.85%	MTS
8195	FHR 3173 F	FREDDIE MAC	08/15/35	3.17%	MTS
8196	FHR 3175 MO	FREDDIE MAC	06/15/36	0.00%	MTS
8197	FHR 3164 HO	FREDDIE MAC	06/15/36	0.00%	MTS
8198	FHR 3189 SN	FREDDIE MAC	11/15/35	2.47%	MTS
8199	FHR 3184 SP	FREDDIE MAC	02/15/33	4.88%	MTS
8200	FNW 2007-W4 4A2	FANNIE MAE	05/25/37	4.81%	MTS
8201	FNR 2007-50 SE	FANNIE MAE	06/25/37	4.28%	MTS
8202	FNW 2007-W2 1A2	FANNIE MAE	03/25/37	3.96%	MTS
8203	FNW 2007-W2 3A2	FANNIE MAE	03/25/37	4.81%	MTS
8204	FNR 2007-32 SD	FANNIE MAE	04/25/37	3.64%	MTS
8205	FNR 2007-32 SC	FANNIE MAE	04/25/37	3.63%	MTS
8206	FNR 2007-28 SE	FANNIE MAE	04/25/37	4.28%	MTS
8207	FNW 2007-W3 1A1	FANNIE MAE	04/25/37	2.80%	MTS
8208	FNR 2007-39 AI	FANNIE MAE	05/01/37	0.80%	MTS
8209	FNR 2007-75 CS	FANNIE MAE	08/01/37	8.26%	MTS
8210	FNR 2007-75 PI	FANNIE MAE	08/01/37	1.22%	MTS
8211	FNR 2007-75 JS	FANNIE MAE	08/01/32	9.80%	MTS
8212	FNR 2007-56 GS	FANNIE MAE	06/25/37	3.98%	MTS
8213	FNR 2007-54 CI	FANNIE MAE	06/01/37	1.44%	MTS
8214	FNR 2007-54 IA	FANNIE MAE	06/01/37	1.09%	MTS
8215	FNR 2007-54 IB	FANNIE MAE	06/01/37	1.09%	MTS
8216	FNR 2007-54 IC	FANNIE MAE	06/01/37	1.09%	MTS
8217	FNR 2007-54 ID	FANNIE MAE	06/01/37	1.09%	MTS
8218	FNR 2007-54 IE	FANNIE MAE	06/01/37	1.09%	MTS
8219	FNR 2007-54 IF	FANNIE MAE	06/01/37	1.09%	MTS
8220	FNR 2007-54 UI	FANNIE MAE	06/01/37	1.09%	MTS
8221	FNR 2007-54 NI	FANNIE MAE	06/01/37	1.09%	MTS
8222	FNW 2007-W6 4A2	FANNIE MAE	06/01/37	1.28%	MTS
8223	FNW 2007-W6 5A2	FANNIE MAE	06/01/37	1.97%	MTS
8224	FNW 2007-W6 6A2	FANNIE MAE	06/01/37	2.48%	MTS
8225	FNR 2007-76 SA	FANNIE MAE	08/25/37	4.07%	MTS
8226	FNW 2007-W7 3A2	FANNIE MAE	07/25/37	4.66%	MTS
8227	FNW 2007-W7 1A4	FANNIE MAE	07/25/37	24.35%	MTS
8228	FNR 2007-109 XI	FANNIE MAE	12/01/37	1.13%	MTS
8229	FNR 2007-109 YI	FANNIE MAE	12/01/37	1.13%	MTS
8230	FNR 2007-109 PI	FANNIE MAE	12/01/37	0.55%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8175	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8176	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8177	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8178	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8179	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8180	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8181	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8182	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8183	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8184	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8185	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8186	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8187	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8188	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8189	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8190	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8191	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8192	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8193	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8194	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8195	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8196	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8197	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8198	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8199	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8200	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8201	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8202	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8203	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8204	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8205	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8206	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8207	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8208	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8209	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8210	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8211	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8212	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8213	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8214	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8215	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8216	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8217	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8218	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8219	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8220	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8221	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8222	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8223	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8224	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8225	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8226	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8227	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8228	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8229	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8230	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8231	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8232	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8233	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8234	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8235	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8236	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8237	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8238	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8239	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8240	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8241	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8242	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8243	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8244	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8245	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8246	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8247	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8248	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8249	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8250	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8251	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8252	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8253	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8254	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8255	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8256	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8257	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8258	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8259	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8260	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8261	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8262	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8263	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8264	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8265	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8266	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8267	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8268	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8269	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8270	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8271	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8272	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8273	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8274	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8275	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8276	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8277	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8278	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8279	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8280	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8281	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8282	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8283	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8284	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8285	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8286	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8231	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396X4Z4		31396X4Z4
8232	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396X6P4		31396X6P4
8233	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396X6V1		31396X6V1
8234	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XBS2		31396XBS2
8235	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XLZ5		31396XLZ5
8236	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XP73		31396XP73
8237	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XPW8		31396XPW8
8238	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XR30		31396XR30
8239	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XRS5		31396XRS5
8240	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XVV3		31396XVV3
8241	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XWZ3		31396XWZ3
8242	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XYS7		31396XYS7
8243	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XZB3		31396XZB3
8244	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396YCJ9		31396YCJ9
8245	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396YCP5		31396YCP5
8246	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396YCT7		31396YCT7
8247	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396YEW8		31396YEW8
8248	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396YKY7		31396YKY7
8249	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397A6T5		31397A6T5
8250	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397ABX0		31397ABX0
8251	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397APC1		31397APC1
8252	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397AQY2		31397AQY2
8253	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397AR21		31397AR21
8254	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397B5Q0		31397B5Q0
8255	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397BBL4		31397BBL4
8256	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397BDU2		31397BDU2
8257	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397BGH8		31397BGH8
8258	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397BHE4		31397BHE4
8259	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397BHF1		31397BHF1
8260	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397BL82		31397BL82
8261	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397BWH0		31397BWH0
8262	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397BWK3		31397BWK3
8263	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397C6C8		31397C6C8
8264	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397CB57		31397CB57
8265	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397CB73		31397CB73
8266	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397CCL1		31397CCL1
8267	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397CDA4		31397CDA4
8268	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397CFP9		31397CFP9
8269	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397CFS3		31397CFS3
8270	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397CGH6		31397CGH6
8271	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397CVB2		31397CVB2
8272	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397E6C4		31397E6C4
8273	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397E6P5		31397E6P5
8274	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397EBQ7		31397EBQ7
8275	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397EFA8		31397EFA8
8276	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397EWH4		31397EWH4
8277	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397FLV2		31397FLV2
8278	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397FMX7		31397FMX7
8279	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397FRK0		31397FRK0
8280	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397GRY8		31397GRY8
8281	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397GXF2		31397GXF2
8282	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397H6H6		31397H6H6
8283	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397H6T0		31397H6T0
8284	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397H6U7		31397H6U7
8285	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397H6V5		31397H6V5
8286	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397H6W3		31397H6W3

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8231	FNR 2007-112 EO FANNIE MAE	12/25/37	0.00%	MTS
8232	FNR 2007-116 IA FANNIE MAE	01/01/38	1.26%	MTS
8233	FNR 2007-116 BI FANNIE MAE	01/01/38	1.01%	MTS
8234	FNR 2007-81 SC FANNIE MAE	08/25/37	22.97%	MTS
8235	FNR 2007-84 FN FANNIE MAE	08/25/37	2.97%	MTS
8236	FNR 2007-103 HB FANNIE MAE	11/01/37	5.54%	MTS
8237	FNR 2007-89 PO FANNIE MAE	09/25/37	0.00%	MTS
8238	FNR 2007-103 AI FANNIE MAE	11/01/37	1.18%	MTS
8239	FNR 2007-90 B FANNIE MAE	09/25/37	6.00%	MTS
8240	FNW 2007-W8 2A2 FANNIE MAE	09/25/37	3.98%	MTS
8241	FNR 2007-96 AS FANNIE MAE	10/01/37	3.55%	MTS
8242	FNR 2007-91 AS FANNIE MAE	10/25/37	3.93%	MTS
8243	FNR 2007-91 HS FANNIE MAE	10/25/37	3.93%	MTS
8244	FNR 2008-1 GI FANNIE MAE	02/01/38	2.21%	MTS
8245	FNR 2008-1 AI FANNIE MAE	02/01/38	1.50%	MTS
8246	FNR 2008-1 HI FANNIE MAE	02/01/38	1.45%	MTS
8247	FNR 2008-1 NI FANNIE MAE	02/01/33	2.25%	MTS
8248	FNR 2008-10 LI FANNIE MAE	03/01/38	1.18%	MTS
8249	FHR 3208 FA FREDDIE MAC	08/15/36	2.87%	MTS
8250	FHR 3202 PS FREDDIE MAC	09/01/36	11.68%	MTS
8251	FHR 3201 SG FREDDIE MAC	08/15/36	4.03%	MTS
8252	FHR 3203 SE FREDDIE MAC	08/15/36	4.03%	MTS
8253	FHR 3203 SH FREDDIE MAC	08/15/36	4.67%	MTS
8254	FHR 3211 FN FREDDIE MAC	09/15/36	2.77%	MTS
8255	FHR 3221 SI FREDDIE MAC	09/15/36	4.11%	MTS
8256	FHR 3210 PO FREDDIE MAC	05/15/36	0.00%	MTS
8257	FHR 3219 NF FREDDIE MAC	03/15/31	2.97%	MTS
8258	FHR 3218 AO FREDDIE MAC	09/15/36	0.00%	MTS
8259	FHR 3218 AS FREDDIE MAC	09/15/36	4.11%	MTS
8260	FHR 3215 QA FREDDIE MAC	06/15/27	6.00%	MTS
8261	FHR 3231 X FREDDIE MAC	05/15/36	2.47%	MTS
8262	FHR 3231 XB FREDDIE MAC	10/15/36	2.46%	MTS
8263	FHR 3241 FH FREDDIE MAC	11/15/36	2.46%	MTS
8264	FHR 3236 ES FREDDIE MAC	11/15/36	4.23%	MTS
8265	FHR 3236 IS FREDDIE MAC	11/15/36	4.18%	MTS
8266	FHR 3244 MO FREDDIE MAC	11/15/36	0.00%	MTS
8267	FHR 3244 SG FREDDIE MAC	11/15/36	4.19%	MTS
8268	FHR 3240 FX FREDDIE MAC	08/15/34	31.45%	MTS
8269	FHR 3240 GS FREDDIE MAC	11/15/36	3.91%	MTS
8270	FHR 3240 S FREDDIE MAC	11/15/36	4.15%	MTS
8271	FHR 3239 FM FREDDIE MAC	11/15/33	2.92%	MTS
8272	FHR 3255 CO FREDDIE MAC	12/15/36	0.00%	MTS
8273	FHR 3255 FX FREDDIE MAC	12/15/36	17.85%	MTS
8274	FHR 3256 S FREDDIE MAC	12/15/36	4.22%	MTS
8275	FHR 3257 XO FREDDIE MAC	02/15/36	2.46%	MTS
8276	FHR 3281 AI FREDDIE MAC	03/01/37	1.11%	MTS
8277	FHR 3284 LI FREDDIE MAC	04/01/37	1.12%	MTS
8278	FHR 3296 OK FREDDIE MAC	03/15/37	0.00%	MTS
8279	FHR 3292 OA FREDDIE MAC	03/15/37	0.00%	MTS
8280	FHR 3297 BI FREDDIE MAC	05/01/37	1.44%	MTS
8281	FHR 3314 LS FREDDIE MAC	05/15/37	3.63%	MTS
8282	FHR 3311 EI FREDDIE MAC	06/01/37	1.09%	MTS
8283	FHR 3311 IA FREDDIE MAC	06/01/37	1.09%	MTS
8284	FHR 3311 IB FREDDIE MAC	06/01/37	1.09%	MTS
8285	FHR 3311 IC FREDDIE MAC	06/01/37	1.09%	MTS
8286	FHR 3311 ID FREDDIE MAC	06/01/37	1.09%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8231	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8232	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8233	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8234	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8235	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8236	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8237	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8238	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8239	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8240	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8241	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8242	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8243	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8244	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8245	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8246	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8247	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8248	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8249	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8250	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8251	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8252	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8253	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8254	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8255	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8256	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8257	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8258	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8259	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8260	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8261	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8262	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8263	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8264	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8265	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8266	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8267	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8268	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8269	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8270	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8271	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8272	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8273	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8274	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8275	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8276	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8277	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8278	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8279	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8280	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8281	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8282	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8283	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8284	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8285	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8286	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8287	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8288	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8289	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8290	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8291	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8292	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8293	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8294	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8295	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8296	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8297	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8298	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8299	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8300	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8301	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8302	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8303	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8304	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8305	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8306	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8307	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8308	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8309	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8310	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8311	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8312	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8313	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8314	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8315	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8316	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8317	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8318	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8319	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8320	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8321	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8322	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8323	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8324	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8325	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8326	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8327	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8328	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8329	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8330	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8331	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8332	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8333	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8334	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8335	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8336	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8337	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8338	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8339	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8340	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8341	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8342	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8287	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397H6X1		31397H6X1
8288	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397HS25		31397HS25
8289	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397HYM4	US31397HYM41	31397HYM4
8290	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397JKU7		31397JKU7
8291	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397JKX1		31397JKX1
8292	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397JKZ6		31397JKZ6
8293	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397JZ31		31397JZ31
8294	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397JZ64		31397JZ64
8295	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397JZU1		31397JZU1
8296	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397JZW7		31397JZW7
8297	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397KCZ2		31397KCZ2
8298	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397KE64		31397KE64
8299	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397KE72		31397KE72
8300	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397KF97		31397KF97
8301	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397LC31		31397LC31
8302	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397LF53		31397LF53
8303	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397LJK6		31397LJK6
8304	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397MSN8		31397MSN8
8305	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397PM49		31397PM49
8306	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397PQN3		31397PQN3
8307	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397PTP5		31397PTP5
8308	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397RC38		31397RC38
8309	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397T4E9		31397T4E9
8310	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31401HDJ8		N00708505
8311	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31401KLC7		N00710523
8312	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402C4G4		N00725423
8313	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402QU25		N00735101
8314	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402QYY1		N00735227
8315	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402RDG1	US31402RDG11	N00735503
8316	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402RQB8		N00735850
8317	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403C6L0	US31403C6L05	N00745275
8318	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403DDX4	US31403DDX49	N00745418
8319	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403DJV2		N00745576
8320	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403DPZ6	US31403DPZ68	N00745740
8321	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403DVW6		N00745929
8322	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403GRM6		N00748492
8323	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31404NCR5		N00773280
8324	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31404RUL9		N00776487
8325	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31404SDM4		N00776908
8326	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31405DLY1		N00786143
8327	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31405FS37		N00788138
8328	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31406C6U7		N00806483
8329	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31406C6V5		N00806484
8330	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31406NPY4		N00815039
8331	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31407FQZ6		N00829472
8332	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31407J5T5		N00832558
8333	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31407QHD1		N00837328
8334	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31407YDF3		N00844402
8335	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31409VKR3		N00879704
8336	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31409VTX1		N00879966
8337	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31409VY64		N00880133
8338	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31409XK40		N00881515
8339	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31409YNG8		N00882491
8340	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31409YRU3		N00882599
8341	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31409YRY5		N00882603
8342	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410DFS4		N00885877

	L		M	N	O
8287	FHR 3311 IE	FREDDIE MAC	06/01/37	1.09%	MTS
8288	FHR 3327 YF	FREDDIE MAC	06/15/37	2.46%	MTS
8289	FHR 3329 MS	FREDDIE MAC	04/15/25	6.80%	MTS
8290	FHR 3326 WF	FREDDIE MAC	10/15/35	0.00%	MTS
8291	FHR 3326 XF	FREDDIE MAC	03/15/37	0.00%	MTS
8292	FHR 3326 YF	FREDDIE MAC	02/15/37	0.00%	MTS
8293	FHR 3339 JI	FREDDIE MAC	08/01/32	1.27%	MTS
8294	FHR 3339 JS	FREDDIE MAC	08/01/32	8.26%	MTS
8295	FHR 3339 TI	FREDDIE MAC	08/01/37	0.82%	MTS
8296	FHR 3339 WS	FREDDIE MAC	08/01/37	8.12%	MTS
8297	FHR 3355 MI	FREDDIE MAC	09/01/37	1.18%	MTS
8298	FHR 3360 SB	FREDDIE MAC	08/15/37	28.91%	MTS
8299	FHR 3360 SC	FREDDIE MAC	05/15/37	16.50%	MTS
8300	FHR 3361 SI	FREDDIE MAC	08/15/37	3.98%	MTS
8301	FNR08-53 LF	FANNIE MAE	07/01/38	3.15%	MTS
8302	FNR08-53 FM	FANNIE MAE	07/01/38	3.20%	MTS
8303	FNR 2008-36 YI	FANNIE MAE	05/25/33	4.50%	MTS
8304	FNR 2008-76 JI	FANNIE MAE	09/25/38	6.00%	MTS
8305	FHR 3397 GS	FREDDIE MAC	12/15/37	4.53%	MTS
8306	FHR 3403 PO	FREDDIE MAC	12/15/37	0.00%	MTS
8307	FHR 3404 KS	FREDDIE MAC	01/15/38	4.03%	MTS
8308	FHR 3416 BI	FREDDIE MAC	03/01/38	3.06%	MTS
8309	FHR-3424 EI	FREDDIE MAC	05/01/38	2.72%	MTS
8310	FNMA SF 30 YEAR		05/01/33	6.00%	MTS
8311	FNMA ARMS		05/01/33	4.01%	MTS
8312	FNMA SF 30 YEAR		05/01/34	5.50%	MTS
8313	FNMA SF 30 YEAR		01/01/34	7.50%	MTS
8314	FNMA SF 30 YEAR		02/01/35	5.50%	MTS
8315	FNMA SF 30 YEAR		04/01/35	6.00%	MTS
8316	FNMA ARMS		05/01/35	4.69%	MTS
8317	FNMA SF 30 YEAR		02/01/36	5.00%	MTS
8318	FNMA SF 30 YEAR		04/01/36	5.50%	MTS
8319	FNMA SF 30 YEAR		05/01/36	5.50%	MTS
8320	FNMA SF 30 YEAR		07/01/36	5.00%	MTS
8321	FNMA 20 YEAR		05/01/22	7.50%	MTS
8322	FNMA SF 30 YEAR		10/01/33	5.00%	MTS
8323	FNMA ARMS		03/01/35	4.41%	MTS
8324	FNMA ARMS		03/01/34	4.24%	MTS
8325	FNMA SF 30 YEAR		07/01/29	7.50%	MTS
8326	FNMA ARMS		07/01/34	4.32%	MTS
8327	FNMA SF 30 YEAR		11/01/29	7.50%	MTS
8328	FNMA ARMS		05/01/35	4.17%	MTS
8329	FNMA ARMS		08/01/33	4.61%	MTS
8330	FNMA SF 30 YEAR		05/01/35	5.50%	MTS
8331	FNMA FIXED RATE		02/01/36	6.50%	MTS
8332	FNMA SF 30 YEAR		09/01/35	5.50%	MTS
8333	FNMA ARMS		08/01/35	4.40%	MTS
8334	FNMA SF 30 YEAR		12/01/35	5.50%	MTS
8335	FNMA ARMS		02/01/38	5.61%	MTS
8336	FNMA ARMS		01/01/33	6.01%	MTS
8337	FNMA SF 30 YEAR		12/01/35	5.00%	MTS
8338	FNMA ARMS		10/01/28	5.81%	MTS
8339	FNMA FIXED RATE		05/01/36	6.50%	MTS
8340	FNMA FIXED RATE		09/01/36	6.50%	MTS
8341	FNMA FIXED RATE		09/01/36	6.50%	MTS
8342	FNMA FIXED RATE		06/01/36	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8287	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8288	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8289	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8290	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8291	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8292	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8293	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8294	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8295	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8296	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8297	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8298	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8299	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8300	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8301	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8302	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8303	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8304	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8305	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8306	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8307	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8308	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8309	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8310	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8311	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8312	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8313	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8314	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8315	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8316	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8317	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8318	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8319	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8320	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8321	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8322	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8323	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8324	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8325	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8326	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8327	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8328	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8329	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8330	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8331	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8332	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8333	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8334	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8335	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8336	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8337	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8338	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8339	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8340	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8341	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8342	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8343	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8344	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8345	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8346	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8347	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8348	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8349	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8350	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8351	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8352	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8353	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8354	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8355	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8356	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8357	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8358	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8359	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8360	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8361	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8362	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8363	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8364	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8365	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8366	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8367	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8368	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8369	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8370	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8371	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8372	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8373	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8374	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8375	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8376	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8377	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8378	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8379	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8380	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8381	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8382	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8383	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8384	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8385	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8386	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8387	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8388	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8389	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8390	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8391	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8392	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8393	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8394	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8395	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8396	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8397	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8398	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8343	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410E2Z0		N00887392
8344	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410G4M2		N00889228
8345	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410G5V1		N00889260
8346	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410GBP7		N00888446
8347	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410GCS0		N00888481
8348	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410GFF5		N00888566
8349	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410GH22		N00888649
8350	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410GW90		N00889072
8351	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410KD50		N00889424
8352	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410KJ54		N00889584
8353	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410KJB1		N00889558
8354	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410KQF4		N00889754
8355	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410KQJ6		N00889757
8356	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410PEA7		N00893029
8357	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410PEN9		N00893041
8358	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410PXT5		N00893590
8359	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410QJC6		N00894059
8360	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410TFA8		N00896661
8361	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410U2R2		N00898184
8362	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410WD21		N00899321
8363	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410XY26		N00900829
8364	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411BB36		N00902858
8365	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411BEC3		N00902931
8366	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411BGN7		N00903005
8367	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411C3L3		N00904503
8368	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411E4K0		N00906326
8369	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411EPE1		N00905921
8370	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411EWB9	US31411EWB90	N00906142
8371	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411HJ68		N00908485
8372	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411HPE4		N00908621
8373	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411JM78		N00909482
8374	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411JMM5		N00909464
8375	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411JPP5		N00909530
8376	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411L2L4		N00911679
8377	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411LT92		N00911476
8378	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411LVN8		N00911521
8379	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411NVW4		N00912429
8380	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411WPG6		N00916723
8381	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411YEK5		N00918238
8382	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412AFQ2		N00919175
8383	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412DTM0		N00922256
8384	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412DTN8		N00922257
8385	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412DUD8		N00922280
8386	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412DUE6		N00922281
8387	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412DUJ5		N00922285
8388	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412FSD6		N00924016
8389	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412LQ60		N00928477
8390	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412MLA4		N00929221
8391	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412MTF5		N00929450
8392	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412WLK0		N00936930
8393	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412XNA8	US31412XNA80	N00937885
8394	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412YC59		N00938492
8395	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413BXD8		N00940876
8396	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413BXE6		N00940877
8397	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413CHS1		N00941341
8398	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413DLM7		N00942332

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8343	FNMA FIXED RATE	07/01/36	6.50%	MTS
8344	FNMA ARMS	02/01/38	5.67%	MTS
8345	FNMA SF 30 YEAR	04/01/38	5.00%	MTS
8346	FNMA SF 30 YEAR	09/01/35	7.50%	MTS
8347	FNMA SF 30 YEAR	12/01/35	5.50%	MTS
8348	FNMA SF 30 YEAR	01/01/37	5.50%	MTS
8349	FNMA SF 30 YEAR	09/01/36	5.50%	MTS
8350	FNMA SF 30 YEAR	12/01/37	6.50%	MTS
8351	FNMA SF 30 YEAR	03/01/38	6.00%	MTS
8352	FNMA SF 30 YEAR	01/01/37	5.50%	MTS
8353	FNMA FIXED RATE	06/01/38	5.50%	MTS
8354	FNMA SF 30 YEAR	06/01/23	6.50%	MTS
8355	FNMA SF 30 YEAR	02/01/38	5.00%	MTS
8356	FNMA FIXED RATE	10/01/36	6.00%	MTS
8357	FNMA FIXED RATE	11/01/36	6.00%	MTS
8358	FNMA FIXED RATE	09/01/36	6.50%	MTS
8359	FNMA ARMS	10/01/36	6.04%	MTS
8360	FNMA SF 30 YEAR	03/01/36	6.50%	MTS
8361	FNMA ARMS	09/01/36	6.48%	MTS
8362	FNMA FIXED RATE	05/01/37	5.50%	MTS
8363	FNMA FIXED RATE	12/01/36	6.50%	MTS
8364	FNMA SF 30 YEAR	12/01/36	6.50%	MTS
8365	FNMA SF 30 YEAR	12/01/36	5.50%	MTS
8366	FNMA FIXED RATE	12/01/36	6.50%	MTS
8367	FNMA FIXED RATE	12/01/36	6.50%	MTS
8368	FNMA ARMS	01/01/37	5.62%	MTS
8369	FNMA FIXED RATE	12/01/36	6.50%	MTS
8370	FNMA FIXED RATE	01/01/37	6.50%	MTS
8371	FNMA ARMS	05/01/38	4.88%	MTS
8372	FNMA SF 30 YEAR	02/01/37	5.50%	MTS
8373	FNMA SF 30 YEAR	02/01/37	5.50%	MTS
8374	FNMA SF 30 YEAR	02/01/37	5.50%	MTS
8375	FNMA SF 30 YEAR	02/01/37	5.50%	MTS
8376	FNMA SF 30 YEAR	02/01/37	5.50%	MTS
8377	FNMA FIXED RATE	03/01/37	6.00%	MTS
8378	FNMA FIXED RATE	04/01/37	6.00%	MTS
8379	FNMA FIXED RATE	02/01/37	6.50%	MTS
8380	FNMA ARMS	12/01/32	5.97%	MTS
8381	FNMA FIXED RATE	05/01/37	5.50%	MTS
8382	FNMA FIXED RATE	05/01/37	6.00%	MTS
8383	FNMA FIXED RATE	12/01/36	6.00%	MTS
8384	FNMA FIXED RATE	12/01/36	6.00%	MTS
8385	FNMA FIXED RATE	11/01/36	6.50%	MTS
8386	FNMA FIXED RATE	12/01/36	6.00%	MTS
8387	FNMA SF 30 YEAR	12/01/36	6.50%	MTS
8388	FNMA ARMS	08/01/30	5.04%	MTS
8389	FNMA SF 30 YEAR	07/01/37	6.00%	MTS
8390	FNMA FIXED RATE	03/01/18	4.50%	MTS
8391	FNMA FIXED RATE	05/01/38	5.50%	MTS
8392	FNMA FIXED RATE	05/01/37	6.00%	MTS
8393	FNMA SF 30 YEAR	06/01/37	6.50%	MTS
8394	FNMA FIXED RATE	05/01/37	6.00%	MTS
8395	FNMA FIXED RATE	06/01/37	6.00%	MTS
8396	FNMA FIXED RATE	06/01/37	6.00%	MTS
8397	FNMA FIXED RATE	08/01/37	6.00%	MTS
8398	FNMA FIXED RATE	08/01/37	5.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8343	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8344	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8345	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8346	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8347	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8348	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8349	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8350	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8351	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8352	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8353	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8354	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8355	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8356	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8357	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8358	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8359	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8360	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8361	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8362	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8363	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8364	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8365	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8366	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8367	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8368	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8369	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8370	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8371	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8372	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8373	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8374	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8375	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8376	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8377	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8378	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8379	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8380	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8381	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8382	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8383	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8384	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8385	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8386	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8387	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8388	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8389	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8390	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8391	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8392	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8393	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8394	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8395	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8396	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8397	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8398	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8399	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8400	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8401	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8402	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8403	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8404	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8405	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8406	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8407	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8408	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8409	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8410	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8411	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8412	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8413	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8414	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8415	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8416	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8417	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8418	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8419	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8420	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8421	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8422	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8423	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8424	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8425	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8426	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8427	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8428	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8429	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8430	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8431	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8432	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8433	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8434	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8435	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8436	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8437	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8438	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8439	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8440	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8441	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8442	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8443	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8444	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8445	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8446	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8447	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8448	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8449	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8450	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8451	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8452	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8453	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8454	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8399	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413FHC9		N00944027
8400	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413HKP2		N00945902
8401	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413LDS5	US31413LDS51	N00948413
8402	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413LGH6		N00948500
8403	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413QPX0		N00952338
8404	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413T6Y3		N00955487
8405	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413TUU4		N00955195
8406	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413TVF6		N00955214
8407	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413UKG3		N00955795
8408	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413UKH1		N00955796
8409	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413UTL3		N00956055
8410	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413VS73		N00956942
8411	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413YMQ1		N00959467
8412	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413YSH5		N00959620
8413	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414BL81		N00961251
8414	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414C5Z7		N00962664
8415	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414CA24		N00961825
8416	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414H5U7		N00967159
8417	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414H5Z6		N00967164
8418	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414H6Y8		N00967187
8419	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414HBC0		N00966335
8420	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414JBQ5		N00967247
8421	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414JBS1		N00967249
8422	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414JBT9		N00967250
8423	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414JS87		N00967743
8424	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414K5Y2		N00968963
8425	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414KX39		N00968798
8426	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414KX70		N00968802
8427	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414PFG9		N00971867
8428	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414QLL9		N00972931
8429	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414QZQ3		N00973351
8430	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414SHT3		N00974642
8431	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414SRX3		N00974902
8432	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414U4T2		N00977034
8433	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414YFD7		N00979964
8434	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31415AK59		N00981016
8435	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31415AK67		N00981017
8436	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31415QUQ7		N00986291
8437	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31415QWK8		N00986350
8438	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202EPN3		I00004029
8439	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202ET41		I00004171
8440	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36241KPY8		G00782239
8441	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36241KQC5		G00782251
8442	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36241KQD3		G00782252
8443	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36241KQT8		G00782266
8444	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36241KR75		G00782310
8445	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	371487AL3		371487AL3
8446	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	371487AM1		371487AM1
8447	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	371487AR0		371487AR0
8448	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38373MR69		38373MR69
8449	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38373WPB8		38373WPB8
8450	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38373YB60		38373YB60
8451	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38373YVQ4		38373YVQ4
8452	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374GDH2		38374GDH2
8453	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374GFD9		38374GFD9
8454	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374GUZ3		38374GUZ3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L		M	N	O
8399	FNMA SF 30 YEAR		08/01/37	6.50%	MTS
8400	FNMA SF 30 YEAR		08/01/37	5.50%	MTS
8401	FNMA SF 30 YEAR		08/01/37	6.50%	MTS
8402	FNMA SF 30 YEAR		09/01/37	6.50%	MTS
8403	FNMA SF 30 YEAR		10/01/37	6.00%	MTS
8404	FNMA SF 30 YEAR		10/01/37	6.00%	MTS
8405	FNMA FIXED RATE		11/01/37	6.50%	MTS
8406	FNMA SF 30 YEAR		12/01/37	6.50%	MTS
8407	FNMA FIXED RATE		10/01/37	6.00%	MTS
8408	FNMA FIXED RATE		10/01/37	6.00%	MTS
8409	FNMA SF 30 YEAR		12/01/37	5.50%	MTS
8410	FNMA FIXED RATE		12/01/37	6.50%	MTS
8411	FNMA ARMS		12/01/37	5.83%	MTS
8412	FNMA SF 30 YEAR		11/01/37	6.50%	MTS
8413	FNMA SF 30 YEAR		01/01/38	6.00%	MTS
8414	FNMA ARMS		04/01/38	5.26%	MTS
8415	FNMA FIXED RATE		02/01/38	6.50%	MTS
8416	FNMA FIXED RATE		01/01/38	6.00%	MTS
8417	FNMA SF 30 YEAR		01/01/38	6.50%	MTS
8418	FNMA SF 30 YEAR		12/01/37	6.50%	MTS
8419	FNMA SF 30 YEAR		12/01/37	6.50%	MTS
8420	FNMA FIXED RATE		12/01/37	6.00%	MTS
8421	FNMA FIXED RATE		11/01/37	6.50%	MTS
8422	FNMA FIXED RATE		11/01/37	6.50%	MTS
8423	FNMA SF 30 YEAR		12/01/37	5.50%	MTS
8424	FNMA FIXED RATE		01/01/38	6.00%	MTS
8425	FNMA FIXED RATE		01/01/38	6.00%	MTS
8426	FNMA SF 30 YEAR		01/01/38	6.00%	MTS
8427	FNMA SF 30 YEAR		02/01/38	5.50%	MTS
8428	FNMA FIXED RATE		02/01/18	5.00%	MTS
8429	FNMA FIXED RATE		02/01/38	6.00%	MTS
8430	FNMA SF 30 YEAR		03/01/38	6.00%	MTS
8431	FNMA FIXED RATE		03/01/38	6.00%	MTS
8432	FNMA FIXED RATE		05/01/38	5.50%	MTS
8433	FNMA FIXED RATE		05/01/38	5.50%	MTS
8434	FNMA FIXED RATE		04/01/38	6.00%	MTS
8435	FNMA FIXED RATE		04/01/38	6.00%	MTS
8436	FNMA SF 30 YEAR		02/01/22	6.50%	MTS
8437	FNMA 15 YEAR		09/01/21	6.50%	MTS
8438	GNMA II-JUMBOS		09/20/37	6.50%	MTS
8439	GNMA II-JUMBOS		06/20/38	6.50%	MTS
8440	GNMA SF 30 YEAR		12/15/37	6.00%	MTS
8441	GNMA SF 30 YEAR		01/15/38	6.00%	MTS
8442	GNMA SF 30 YEAR		01/15/38	5.50%	MTS
8443	GNMA SF 30 YEAR		02/15/38	5.00%	MTS
8444	GNMA SF 30 YEAR		04/15/38	5.00%	MTS
8445	GCF FNMA/FHLMC FIXED		01/01/00		MTS
8446	GCF FNMA/FHLMC ARM		01/01/00		MTS
8447	GCF GNMA ARM		01/01/00	0.00%	MTS
8448	GNR 2008-14 Z	GOVT NATIONAL MORTGAGE (GNMA)	02/16/38	4.50%	MTS
8449	GNR 02-24 AO	GINNIE MAE	04/16/32	0.00%	MTS
8450	GNR 2003-4 LF	GOVT NATIONAL MORTGAGE (GNMA)	11/16/31	2.87%	MTS
8451	GNR 2003-8 PF	GOVT NATIONAL MORTGAGE (GNMA)	01/16/32	2.97%	MTS
8452	GNR 2004-28 PS	GOVT NATIONAL MORTGAGE (GNMA)	04/20/34	4.11%	MTS
8453	GNR 2004-22 SE	GOVT NATIONAL MORTGAGE (GNMA)	04/20/34	4.13%	MTS
8454	GNR 2004-39 IO	GOVT NATIONAL MORTGAGE (GNMA)	02/17/32	5.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8399	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8400	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8401	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8402	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8403	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8404	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8405	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8406	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8407	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8408	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8409	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8410	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8411	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8412	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8413	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8414	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8415	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8416	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8417	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8418	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8419	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8420	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8421	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8422	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8423	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8424	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8425	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8426	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8427	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8428	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8429	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8430	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8431	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8432	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8433	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8434	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8435	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8436	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8437	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8438	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8439	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8440	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8441	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8442	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8443	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8444	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8445	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8446	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8447	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8448	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8449	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8450	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8451	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8452	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8453	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8454	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8455	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8456	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8457	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8458	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8459	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8460	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8461	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8462	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8463	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8464	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8465	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8466	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8467	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8468	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8469	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8470	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8471	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8472	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8473	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8474	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8475	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8476	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8477	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8478	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8479	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8480	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8481	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8482	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8483	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8484	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8485	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8486	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8487	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8488	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8489	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8490	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8491	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8492	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8493	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8494	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8495	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8496	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8497	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8498	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8499	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8500	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8501	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8502	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8503	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8504	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8505	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8506	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8507	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8508	G42A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8509	G42A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8510	G42A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8455	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374GV58		38374GV58
8456	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374HXX3		38374HXX3
8457	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374KF73		38374KF73
8458	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374L4C2		38374L4C2
8459	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374LU82		38374LU82
8460	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374MA58		38374MA58
8461	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374MCS6		38374MCS6
8462	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374MME6		38374MME6
8463	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374MZL6		38374MZL6
8464	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374NFY8		38374NFY8
8465	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374NRN9		38374NRN9
8466	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374NUA3		38374NUA3
8467	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374NZ83		38374NZ83
8468	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375J2E4		38375J2E4
8469	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JAU9		38375JAU9
8470	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JEF8		38375JEF8
8471	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JEM3		38375JEM3
8472	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JJL0		38375JJL0
8473	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JJN6		38375JJN6
8474	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JLR4		38375JLR4
8475	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JMV4		38375JMV4
8476	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JMX0		38375JMX0
8477	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JR80		38375JR80
8478	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JSQ9		38375JSQ9
8479	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JSU0		38375JSU0
8480	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JSX4		38375JSX4
8481	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JV77		38375JV77
8482	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JVH5		38375JVH5
8483	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JWD3		38375JWD3
8484	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375JYY5		38375JYY5
8485	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375K5A6		38375K5A6
8486	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375K6Z0		38375K6Z0
8487	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375KA77		38375KA77
8488	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375KD33		38375KD33
8489	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375KEM0		38375KEM0
8490	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375KRR5		38375KRR5
8491	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375KTP7		38375KTP7
8492	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375KW24		38375KW24
8493	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375KW40		38375KW40
8494	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375KYJ5		38375KYJ5
8495	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375KZ70		38375KZ70
8496	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375LFA3		38375LFA3
8497	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375LFW5		38375LFW5
8498	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375LKR0		38375LKR0
8499	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375LPY0		38375LPY0
8500	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375LUY4		38375LUY4
8501	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375LYK0		38375LYK0
8502	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375PAK7		38375PAK7
8503	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375PLL3		38375PLL3
8504	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375PNB3		38375PNB3
8505	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3837H0Y72		3837H0Y72
8506	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3837H3JP3		3837H3JP3
8507	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	911760PD2		911760PD2
8508	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128LXBX7		F00G01854
8509	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128M4NT6		F00G02802
8510	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128M5K58		F00G03616

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8455	GNR 2004-49 OM GOVT NATIONAL MORTGAGE (GNMA)	01/20/34	0.00%	MTS
8456	GNR 2004-59 SC GOVT NATIONAL MORTGAGE (GNMA)	08/16/34	4.73%	MTS
8457	GNR05-7 JM GOVT NATIONAL MORTGAGE (GNMA)	03/17/35	11.44%	MTS
8458	GNR05-68 DP GOVT NATIONAL MORTGAGE (GNMA)	10/01/35	7.73%	MTS
8459	GNR 2005-66 SP GOVT NATIONAL MORTGAGE (GNMA)	08/16/35	12.61%	MTS
8460	GNR 2006-11 ST GOVT NATIONAL MORTGAGE (GNMA)	03/20/36	3.77%	MTS
8461	GNR 2005-81 SD GOVT NATIONAL MORTGAGE (GNMA)	12/20/34	3.83%	MTS
8462	GNR 2005-93 JO GOVT NATIONAL MORTGAGE (GNMA)	03/20/31	0.00%	MTS
8463	GNR 2006-10 SM GOVT NATIONAL MORTGAGE (GNMA)	03/20/36	3.78%	MTS
8464	GNR 2006-28 GI GOVT NATIONAL MORTGAGE (GNMA)	03/20/35	4.03%	MTS
8465	GNR 2006-48 GI GOVT NATIONAL MORTGAGE (GNMA)	08/20/31	6.00%	MTS
8466	GNR 2006-49 SA GOVT NATIONAL MORTGAGE (GNMA)	02/20/36	3.99%	MTS
8467	GNR 2006-62 SI GOVT NATIONAL MORTGAGE (GNMA)	10/20/36	4.91%	MTS
8468	GNR 2007-25 KS GOVT NATIONAL MORTGAGE (GNMA)	05/16/37	3.73%	MTS
8469	GNR 2006-69 SA GOVT NATIONAL MORTGAGE (GNMA)	12/20/36	4.33%	MTS
8470	GNR 2007-3 SA GOVT NATIONAL MORTGAGE (GNMA)	01/20/37	3.73%	MTS
8471	GNR 2007-1 S GOVT NATIONAL MORTGAGE (GNMA)	01/20/37	3.73%	MTS
8472	GNR 2007-7 EI GOVT NATIONAL MORTGAGE (GNMA)	03/01/37	0.88%	MTS
8473	GNR 2007-7 JI GOVT NATIONAL MORTGAGE (GNMA)	03/01/37	0.88%	MTS
8474	GNR 2007-10 SB GOVT NATIONAL MORTGAGE (GNMA)	03/20/37	4.05%	MTS
8475	GNR 2007-9 CI GOVT NATIONAL MORTGAGE (GNMA)	04/01/37	0.88%	MTS
8476	GNR 2007-9 DI GOVT NATIONAL MORTGAGE (GNMA)	04/01/37	1.19%	MTS
8477	GNR 2007-31 AI GOVT NATIONAL MORTGAGE (GNMA)	06/01/37	0.86%	MTS
8478	GNR 2007-17 AI GOVT NATIONAL MORTGAGE (GNMA)	05/01/22	1.23%	MTS
8479	GNR 2007-17 IB GOVT NATIONAL MORTGAGE (GNMA)	05/01/22	0.93%	MTS
8480	GNR 2007-17 IC GOVT NATIONAL MORTGAGE (GNMA)	05/01/22	0.93%	MTS
8481	GNR 2007-25 SA GOVT NATIONAL MORTGAGE (GNMA)	05/20/37	4.33%	MTS
8482	GNR 2007-23 ST GOVT NATIONAL MORTGAGE (GNMA)	04/20/37	3.73%	MTS
8483	GNR 2007-21 S GOVT NATIONAL MORTGAGE (GNMA)	04/16/37	3.73%	MTS
8484	GNR 2007-22 S GOVT NATIONAL MORTGAGE (GNMA)	04/20/37	4.33%	MTS
8485	GNR 2007-51 SJ GOVT NATIONAL MORTGAGE (GNMA)	06/20/37	4.28%	MTS
8486	GNR 2007-48 SB GOVT NATIONAL MORTGAGE (GNMA)	08/16/37	4.18%	MTS
8487	GNR 2007-40 SB GOVT NATIONAL MORTGAGE (GNMA)	07/20/37	4.28%	MTS
8488	GNR 2007-44 SP GOVT NATIONAL MORTGAGE (GNMA)	03/20/36	23.53%	MTS
8489	GNR 2007-38 AS GOVT NATIONAL MORTGAGE (GNMA)	06/16/37	31.96%	MTS
8490	GNR 2007-35 UF GOVT NATIONAL MORTGAGE (GNMA)	06/16/37	33.69%	MTS
8491	GNR 2007-35 DK GOVT NATIONAL MORTGAGE (GNMA)	04/20/35	19.93%	MTS
8492	GNR 2007-45 QA GOVT NATIONAL MORTGAGE (GNMA)	07/20/37	4.17%	MTS
8493	GNR 2007-45 QB GOVT NATIONAL MORTGAGE (GNMA)	07/20/37	4.13%	MTS
8494	GNR 2007-42 SC GOVT NATIONAL MORTGAGE (GNMA)	07/20/37	4.28%	MTS
8495	GNR 2007-43 SC GOVT NATIONAL MORTGAGE (GNMA)	07/16/37	3.63%	MTS
8496	GNR 2007-53 SC GOVT NATIONAL MORTGAGE (GNMA)	09/20/37	4.03%	MTS
8497	GNR 2007-53 ES GOVT NATIONAL MORTGAGE (GNMA)	09/20/37	4.08%	MTS
8498	GNR 2007-58 SD GOVT NATIONAL MORTGAGE (GNMA)	10/20/37	4.02%	MTS
8499	GNR 2007-59 PS GOVT NATIONAL MORTGAGE (GNMA)	04/20/37	4.20%	MTS
8500	GNR 2007-57 QA GOVT NATIONAL MORTGAGE (GNMA)	10/20/37	4.03%	MTS
8501	GNR 2007-68 PI GOVT NATIONAL MORTGAGE (GNMA)	11/20/37	4.18%	MTS
8502	GNR 2008-3 SA GOVT NATIONAL MORTGAGE (GNMA)	01/20/38	4.08%	MTS
8503	GNR 2008-9 SK GOVT NATIONAL MORTGAGE (GNMA)	02/20/38	4.01%	MTS
8504	GNR 2008-13 PI GOVT NATIONAL MORTGAGE (GNMA)	02/16/38	5.50%	MTS
8505	GNR 97-014 14-F CMO SER 97-14 GOVERNMENT NATIONAL MTG ASSN	09/16/27	3.00%	MTS
8506	GNR 99-40 40-FL CMO SER 99-40 GOVERNMENT NATIONAL MTG ASSN	02/17/29	3.07%	MTS
8507	VENDE 2000-3 1A VENDEE MORTGAGE TRUST	07/15/30	7.03%	MTS
8508	GOLD PC 30 YEAR - FHLMC	06/01/35	5.50%	MTS
8509	GOLD PC 30 YEAR - FHLMC	03/01/37	5.50%	MTS
8510	GOLD PC 30 YEAR - FHLMC	12/01/37	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8455	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8456	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8457	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8458	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8459	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8460	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8461	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8462	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8463	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8464	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8465	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8466	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8467	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8468	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8469	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8470	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8471	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8472	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8473	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8474	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8475	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8476	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8477	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8478	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8479	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8480	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8481	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8482	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8483	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8484	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8485	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8486	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8487	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8488	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8489	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8490	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8491	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8492	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8493	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8494	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8495	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8496	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8497	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8498	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8499	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8500	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8501	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8502	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8503	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8504	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8505	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8506	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8507	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8508	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8509	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8510	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8511	G42A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8512	G42A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8513	G42A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8514	G42A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8515	G42A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8516	G42A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8517	G42A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8518	G42A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8519	G42L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8520	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8521	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8522	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8523	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8524	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8525	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8526	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8527	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8528	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8529	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8530	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8531	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8532	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8533	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8534	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8535	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8536	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8537	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8538	G45C	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8539	G474	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8540	G474	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8541	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8542	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8543	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8544	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8545	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8546	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8547	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8548	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8549	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8550	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8551	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8552	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8553	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8554	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8555	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8556	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8557	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8558	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8559	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8560	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8561	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8562	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8563	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8564	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8565	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8566	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER

	G	H	I	J	K
8511	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128M5NL0		F00G03695
8512	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31349UQR2		F00783164
8513	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31368HM26	US31368HM269	N00190377
8514	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31371L4R7		N00255632
8515	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31385WZ51		N00555264
8516	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31402DJS0	US31402DJS09	N00725773
8517	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31406CAZ1		N00805624
8518	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31409WXR7		N00880988
8519	LIQUID MARKETS FINANCING AMER	M/B TERM	31398APA4		31398APA4
8520	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795G62	US912795G626	912795G62
8521	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795G88	US912795G881	912795G88
8522	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795H46	US912795H467	912795H46
8523	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795H53	US912795H533	912795H53
8524	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795H61	US912795H616	912795H61
8525	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J28	US912795J281	912795J28
8526	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J36	US912795J364	912795J36
8527	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J44	US912795J448	912795J44
8528	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J51		912795J51
8529	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J69		912795J69
8530	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J77		912795J77
8531	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J85		912795J85
8532	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795K26		912795K26
8533	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795K42		912795K42
8534	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795K59		912795K59
8535	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795K75		912795K75
8536	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795Q79	US912795Q799	912795Q79
8537	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795S28		912795S28
8538	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795S93	US912795S936	912795S93
8539	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PW2	US912810PW27	912810PW2
8540	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JD3	US912828JD36	912828JD3
8541	CORP INVEST/OTHER AMERICAS	FIRM CAP	31283H4Z5	US31283H4Z55	F00G01740
8542	CORP INVEST/OTHER AMERICAS	FIRM CAP	3128LXJ76		F00G02086
8543	CORP INVEST/OTHER AMERICAS	FIRM CAP	3128M4AH6		F00G02408
8544	CORP INVEST/OTHER AMERICAS	FIRM CAP	3128M5K58		F00G03616
8545	CORP INVEST/OTHER AMERICAS	FIRM CAP	3128M5NM8		F00G03696
8546	CORP INVEST/OTHER AMERICAS	FIRM CAP	3128MJAM2		F00G08011
8547	CORP INVEST/OTHER AMERICAS	FIRM CAP	3128X2EV3	US3128X2EV34	3128X2EV3
8548	CORP INVEST/OTHER AMERICAS	FIRM CAP	3128X4DQ1	US3128X4DQ14	3128X4DQ1
8549	CORP INVEST/OTHER AMERICAS	FIRM CAP	3128X7VS0		3128X7VS0
8550	CORP INVEST/OTHER AMERICAS	FIRM CAP	31331SQ89	US31331SQ893	31331SQ89
8551	CORP INVEST/OTHER AMERICAS	FIRM CAP	31331VGU4	US31331VGU44	31331VGU4
8552	CORP INVEST/OTHER AMERICAS	FIRM CAP	31331VJ80	US31331VJ801	31331VJ80
8553	CORP INVEST/OTHER AMERICAS	FIRM CAP	31331X3S9	US31331X3S91	31331X3S9
8554	CORP INVEST/OTHER AMERICAS	FIRM CAP	31331XWL2	US31331XWL27	31331XWL2
8555	CORP INVEST/OTHER AMERICAS	FIRM CAP	31331YGP9		31331YGP9
8556	CORP INVEST/OTHER AMERICAS	FIRM CAP	313384T41	US313384T411	313384T41
8557	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133X1BV8	US3133X1BV87	3133X1BV8
8558	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133X7FK5	US3133X7FK56	3133X7FK5
8559	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133XBV28		3133XBV28
8560	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133XCQZ9	US3133XCQZ93	3133XCQZ9
8561	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133XFJY3	US3133XFJY33	3133XFJY3
8562	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133XGDD3	US3133XGDD33	3133XGDD3
8563	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133XGRD8	US3133XGRD86	3133XGRD8
8564	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133XJUS5	US3133XJUS57	3133XJUS5
8565	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133XLWM1		3133XLWM1
8566	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133XMD40	US3133XMD408	3133XMD40

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8511	GOLD PC 30 YEAR - FHLMC	11/01/37	5.50%	MTS
8512	FHLMC ARMS	01/01/37	5.77%	MTS
8513	FNMA SF 30 YEAR	11/01/36	5.00%	MTS
8514	FNMA SF 30 YEAR	03/01/35	6.00%	MTS
8515	FNDUSTARM FANNIE MAE	02/01/13	5.15%	MTS
8516	FNMA SF 30 YEAR	09/01/34	5.50%	MTS
8517	FNMA SF 30 YEAR	12/01/35	5.00%	MTS
8518	FNMA 15 YEAR	12/01/21	5.50%	MTS
8519	FEDERAL NATIONAL MORTGAGE ASSO	12/10/10	3.56%	MTS
8520	U S TREASURY BILL	09/18/08	0.00%	MTS
8521	U S TREASURY BILL	10/02/08	0.00%	MTS
8522	U S TREASURY BILL	10/30/08	0.00%	MTS
8523	U S TREASURY BILL	11/06/08	0.00%	MTS
8524	U S TREASURY BILL	11/13/08	0.00%	MTS
8525	U S TREASURY BILL	12/11/08	0.00%	MTS
8526	U S TREASURY BILL	12/18/08	0.00%	MTS
8527	U S TREASURY BILL	12/26/08	0.00%	MTS
8528	U S TREASURY BILL	01/02/09	0.00%	MTS
8529	U S TREASURY BILL	01/08/09	0.00%	MTS
8530	U S TREASURY BILL	01/15/09	0.00%	MTS
8531	U S TREASURY BILL	01/22/09	0.00%	MTS
8532	U S TREASURY BILL	02/05/09	0.00%	MTS
8533	U S TREASURY BILL	02/19/09	0.00%	MTS
8534	U S TREASURY BILL	02/26/09	0.00%	MTS
8535	U S TREASURY BILL	03/12/09	0.00%	MTS
8536	U S TREASURY BILL	06/04/09	0.00%	MTS
8537	U S TREASURY BILL	08/27/09	0.00%	MTS
8538	U S TREASURY BILL	09/15/08	0.00%	MTS
8539	U.S. TREASURY BOND	02/15/38	4.38%	MTS
8540	U S TREASURY NOTE	06/30/13	3.38%	MTS
8541	GOLD PC 30 YEAR - FHLMC	12/01/34	5.50%	MTS
8542	GOLD PC 30 YEAR - FHLMC	02/01/36	5.00%	MTS
8543	GOLD PC 30 YEAR - FHLMC	12/01/36	5.50%	MTS
8544	GOLD PC 30 YEAR - FHLMC	12/01/37	6.00%	MTS
8545	GOLD PC 30 YEAR - FHLMC	01/01/38	5.50%	MTS
8546	GOLD PC 30YR - FHLMC WAM	09/01/34	6.00%	MTS
8547	FREDDIE MAC	12/08/10	4.75%	MTS
8548	FREDDIE MAC	07/06/10	4.50%	MTS
8549	FREDDIE MAC	05/29/13	4.15%	MTS
8550	FEDERAL FARM CREDIT BANK	07/17/09	4.13%	MTS
8551	FEDERAL FARM CREDIT BANK	12/16/15	4.88%	MTS
8552	FEDERAL FARM CREDIT BANK	07/18/11	5.38%	MTS
8553	FEDERAL FARM CREDIT BANK	10/17/12	4.50%	MTS
8554	FEDERAL FARM CREDIT BANK	05/07/10	4.75%	MTS
8555	FEDERAL FARM CREDIT BANK	12/06/10	3.75%	MTS
8556	FEDERAL HOME LOAN BANK D/N	12/15/08	0.00%	MTS
8557	FEDERAL HOME LOAN BANK SYSTEM	09/16/13	4.50%	MTS
8558	FEDERAL HOME LOAN BANK SYSTEM	06/18/14	5.25%	MTS
8559	FEDERAL HOME LOAN BANK SYSTEM	11/02/10	4.25%	MTS
8560	FEDERAL HOME LOAN BANK SYSTEM	09/17/10	4.38%	MTS
8561	FEDERAL HOME LOAN BANK SYSTEM	06/10/11	5.25%	MTS
8562	FEDERAL HOME LOAN BANK SYSTEM	08/19/11	5.38%	MTS
8563	FEDERAL HOME LOAN BANK SYSTEM	09/29/10	5.13%	MTS
8564	FEDERAL HOME LOAN BANK SYSTEM	03/12/10	5.00%	MTS
8565	FEDERAL HOME LOAN BANK SYSTEM	09/12/14	5.25%	MTS
8566	FEDERAL HOME LOAN BANK SYSTEM	10/09/09	4.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8511	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8512	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8513	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8514	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8515	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8516	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8517	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8518	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8519	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8520	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8521	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8522	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8523	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8524	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8525	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8526	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8527	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8528	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8529	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8530	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8531	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8532	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8533	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8534	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8535	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8536	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8537	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8538	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8539	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8540	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8541	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8542	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8543	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8544	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8545	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8546	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8547	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8548	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8549	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8550	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8551	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8552	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8553	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8554	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8555	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8556	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8557	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8558	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8559	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8560	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8561	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8562	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8563	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8564	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8565	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8566	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8567	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8568	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8569	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8570	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8571	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8572	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8573	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8574	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8575	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8576	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8577	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8578	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8579	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8580	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8581	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8582	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8583	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8584	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8585	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8586	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8587	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8588	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8589	G477	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
8590	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8591	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8592	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8593	G47A	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8594	G490	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8595	G490	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8596	G490	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8597	G490	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8598	G490	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8599	G490	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8600	G490	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8601	G490	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8602	G4H6	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8603	G4H6	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8604	G4H6	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8605	G4H6	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8606	G4H6	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8607	G4H6	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8608	G4H6	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8609	G4H6	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8610	G4H6	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8611	G4H6	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8612	G4H6	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8613	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8614	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8615	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8616	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8617	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8618	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8619	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8620	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8621	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8622	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8567	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133XMES6	US3133XMES60	3133XMES6
8568	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133XNHZ5	US3133XNHZ59	3133XNHZ5
8569	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133XQJD5		3133XQJD5
8570	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133XRWL0	US3133XRWL03	3133XRWL0
8571	CORP INVEST/OTHER AMERICAS	FIRM CAP	3133XS4S4		3133XS4S4
8572	CORP INVEST/OTHER AMERICAS	FIRM CAP	3134A1Z60		3134A1Z60
8573	CORP INVEST/OTHER AMERICAS	FIRM CAP	3134A4UX0	US3134A4UX02	3134A4UX0
8574	CORP INVEST/OTHER AMERICAS	FIRM CAP	3134A4ZZ0	US3134A4ZZ05	3134A4ZZ0
8575	CORP INVEST/OTHER AMERICAS	FIRM CAP	31359MC50	US31359MC509	31359MC50
8576	CORP INVEST/OTHER AMERICAS	FIRM CAP	31359MGK3	US31359MGK36	31359MGK3
8577	CORP INVEST/OTHER AMERICAS	FIRM CAP	31359MSL8	US31359MSL80	31359MSL8
8578	CORP INVEST/OTHER AMERICAS	FIRM CAP	31364FPY1	US31364FPY15	31364FPY1
8579	CORP INVEST/OTHER AMERICAS	FIRM CAP	3137EAAH2	US3137EAAH29	3137EAAH2
8580	CORP INVEST/OTHER AMERICAS	FIRM CAP	3137EAAV1	US3137EAAV13	3137EAAV1
8581	CORP INVEST/OTHER AMERICAS	FIRM CAP	31385XJW8		N00555677
8582	CORP INVEST/OTHER AMERICAS	FIRM CAP	31402CWK4		N00725250
8583	CORP INVEST/OTHER AMERICAS	FIRM CAP	31413TJH6		N00954864
8584	CORP INVEST/OTHER AMERICAS	FIRM CAP	880591DY5	US880591DY56	880591DY5
8585	CORP INVEST/OTHER AMERICAS	FIRM CAP	880591EC2	US880591EC28	880591EC2
8586	CORP INVEST/OTHER AMERICAS	FIRM CAP	912833DA5		912833DA5
8587	CORP INVEST/OTHER AMERICAS	FIRM CAP	912833GE4		912833GE4
8588	CORP INVEST/OTHER AMERICAS	FIRM CAP	912833JW1	US912833JW10	912833JW1
8589	CORP INVEST/OTHER AMERICAS	FIRM CAP	912833LP3	US912833LP31	912833LP3
8590	CREDIT FINANCING AMERICAS	M/B CORPORATES	13066KSH3	US13066KSH31	13066KSH3
8591	CREDIT FINANCING AMERICAS	M/B CORPORATES	13066KSK6	US13066KSK69	13066KSK6
8592	CREDIT FINANCING AMERICAS	M/B CORPORATES	144403AR3	US144403AR32	144403AR3
8593	CREDIT FINANCING AMERICAS	M/B CORPORATES	79765RHK8	US79765RHK86	79765RHK8
8594	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795G62	US912795G626	912795G62
8595	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795G70	US912795G709	912795G70
8596	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795G88	US912795G881	912795G88
8597	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795H20	US912795H202	912795H20
8598	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795H38	US912795H384	912795H38
8599	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795H79	US912795H798	912795H79
8600	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J36	US912795J364	912795J36
8601	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J77		912795J77
8602	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	313384H28	US313384H283	313384H28
8603	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	313396L68		313396L68
8604	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	313396T45	US313396T456	313396T45
8605	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	313396V26		313396V26
8606	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	3133X8EL2	US3133X8EL22	3133X8EL2
8607	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	3133XGNJ9	US3133XGNJ92	3133XGNJ9
8608	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	313589BF9	US313589BF99	313589BF9
8609	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	3137EABL2	US3137EABL22	3137EABL2
8610	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	3137EABP3		3137EABP3
8611	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	31398ANU2		31398ANU2
8612	LIQUID MARKETS FINANCING AMER	M/B OVERNIGHT	371487AH2		371487AH2
8613	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	313384P52	US313384P526	313384P52
8614	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133M9FC1	US3133M9FC16	3133M9FC1
8615	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133MCLA1	US3133MCLA17	3133MCLA1
8616	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133X06Q7	US3133X06Q76	3133X06Q7
8617	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133X2BX2	US3133X2BX27	3133X2BX2
8618	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133X6ZL3	US3133X6ZL37	3133X6ZL3
8619	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31371LDT3		N00254914
8620	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396JFU4		31396JFU4
8621	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31400EUE8		N00685581
8622	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31400EUS7		N00685593

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8567	FEDERAL HOME LOAN BANK SYSTEM	10/22/10	4.38%	MTS
8568	FEDERAL HOME LOAN BANK SYSTEM	12/17/10	3.63%	MTS
8569	FEDERAL HOME LOAN BANK SYSTEM	04/01/09	2.20%	MTS
8570	FEDERAL HOME LOAN BANKS	08/13/10	3.38%	MTS
8571	FEDERAL HOME LOAN BANKS	09/16/11	3.63%	MTS
8572	FREDDIE MAC	06/01/26	8.25%	MTS
8573	FREDDIE MAC	01/15/15	4.50%	MTS
8574	FREDDIE MAC	12/14/18	5.00%	MTS
8575	FEDERAL NATIONAL MORTGAGE ASSO	06/01/10	4.63%	MTS
8576	FEDERAL NATIONAL MTG ASSN	11/15/30	6.63%	MTS
8577	FANNIE MAE	07/17/13	4.38%	MTS
8578	FEDERAL NATIONAL MORTGAGE ASSO	01/25/13	5.92%	MTS
8579	FREDDIE MAC	09/16/08	5.00%	MTS
8580	FREDDIE MAC	08/20/12	5.50%	MTS
8581	FNMA SF 30 YEAR	07/01/33	5.50%	MTS
8582	FNMA SF 30 YEAR	03/01/34	5.00%	MTS
8583	FNMA SF 30 YEAR	11/01/37	6.00%	MTS
8584	TENNESSEE VALLEY AUTHORITY	06/15/15	4.38%	MTS
8585	TENNESSEE VALLEY AUTHORITY	04/01/18	4.50%	MTS
8586	TINT 08-15-11	08/15/11	0.00%	MTS
8587	TINT 05-15-2009	05/15/09	0.00%	MTS
8588	TINT 05-15-11	05/15/11	0.00%	MTS
8589	TINT 11-15-23	11/15/23	0.00%	MTS
8590	CALIFORNIA ST DEPT WTR	12/01/18	5.13%	MTS
8591	CALIFORNIA ST DEPT WTR	12/01/18	5.13%	MTS
8592	CARPINTERIA VY WTR DIST CALIF CALLABLE 07/01/2010	07/01/25	6.00%	MTS
8593	SAN FRANCISCO CALIF CNTY PUB	11/01/26	5.00%	MTS
8594	U S TREASURY BILL	09/18/08	0.00%	MTS
8595	U S TREASURY BILL	09/25/08	0.00%	MTS
8596	U S TREASURY BILL	10/02/08	0.00%	MTS
8597	U S TREASURY BILL	10/16/08	0.00%	MTS
8598	U S TREASURY BILL	10/23/08	0.00%	MTS
8599	U S TREASURY BILL	11/20/08	0.00%	MTS
8600	U S TREASURY BILL	12/18/08	0.00%	MTS
8601	U S TREASURY BILL	01/15/09	0.00%	MTS
8602	FEDERAL HOME LOAN BANK D/N	09/24/08	0.00%	MTS
8603	FEDERAL HOME LOAN MTGE D/N	10/22/08	0.00%	MTS
8604	FEDERAL HOME LOAN MTGE D/N	12/15/08	0.00%	MTS
8605	FEDERAL HOME LOAN MTGE D/N	12/29/08	0.00%	MTS
8606	FEDERAL HOME LOAN BANK SYSTEM	08/18/09	3.75%	MTS
8607	FEDERAL HOME LOAN BANK SYSTEM	09/18/09	5.00%	MTS
8608	FEDERAL NATL MTGE ASSN D/N	01/30/09	0.00%	MTS
8609	FREDDIE MAC	06/28/10	2.88%	MTS
8610	FREDDIE MAC	06/13/18	4.88%	MTS
8611	FEDERAL NATIONAL MORTGAGE ASSO	03/05/10	3.38%	MTS
8612	GCF U.S. AGENCY	05/15/30	0.00%	MTS
8613	FEDERAL HOME LOAN BANK D/N	11/14/08	0.00%	MTS
8614	FEDERAL HOME LOAN BANK	08/14/09	6.50%	MTS
8615	FEDERAL HOME LOAN BANK	11/15/10	6.63%	MTS
8616	FEDERAL HOME LOAN BANK SYSTEM	08/13/10	4.13%	MTS
8617	FEDERAL HOME LOAN BANK SYSTEM	11/15/10	4.25%	MTS
8618	FEDERAL HOME LOAN BANK SYSTEM	05/13/11	4.50%	MTS
8619	FNMA 10 YEAR	09/01/13	4.50%	MTS
8620	FHR 3121 EM FREDDIE MAC	10/15/32	5.50%	MTS
8621	FNMA ARMS	03/01/33	4.62%	MTS
8622	FNMA ARMS	04/01/33	4.77%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8567	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8568	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8569	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8570	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8571	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8572	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8573	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8574	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8575	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8576	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8577	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8578	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8579	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8580	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8581	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8582	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8583	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8584	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8585	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8586	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8587	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8588	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8589	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8590	0	0.00	0.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
8591	0	0.00	0.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
8592	0	0.00	0.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
8593	0	0.00	0.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
8594	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8595	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8596	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8597	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8598	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8599	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8600	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8601	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8602	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8603	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8604	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8605	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8606	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8607	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8608	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8609	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8610	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8611	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8612	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8613	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8614	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8615	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8616	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8617	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8618	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8619	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8620	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8621	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8622	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8623	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8624	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8625	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8626	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8627	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8628	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8629	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8630	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8631	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8632	G4KI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8633	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8634	G4KK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8635	G4O2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8636	G4O2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8637	G4O2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8638	G4O2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8639	G4O2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8640	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8641	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8642	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8643	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8644	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8645	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8646	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8647	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8648	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8649	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8650	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8651	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8652	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8653	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8654	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8655	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8656	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8657	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8658	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8659	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8660	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8661	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8662	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8663	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8664	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8665	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8666	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8667	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8668	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8669	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8670	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8671	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8672	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8673	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8674	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8675	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8676	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8677	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8678	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8623	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31400RAP6		N00694914
8624	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31401LRQ8		N00711595
8625	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31401MKT7		N00712306
8626	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402DDX5		N00725618
8627	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202DJ77	US36202DJ773	I00002986
8628	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202KK95	US36202KK958	I00008420
8629	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202KME2	US36202KME28	I00008457
8630	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202KXT7	US36202KXT77	I00008790
8631	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36225CM29		I00080376
8632	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36225CS31		I00080537
8633	CREDIT FINANCING AMERICAS	M/B CORPORATES	863871AM1	US863871AM19	863871AM1
8634	CREDIT FINANCING AMERICAS	M/B CORPORATES	91086QAS7	US91086QAS75	91086QAS7
8635	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912810FS2		912810FS2
8636	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828FB1		912828FB1
8637	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HM5	US912828HM52	912828HM5
8638	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HS2	US912828HS23	912828HS2
8639	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828JG6		912828JG6
8640	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PU6		912810PU6
8641	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PW2	US912810PW27	912810PW2
8642	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PX0		912810PX0
8643	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DV9		912828DV9
8644	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828ED8		912828ED8
8645	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EE6		912828EE6
8646	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EG1	US912828EG12	912828EG1
8647	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EJ5	US912828EJ50	912828EJ5
8648	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EM8	US912828EM89	912828EM8
8649	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EN6	US912828EN62	912828EN6
8650	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EW6	US912828EW61	912828EW6
8651	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FF2	US912828FF20	912828FF2
8652	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FQ8	US912828FQ84	912828FQ8
8653	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FY1		912828FY1
8654	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GC8		912828GC8
8655	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GH7	US912828GH76	912828GH7
8656	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GR5	US912828GR58	912828GR5
8657	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GS3	US912828GS32	912828GS3
8658	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GZ7		912828GZ7
8659	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HA1		912828HA1
8660	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HC7		912828HC7
8661	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HE3		912828HE3
8662	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HG8	US912828HG84	912828HG8
8663	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HH6	US912828HH67	912828HH6
8664	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HJ2	US912828HJ24	912828HJ2
8665	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HK9	US912828HK96	912828HK9
8666	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HL7	US912828HL79	912828HL7
8667	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HM5	US912828HM52	912828HM5
8668	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HQ6	US912828HQ66	912828HQ6
8669	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HR4	US912828HR40	912828HR4
8670	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HS2	US912828HS23	912828HS2
8671	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HT0	US912828HT06	912828HT0
8672	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HU7	US912828HU78	912828HU7
8673	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HV5	US912828HV51	912828HV5
8674	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HX1	US912828HX18	912828HX1
8675	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HY9	US912828HY90	912828HY9
8676	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HZ6	US912828HZ65	912828HZ6
8677	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JA9	US912828JA96	912828JA9
8678	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JB7	US912828JB79	912828JB7

	L	M	N	O
8623	FNMA ARMS	04/01/33	4.71%	MTS
8624	FNMA SF 30 YEAR	07/01/18	4.50%	MTS
8625	FNMA ARMS	05/01/33	4.49%	MTS
8626	FNMA ARMS	07/01/34	4.99%	MTS
8627	GNMA II-JUMBOS	10/20/30	7.00%	MTS
8628	GNMA ARMS +150	05/20/24	5.38%	MTS
8629	G96OCT11 NCVT +150 1/11 10/96	07/20/24	5.63%	MTS
8630	GNMA ARMS +150	01/20/26	5.38%	MTS
8631	GNMA ARM 080376	02/20/30	5.25%	MTS
8632	GNMA ARM 080753	08/20/31	5.63%	MTS
8633	STUDENT LOAN MARKETING ASSN	10/03/22	0.00%	MTS
8634	UNITED MEXICAN STATES 6.750% 20340927 SERIES# MTNA	09/27/34	6.75%	MTS
8635	US TREAS INFLATION INDEX NOTE	01/15/26	2.00%	MTS
8636	US TREAS INFLATION INDEX NOTE	04/15/11	2.38%	MTS
8637	U S TREASURY NOTE	12/31/12	3.63%	MTS
8638	U S TREASURY NOTE	02/28/10	2.00%	MTS
8639	U S TREASURY NOTE	07/31/13	3.38%	MTS
8640	U S TREASURY BOND	05/15/37	5.00%	MTS
8641	U.S. TREASURY BOND	02/15/38	4.38%	MTS
8642	U.S. TREASURY BOND	05/15/38	4.50%	MTS
8643	U S TREASURY NOTE	05/15/15	4.13%	MTS
8644	U S TREASURY NOTE	08/15/10	4.13%	MTS
8645	U S TREASURY NOTE	08/15/15	4.25%	MTS
8646	U S TREASURY NOTE	09/15/10	3.88%	MTS
8647	U S TREASURY NOTE	10/15/10	4.25%	MTS
8648	U S TREASURY NOTE	11/15/10	4.50%	MTS
8649	U S TREASURY NOTE	11/15/15	4.50%	MTS
8650	U S TREASURY NOTE	02/15/16	4.50%	MTS
8651	U S TREASURY NOTE	05/15/16	5.13%	MTS
8652	U S TREASURY NOTE	08/15/16	4.88%	MTS
8653	U S TREASURY NOTE	11/15/16	4.63%	MTS
8654	U S TREASURY NOTE	12/31/11	4.63%	MTS
8655	U S TREASURY NOTE	02/15/17	4.63%	MTS
8656	U S TREASURY NOTE	05/15/10	4.50%	MTS
8657	U S TREASURY NOTE	05/15/17	4.50%	MTS
8658	U S TREASURY NOTE	07/31/12	4.63%	MTS
8659	U S TREASURY NOTE	08/15/17	4.75%	MTS
8660	U S TREASURY NOTE	08/31/12	4.13%	MTS
8661	U S TREASURY NOTE	09/30/12	4.25%	MTS
8662	U S TREASURY NOTE	10/31/12	3.88%	MTS
8663	U S TREASURY NOTE	11/15/17	4.25%	MTS
8664	U S TREASURY NOTE	11/30/09	3.13%	MTS
8665	U S TREASURY NOTE	11/30/12	3.38%	MTS
8666	U S TREASURY NOTE	12/31/09	3.25%	MTS
8667	U S TREASURY NOTE	12/31/12	3.63%	MTS
8668	U S TREASURY NOTE	01/31/13	2.88%	MTS
8669	U S TREASURY NOTE	02/15/18	3.50%	MTS
8670	U S TREASURY NOTE	02/28/10	2.00%	MTS
8671	U S TREASURY NOTE	02/28/13	2.75%	MTS
8672	U S TREASURY NOTE	03/31/10	1.75%	MTS
8673	U S TREASURY NOTE	03/31/13	2.50%	MTS
8674	U S TREASURY NOTE	04/30/10	2.13%	MTS
8675	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
8676	U S TREASURY NOTE	05/15/18	3.88%	MTS
8677	U S TREASURY NOTE	05/31/10	2.63%	MTS
8678	U S TREASURY NOTE	05/31/13	3.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8623	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8624	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8625	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8626	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8627	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8628	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8629	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8630	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8631	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8632	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8633	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8634	0	0.00	0.00	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
8635	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8636	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8637	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8638	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8639	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8640	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8641	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8642	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8643	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8644	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8645	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8646	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8647	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8648	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8649	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8650	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8651	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8652	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8653	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8654	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8655	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8656	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8657	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8658	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8659	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8660	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8661	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8662	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8663	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8664	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8665	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8666	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8667	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8668	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8669	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8670	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8671	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8672	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8673	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8674	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8675	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8676	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8677	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8678	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8679	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8680	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8681	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8682	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8683	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8684	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8685	G4P0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8686	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8687	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8688	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8689	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8690	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8691	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8692	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8693	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8694	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8695	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8696	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8697	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8698	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8699	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8700	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8701	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8702	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8703	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8704	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8705	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8706	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8707	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8708	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8709	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8710	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8711	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8712	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8713	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8714	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8715	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8716	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8717	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8718	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8719	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8720	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8721	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8722	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8723	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8724	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8725	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8726	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8727	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8728	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8729	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8730	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8731	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8732	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8733	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8734	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8679	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JC5	US912828JC52	912828JC5
8680	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JD3	US912828JD36	912828JD3
8681	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JF8	US912828JF83	912828JF8
8682	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JG6		912828JG6
8683	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JH4		912828JH4
8684	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JJ0	US912828JJ06	912828JJ0
8685	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JK7	US912828JK78	912828JK7
8686	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X4BQ3		3128X4BQ3
8687	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X4N56	US3128X4N560	3128X4N56
8688	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X54S4	US3128X54S49	3128X54S4
8689	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X5PS1		3128X5PS1
8690	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X6BZ8		3128X6BZ8
8691	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X6PF7	US3128X6PF78	3128X6PF7
8692	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X7QP2		3128X7QP2
8693	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X7ZN7	US3128X7ZN75	3128X7ZN7
8694	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331H5U7	US31331H5U72	31331H5U7
8695	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331V2U9	US31331V2U92	31331V2U9
8696	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331VGU4	US31331VGU44	31331VGU4
8697	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331VX92	US31331VX927	31331VX92
8698	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331X3S9	US31331X3S91	31331X3S9
8699	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331XBQ4	US31331XBQ43	31331XBQ4
8700	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331XBX9		31331XBX9
8701	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331XJV5		31331XJV5
8702	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331XWL2	US31331XWL27	31331XWL2
8703	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331Y2B5		31331Y2B5
8704	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331Y3T5		31331Y3T5
8705	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331YGP9		31331YGP9
8706	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331YYU8		31331YYU8
8707	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396G80	US313396G800	313396G80
8708	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396H89		313396H89
8709	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396Q71		313396Q71
8710	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396R62	US313396R625	313396R62
8711	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396V34	US313396V346	313396V34
8712	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396V42	US313396V429	313396V42
8713	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313397DS7	US313397DS78	313397DS7
8714	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31339X2M5	US31339X2M59	31339X2M5
8715	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133M7E69		3133M7E69
8716	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133M8CM4	US3133M8CM42	3133M8CM4
8717	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133MNVV0	US3133MNVV09	3133MNVV0
8718	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133X1BV8	US3133X1BV87	3133X1BV8
8719	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133X6PG5		3133X6PG5
8720	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133X7FK5	US3133X7FK56	3133X7FK5
8721	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133X9VB3	US3133X9VB30	3133X9VB3
8722	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XAQF7	US3133XAQF73	3133XAQF7
8723	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XAVB0		3133XAVB0
8724	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XAXN2		3133XAXN2
8725	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XC5K5		3133XC5K5
8726	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XC6L2		3133XC6L2
8727	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XC6P3		3133XC6P3
8728	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XCD42		3133XCD42
8729	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XCFG3	US3133XCFG32	3133XCFG3
8730	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XCQZ9	US3133XCQZ93	3133XCQZ9
8731	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XCUR2	US3133XCUR22	3133XCUR2
8732	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XDTA9	US3133XDTA98	3133XDTA9
8733	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XECU1	US3133XECU19	3133XECU1
8734	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XEKZ1		3133XEKZ1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8679	U S TREASURY NOTE	06/30/10	2.88%	MTS
8680	U S TREASURY NOTE	06/30/13	3.38%	MTS
8681	U S TREASURY NOTE	07/31/10	2.75%	MTS
8682	U S TREASURY NOTE	07/31/13	3.38%	MTS
8683	U S TREASURY NOTE	08/15/18	4.00%	MTS
8684	U S TREASURY NOTE	08/31/10	2.38%	MTS
8685	U S TREASURY NOTE	08/31/13	3.13%	MTS
8686	FREDDIE MAC	05/25/35	5.57%	MTS
8687	FREDDIE MAC	02/24/11	5.25%	MTS
8688	FREDDIE MAC	04/20/12	5.10%	MTS
8689	FREDDIE MAC	01/15/37	5.85%	MTS
8690	FREDDIE MAC	06/07/28	0.00%	MTS
8691	FREDDIE MAC	10/10/12	5.25%	MTS
8692	FREDDIE MAC	05/06/13	4.00%	MTS
8693	FREDDIE MAC	06/12/13	4.50%	MTS
8694	FEDERAL FARM CREDIT BANK	01/10/11	5.81%	MTS
8695	FEDERAL FARM CREDIT BANK	08/25/16	5.13%	MTS
8696	FEDERAL FARM CREDIT BANK	12/16/15	4.88%	MTS
8697	FEDERAL FARM CREDIT BANK	08/16/21	5.88%	MTS
8698	FEDERAL FARM CREDIT BANK	10/17/12	4.50%	MTS
8699	FEDERAL FARM CREDIT BANK	10/23/09	5.00%	MTS
8700	FEDERAL FARM CREDIT BANK	02/24/12	5.10%	MTS
8701	FEDERAL FARM CREDIT BANK	12/27/13	5.00%	MTS
8702	FEDERAL FARM CREDIT BANK	05/07/10	4.75%	MTS
8703	FEDERAL FARM CREDIT BANK	06/27/23	5.88%	MTS
8704	FEDERAL FARM CREDIT BANK	07/24/23	5.75%	MTS
8705	FEDERAL FARM CREDIT BANK	12/06/10	3.75%	MTS
8706	FEDERAL FARM CREDIT BANK	07/01/10	2.25%	MTS
8707	FEDERAL HOME LOAN MTGE D/N	09/22/08	0.00%	MTS
8708	FEDERAL HOME LOAN MTGE D/N	09/30/08	0.00%	MTS
8709	FEDERAL HOME LOAN MTGE D/N	11/24/08	0.00%	MTS
8710	FEDERAL HOME LOAN MTGE D/N	12/01/08	0.00%	MTS
8711	FEDERAL HOME LOAN MTGE D/N	12/30/08	0.00%	MTS
8712	FEDERAL HOME LOAN MTGE D/N	12/31/08	0.00%	MTS
8713	FEDERAL HOME LOAN MTG CORP D/N	03/30/09	0.00%	MTS
8714	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	3.88%	MTS
8715	FEDERAL HOME LOAN BANK CALL 5/3/99	02/03/09	5.59%	MTS
8716	FEDERAL HOME LOAN BANK	03/26/09	5.90%	MTS
8717	FEDERAL HOME LOAN BANK	05/15/12	5.75%	MTS
8718	FEDERAL HOME LOAN BANK SYSTEM	09/16/13	4.50%	MTS
8719	FEDERAL HOME LOAN BANK SYSTEM	04/26/10	4.08%	MTS
8720	FEDERAL HOME LOAN BANK SYSTEM	06/18/14	5.25%	MTS
8721	FEDERAL HOME LOAN BANK SYSTEM	01/15/10	3.88%	MTS
8722	FEDERAL HOME LOAN BANK SYSTEM	03/03/25	5.60%	MTS
8723	FEDERAL HOME LOAN BANK SYSTEM	03/14/25	5.81%	MTS
8724	FEDERAL HOME LOAN BANK SYSTEM	03/24/25	5.81%	MTS
8725	FEDERAL HOME LOAN BANK SYSTEM	06/30/25	5.75%	MTS
8726	FEDERAL HOME LOAN BANK SYSTEM	07/07/25	5.75%	MTS
8727	FEDERAL HOME LOAN BANK SYSTEM	07/07/25	5.75%	MTS
8728	FEDERAL HOME LOAN BANK SYSTEM	07/03/25	5.70%	MTS
8729	FEDERAL HOME LOAN BANK SYSTEM	07/21/25	5.75%	MTS
8730	FEDERAL HOME LOAN BANK SYSTEM	09/17/10	4.38%	MTS
8731	FEDERAL HOME LOAN BANK SYSTEM	09/10/10	4.50%	MTS
8732	FEDERAL HOME LOAN BANK SYSTEM	12/10/10	4.75%	MTS
8733	FEDERAL HOME LOAN BANK SYSTEM	02/18/11	4.63%	MTS
8734	FEDERAL HOME LOAN BANK SYSTEM	02/17/11	5.02%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8679	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8680	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8681	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8682	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8683	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8684	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8685	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8686	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8687	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8688	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8689	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8690	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8691	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8692	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8693	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8694	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8695	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8696	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8697	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8698	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8699	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8700	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8701	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8702	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8703	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8704	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8705	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8706	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8707	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8708	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8709	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8710	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8711	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8712	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8713	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8714	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8715	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8716	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8717	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8718	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8719	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8720	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8721	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8722	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8723	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8724	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8725	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8726	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8727	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8728	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8729	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8730	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8731	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8732	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8733	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8734	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8735	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8736	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8737	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8738	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8739	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8740	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8741	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8742	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8743	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8744	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8745	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8746	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8747	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8748	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8749	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8750	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8751	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8752	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8753	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8754	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8755	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8756	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8757	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8758	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8759	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8760	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8761	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8762	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8763	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8764	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8765	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8766	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8767	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8768	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8769	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8770	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8771	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8772	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8773	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8774	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8775	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8776	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8777	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8778	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8779	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8780	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8781	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8782	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8783	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8784	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8785	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8786	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8787	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8788	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8789	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8790	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8735	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XEMT3	US3133XEMT36	3133XEMT3
8736	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XFEQ5	US3133XFEQ53	3133XFEQ5
8737	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XFEX0		3133XFEX0
8738	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XGDD3	US3133XGDD33	3133XGDD3
8739	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XGJ88	US3133XGJ886	3133XGJ88
8740	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XGYT5	US3133XGYT55	3133XGYT5
8741	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XHPH9	US3133XHPH91	3133XHPH9
8742	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XKLY9	US3133XKLY99	3133XKLY9
8743	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XKQX6		3133XKQX6
8744	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XLJP9		3133XLJP9
8745	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMD40	US3133XMD408	3133XMD40
8746	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMES6	US3133XMES60	3133XMES6
8747	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XML66	US3133XML666	3133XML66
8748	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMMG3		3133XMMG3
8749	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMQ87	US3133XMQ871	3133XMQ87
8750	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMWZ0		3133XMWZ0
8751	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XNT74	US3133XNT741	3133XNT74
8752	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XNXV6		3133XNXV6
8753	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XNXY0	US3133XNXY01	3133XNXY0
8754	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XP6E9		3133XP6E9
8755	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPCH5	US3133XPCH54	3133XPCH5
8756	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPHB3		3133XPHB3
8757	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPJY1		3133XPJY1
8758	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPKB9		3133XPKB9
8759	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPKC7		3133XPKC7
8760	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPKW3	US3133XPKW30	3133XPKW3
8761	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPMG6		3133XPMG6
8762	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPMZ4		3133XPMZ4
8763	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPPH1		3133XPPH1
8764	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPUH5		3133XPUH5
8765	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQ5C2	US3133XQ5C27	3133XQ5C2
8766	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQCT7	US3133XQCT75	3133XQCT7
8767	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQKE1		3133XQKE1
8768	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQKG6		3133XQKG6
8769	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQMY5		3133XQMY5
8770	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQN99		3133XQN99
8771	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQQQ8	US3133XQQQ80	3133XQQQ8
8772	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQSL7		3133XQSL7
8773	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQU26	US3133XQU262	3133XQU26
8774	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQU34	US3133XQU346	3133XQU34
8775	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQVE9		3133XQVE9
8776	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQVM1		3133XQVM1
8777	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XRCW8	US3133XRCW87	3133XRCW8
8778	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XRL99		3133XRL99
8779	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XRWL0	US3133XRWL03	3133XRWL0
8780	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XRX88		3133XRX88
8781	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XS4S4		3133XS4S4
8782	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A32J4		3134A32J4
8783	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A33L8	US3134A33L82	3134A33L8
8784	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A3U46	US3134A3U467	3134A3U46
8785	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4JT2	US3134A4JT29	3134A4JT2
8786	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4KX1	US3134A4KX12	3134A4KX1
8787	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4QD9	US3134A4QD93	3134A4QD9
8788	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4SA3	US3134A4SA37	3134A4SA3
8789	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4UD4	US3134A4UD48	3134A4UD4
8790	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4UK8	US3134A4UK80	3134A4UK8

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8735	FEDERAL HOME LOAN BANK SYSTEM	02/17/11	5.07%	MTS
8736	FEDERAL HOME LOAN BANK SYSTEM	03/13/09	5.25%	MTS
8737	FEDERAL HOME LOAN BANK SYSTEM	05/05/11	5.52%	MTS
8738	FEDERAL HOME LOAN BANK SYSTEM	08/19/11	5.38%	MTS
8739	FEDERAL HOME LOAN BANK SYSTEM	09/11/09	5.25%	MTS
8740	FEDERAL HOME LOAN BANK SYSTEM	12/11/09	5.00%	MTS
8741	FEDERAL HOME LOAN BANK SYSTEM	11/18/11	4.88%	MTS
8742	FEDERAL HOME LOAN BANK SYSTEM	04/24/09	4.75%	MTS
8743	FEDERAL HOME LOAN BANK SYSTEM	05/17/17	4.88%	MTS
8744	FEDERAL HOME LOAN BANK SYSTEM	08/13/14	5.50%	MTS
8745	FEDERAL HOME LOAN BANK SYSTEM	10/09/09	4.50%	MTS
8746	FEDERAL HOME LOAN BANK SYSTEM	10/22/10	4.38%	MTS
8747	FEDERAL HOME LOAN BANK SYSTEM	10/10/12	4.63%	MTS
8748	FEDERAL HOME LOAN BANK SYSTEM	10/17/08	4.59%	MTS
8749	FEDERAL HOME LOAN BANK SYSTEM	11/17/17	5.00%	MTS
8750	FEDERAL HOME LOAN BANK SYSTEM	11/12/27	6.00%	MTS
8751	FEDERAL HOME LOAN BANK SYSTEM	01/07/09	4.13%	MTS
8752	FEDERAL HOME LOAN BANK SYSTEM	07/10/09	2.62%	MTS
8753	FEDERAL HOME LOAN BANK SYSTEM	01/25/13	4.70%	MTS
8754	FEDERAL HOME LOAN BANK SYSTEM	01/25/23	5.55%	MTS
8755	FEDERAL HOME LOAN BANK SYSTEM	02/06/23	3.00%	MTS
8756	FEDERAL HOME LOAN BANK SYSTEM	02/06/23	5.70%	MTS
8757	FEDERAL HOME LOAN BANK SYSTEM	02/21/23	0.00%	MTS
8758	FEDERAL HOME LOAN BANK SYSTEM	02/22/28	5.75%	MTS
8759	FEDERAL HOME LOAN BANK SYSTEM	02/22/28	5.75%	MTS
8760	FEDERAL HOME LOAN BANK SYSTEM	02/20/15	4.50%	MTS
8761	FEDERAL HOME LOAN BANK SYSTEM	02/22/28	5.85%	MTS
8762	FEDERAL HOME LOAN BANK SYSTEM	02/16/28	5.80%	MTS
8763	FEDERAL HOME LOAN BANK SYSTEM	02/15/28	5.70%	MTS
8764	FEDERAL HOME LOAN BANK SYSTEM	11/19/08	2.53%	MTS
8765	FEDERAL HOME LOAN BANK SYSTEM	04/30/10	2.38%	MTS
8766	FEDERAL HOME LOAN BANK SYSTEM	03/27/23	2.63%	MTS
8767	FEDERAL HOME LOAN BANK SYSTEM	04/03/28	5.70%	MTS
8768	FEDERAL HOME LOAN BANK SYSTEM	04/10/28	5.70%	MTS
8769	FEDERAL HOME LOAN BANK SYSTEM	03/27/09	2.34%	MTS
8770	FEDERAL HOME LOAN BANK SYSTEM	04/09/09	2.32%	MTS
8771	FEDERAL HOME LOAN BANK SYSTEM	05/20/11	2.63%	MTS
8772	FEDERAL HOME LOAN BANK SYSTEM	04/21/28	5.60%	MTS
8773	FEDERAL HOME LOAN BANK SYSTEM	06/18/10	2.75%	MTS
8774	FEDERAL HOME LOAN BANK SYSTEM	05/29/13	3.63%	MTS
8775	FEDERAL HOME LOAN BANK SYSTEM	04/21/28	5.78%	MTS
8776	FEDERAL HOME LOAN BANK SYSTEM	04/28/09	2.54%	MTS
8777	FEDERAL HOME LOAN BANK SYSTEM	06/24/11	3.38%	MTS
8778	FEDERAL HOME LOAN BANKS	12/15/09	2.61%	MTS
8779	FEDERAL HOME LOAN BANKS	08/13/10	3.38%	MTS
8780	FEDERAL HOME LOAN BANKS	09/06/13	4.00%	MTS
8781	FEDERAL HOME LOAN BANKS	09/16/11	3.63%	MTS
8782	FEDERAL HOME LOAN MTG CORP	03/15/26	0.00%	MTS
8783	FEDERAL HOME LOAN MTG CORP	03/15/10	7.00%	MTS
8784	FEDERAL HOME LOAN MTG CORP	09/15/29	6.75%	MTS
8785	FREDDIE MAC	01/15/12	5.75%	MTS
8786	FREDDIE MAC	07/15/32	6.25%	MTS
8787	FEDERAL HOME LOAN MTG CORP	07/15/12	5.13%	MTS
8788	FREDDIE MAC	01/15/13	4.50%	MTS
8789	FREDDIE MAC	09/15/08	3.63%	MTS
8790	FREDDIE MAC	11/15/13	4.88%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8735	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8736	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8737	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8738	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8739	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8740	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8741	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8742	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8743	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8744	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8745	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8746	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8747	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8748	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8749	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8750	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8751	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8752	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8753	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8754	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8755	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8756	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8757	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8758	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8759	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8760	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8761	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8762	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8763	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8764	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8765	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8766	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8767	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8768	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8769	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8770	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8771	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8772	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8773	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8774	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8775	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8776	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8777	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8778	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8779	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8780	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8781	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8782	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8783	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8784	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8785	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8786	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8787	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8788	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8789	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8790	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8791	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8792	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8793	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8794	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8795	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8796	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8797	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8798	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8799	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8800	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8801	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8802	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8803	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8804	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8805	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8806	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8807	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8808	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8809	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8810	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8811	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8812	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8813	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8814	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8815	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8816	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8817	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8818	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8819	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8820	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8821	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8822	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8823	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8824	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8825	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8826	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8827	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8828	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8829	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8830	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8831	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8832	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8833	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8834	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8835	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8836	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8837	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8838	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8839	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8840	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8841	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8842	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8843	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8844	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8845	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8846	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8791	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4UM4	US3134A4UM47	3134A4UM4
8792	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4US1	US3134A4US17	3134A4US1
8793	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4UU6	US3134A4UU62	3134A4UU6
8794	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4UX0	US3134A4UX02	3134A4UX0
8795	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4VC5	US3134A4VC55	3134A4VC5
8796	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4VE1	US3134A4VE12	3134A4VE1
8797	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4VG6	US3134A4VG69	3134A4VG6
8798	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313588K79	US313588K796	313588K79
8799	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313588R31	US313588R312	313588R31
8800	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313588V44	US313588V447	313588V44
8801	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313589GE7	US313589GE79	313589GE7
8802	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359M2B8	US31359M2B87	31359M2B8
8803	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359M7X5	US31359M7X52	31359M7X5
8804	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MA45	US31359MA453	31359MA45
8805	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MF40	US31359MF403	31359MF40
8806	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MFG3	US31359MFG33	31359MFG3
8807	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MGJ6	US31359MGJ62	31359MGJ6
8808	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MGK3	US31359MGK36	31359MGK3
8809	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MGT4	US31359MGT45	31359MGT4
8810	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MPF4	US31359MPF40	31359MPF4
8811	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MS61	US31359MS612	31359MS61
8812	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MTG8	US31359MTG86	31359MTG8
8813	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MTM5	US31359MTM54	31359MTM5
8814	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MUB7	US31359MUB70	31359MUB7
8815	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MUT8	US31359MUT88	31359MUT8
8816	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MWJ8	US31359MWJ88	31359MWJ8
8817	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MX40	US31359MX406	31359MX40
8818	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MZ30	US31359MZ302	31359MZ30
8819	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MZC0	US31359MZC09	31359MZC0
8820	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MZL0	US31359MZL08	31359MZL0
8821	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F55H0		3136F55H0
8822	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F5AN1	US3136F5AN19	3136F5AN1
8823	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F6SW0		3136F6SW0
8824	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F74R5		3136F74R5
8825	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F74X2		3136F74X2
8826	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F7BE6	US3136F7BE66	3136F7BE6
8827	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F7BW6		3136F7BW6
8828	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F7HP5	US3136F7HP59	3136F7HP5
8829	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EAAH2	US3137EAAH29	3137EAAH2
8830	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EAAK5	US3137EAAK57	3137EAAK5
8831	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EAAR0	US3137EAAR01	3137EAAR0
8832	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EAAT6	US3137EAAT66	3137EAAT6
8833	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EAAV1	US3137EAAV13	3137EAAV1
8834	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABE8	US3137EABE88	3137EABE8
8835	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABF5	US3137EABF53	3137EABF5
8836	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABJ7		3137EABJ7
8837	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABK4		3137EABK4
8838	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABS7	US3137EABS74	3137EABS7
8839	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABU2		3137EABU2
8840	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ABA9		31398ABA9
8841	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ADM1	US31398ADM18	31398ADM1
8842	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398AGU0	US31398AGU07	31398AGU0
8843	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398AHZ8	US31398AHZ84	31398AHZ8
8844	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398AKY7	US31398AKY72	31398AKY7
8845	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ANG3		31398ANG3
8846	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ASU7		31398ASU7

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8791	FREDDIE MAC	01/15/14	4.50%	MTS
8792	FREDDIE MAC	07/15/09	4.25%	MTS
8793	FREDDIE MAC	07/15/14	5.00%	MTS
8794	FREDDIE MAC	01/15/15	4.50%	MTS
8795	FREDDIE MAC	07/17/15	4.38%	MTS
8796	FREDDIE MAC	10/18/10	4.13%	MTS
8797	FREDDIE MAC	11/17/15	4.75%	MTS
8798	FEDERAL NATL MTGE ASSN D/N	10/15/08	0.00%	MTS
8799	FEDERAL NATL MTGE ASSN D/N	11/28/08	0.00%	MTS
8800	FEDERAL NATL MTGE ASSN D/N	12/31/08	0.00%	MTS
8801	FEDERAL NATL MTGE ASSN D/N	05/29/09	0.00%	MTS
8802	FEDERAL NATIONAL MORTGAGE ASSO	11/15/21	5.63%	MTS
8803	FEDERAL NATIONAL MORTGAGE ASSO	05/11/17	5.00%	MTS
8804	FEDERAL NATIONAL MORTGAGE ASSO	04/15/15	5.00%	MTS
8805	FEDERAL NATIONAL MORTGAGE ASSO	02/15/11	4.50%	MTS
8806	FEDERAL NATIONAL MORTGAGE ASSO	01/15/10	7.25%	MTS
8807	FEDERAL NATIONAL MORTGAGE ASSO	11/15/10	6.63%	MTS
8808	FEDERAL NATIONAL MTG ASSN	11/15/30	6.63%	MTS
8809	FEDERAL NATIONAL MTG ASSN	02/01/11	6.25%	MTS
8810	FEDERAL NATIONAL MTG ASSN	09/15/12	4.38%	MTS
8811	FEDERAL NATIONAL MORTGAGE ASSO	07/15/16	5.38%	MTS
8812	FEDERAL NATIONAL MORTGAGE ASSO	10/15/13	4.63%	MTS
8813	FEDERAL NATIONAL MORTGAGE ASSO	10/10/13	4.61%	MTS
8814	FEDERAL NATIONAL MORTGAGE ASSO	02/17/09	5.32%	MTS
8815	FEDERAL NATIONAL MORTGAGE ASSO	04/15/14	4.13%	MTS
8816	FEDERAL NATIONAL MORTGAGE ASSO	10/15/14	4.63%	MTS
8817	FEDERAL NATIONAL MORTGAGE ASSO	09/15/08	5.00%	MTS
8818	FEDERAL NATIONAL MORTGAGE ASSO	10/15/11	5.00%	MTS
8819	FEDERAL NATIONAL MORTGAGE ASSO	10/15/15	4.38%	MTS
8820	FEDERAL NATIONAL MORTGAGE ASSO	12/15/10	4.75%	MTS
8821	FANNIE MAE	08/13/09	4.50%	MTS
8822	FEDERAL NATIONAL MORTGAGE ASSO	02/12/24	5.75%	MTS
8823	FEDERAL NATIONAL MORTGAGE ASSO	12/30/24	6.00%	MTS
8824	FEDERAL NATIONAL MORTGAGE ASSO	01/25/28	6.00%	MTS
8825	FEDERAL NATIONAL MORTGAGE ASSO	10/23/36	6.08%	MTS
8826	FANNIE MAE	06/21/10	4.38%	MTS
8827	FEDERAL NATIONAL MORTGAGE ASSO	06/30/25	5.85%	MTS
8828	FEDERAL NATIONAL MORTGAGE ASSO	08/08/25	6.02%	MTS
8829	FREDDIE MAC	09/16/08	5.00%	MTS
8830	FREDDIE MAC	11/03/09	4.75%	MTS
8831	FREDDIE MAC	03/05/12	4.75%	MTS
8832	FREDDIE MAC	06/11/09	5.00%	MTS
8833	FREDDIE MAC	08/20/12	5.50%	MTS
8834	FREDDIE MAC	12/21/12	4.13%	MTS
8835	FREDDIE MAC	02/25/11	3.25%	MTS
8836	FREDDIE MAC	05/29/13	3.50%	MTS
8837	FREDDIE MAC	04/11/11	2.75%	MTS
8838	FREDDIE MAC	09/27/13	4.13%	MTS
8839	FREDDIE MAC	10/25/10	3.13%	MTS
8840	FEDERAL NATIONAL MORTGAGE ASSO	05/11/27	0.00%	MTS
8841	FEDERAL NATIONAL MORTGAGE ASSO	06/12/17	5.38%	MTS
8842	FEDERAL NATIONAL MORTGAGE ASSO	09/13/10	4.38%	MTS
8843	FEDERAL NATIONAL MORTGAGE ASSO	11/19/12	4.75%	MTS
8844	FEDERAL NATIONAL MORTGAGE ASSO	02/12/13	3.63%	MTS
8845	FEDERAL NATIONAL MORTGAGE ASSO	02/27/13	4.25%	MTS
8846	FEDERAL NATIONAL MORTGAGE ASSO	08/12/10	3.25%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8791	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8792	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8793	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8794	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8795	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8796	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8797	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8798	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8799	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8800	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8801	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8802	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8803	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8804	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8805	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8806	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8807	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8808	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8809	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8810	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8811	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8812	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8813	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8814	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8815	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8816	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8817	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8818	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8819	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8820	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8821	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8822	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8823	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8824	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8825	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8826	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8827	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8828	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8829	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8830	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8831	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8832	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8833	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8834	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8835	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8836	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8837	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8838	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8839	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8840	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8841	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8842	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8843	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8844	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8845	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8846	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8847	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8848	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8849	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8850	G4SK	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8851	G4SX	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8852	G4SX	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8853	G4SX	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8854	G4SX	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8855	G4SX	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8856	G4SX	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8857	G4SX	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8858	G4SX	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8859	G4SX	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8860	G4T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8861	G4T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8862	G4T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8863	G4T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8864	G4T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8865	G4T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8866	G4T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8867	G4T7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
8868	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8869	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8870	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8871	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8872	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8873	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8874	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8875	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8876	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8877	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8878	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8879	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8880	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8881	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8882	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8883	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8884	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8885	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8886	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8887	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8888	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8889	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8890	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8891	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8892	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8893	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8894	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8895	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8896	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8897	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8898	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8899	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8900	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8901	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8902	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8847	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ATZ5		31398ATZ5
8848	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	371487AH2		371487AH2
8849	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	76116FAD9	US76116FAD96	76116FAD9
8850	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	76116FAG2	US76116FAG28	76116FAG2
8851	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31339XGQ1		31339XGQ1
8852	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31339XLV4		31339XLV4
8853	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133MUSN6		3133MUSN6
8854	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XBB20	US3133XBB207	3133XBB20
8855	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XJBF4	US3133XJBF48	3133XJBF4
8856	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XR6E5		3133XR6E5
8857	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XR7L8		3133XR7L8
8858	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XRA42		3133XRA42
8859	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398APA4		31398APA4
8860	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828DV9		912828DV9
8861	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828DX5		912828DX5
8862	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828EE6		912828EE6
8863	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828FF2	US912828FF20	912828FF2
8864	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828FQ8	US912828FQ84	912828FQ8
8865	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HC7		912828HC7
8866	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828HT0	US912828HT06	912828HT0
8867	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828JB7	US912828JB79	912828JB7
8868	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X1JJ7		3128X1JJ7
8869	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X1KG1	US3128X1KG10	3128X1KG1
8870	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X24V4	US3128X24V41	3128X24V4
8871	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X2YC3		3128X2YC3
8872	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X2ZQ1	US3128X2ZQ10	3128X2ZQ1
8873	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X3J20		3128X3J20
8874	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X4N56	US3128X4N560	3128X4N56
8875	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X4ST9	US3128X4ST97	3128X4ST9
8876	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X53C0	US3128X53C06	3128X53C0
8877	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X54T2		3128X54T2
8878	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X5JQ2	US3128X5JQ25	3128X5JQ2
8879	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X6AT3		3128X6AT3
8880	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X7NL4		3128X7NL4
8881	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X7P57	US3128X7P576	3128X7P57
8882	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X7TS3	US3128X7TS37	3128X7TS3
8883	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X7TV6	US3128X7TV65	3128X7TV6
8884	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X7WB6		3128X7WB6
8885	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331SPG2		31331SPG2
8886	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331V2U9	US31331V2U92	31331V2U9
8887	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331VTA4		31331VTA4
8888	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331XCT7		31331XCT7
8889	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331XWL2	US31331XWL27	31331XWL2
8890	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331Y3P3		31331Y3P3
8891	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331YG46		31331YG46
8892	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331YGP9		31331YGP9
8893	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331YXQ8		31331YXQ8
8894	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331YXS4		31331YXS4
8895	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313384F95	US313384F956	313384F95
8896	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313384G94	US313384G947	313384G94
8897	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313384H28	US313384H283	313384H28
8898	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313384H36	US313384H366	313384H36
8899	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313384H93	US313384H937	313384H93
8900	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313384J26	US313384J263	313384J26
8901	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313384J34	US313384J347	313384J34
8902	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313384J75	US313384J750	313384J75

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L				M	N	O
8847	FEDERAL NATIONAL MORTGAGE ASSO				10/12/10	2.88%	MTS
8848	GCF U.S. AGENCY				05/15/30	0.00%	MTS
8849	RESOLUTION FDG CORP FED	GENERIC PRIN PMT	R/MD0000	07/15/2020	07/15/20	0.00%	MTS
8850	RESOLUTION FDG CORP FED	GENERIC PRIN PMT	R/MD0000	01/15/2021	01/15/21	0.00%	MTS
8851	FEDERAL HOME LOAN BANK SYSTEM				06/26/18	5.00%	MTS
8852	FEDERAL HOME LOAN BANK SYSTEM				06/26/18	5.00%	MTS
8853	FEDERAL HOME LOAN BANK SYSTEM				01/13/33	0.00%	MTS
8854	FEDERAL HOME LOAN BANK SYSTEM				03/17/10	4.38%	MTS
8855	FEDERAL HOME LOAN BANK SYSTEM				12/29/21	7.71%	MTS
8856	FEDERAL HOME LOAN BANK SYSTEM				05/12/09	2.50%	MTS
8857	FEDERAL HOME LOAN BANK SYSTEM				11/19/09	2.65%	MTS
8858	FEDERAL HOME LOAN BANK SYSTEM				08/20/09	2.45%	MTS
8859	FEDERAL NATIONAL MORTGAGE ASSO				12/10/10	3.56%	MTS
8860	U S TREASURY NOTE				05/15/15	4.13%	MTS
8861	U S TREASURY NOTE				06/15/10	3.63%	MTS
8862	U S TREASURY NOTE				08/15/15	4.25%	MTS
8863	U S TREASURY NOTE				05/15/16	5.13%	MTS
8864	U S TREASURY NOTE				08/15/16	4.88%	MTS
8865	U S TREASURY NOTE				08/31/12	4.13%	MTS
8866	U S TREASURY NOTE				02/28/13	2.75%	MTS
8867	U S TREASURY NOTE				05/31/13	3.50%	MTS
8868	FREDDIE MAC				06/04/15	4.63%	MTS
8869	FREDDIE MAC				06/12/13	4.00%	MTS
8870	FREDDIE MAC				04/05/19	5.30%	MTS
8871	FREDDIE MAC				02/23/18	5.50%	MTS
8872	FREDDIE MAC				02/24/11	4.13%	MTS
8873	FREDDIE MAC				11/18/09	4.50%	MTS
8874	FREDDIE MAC				02/24/11	5.25%	MTS
8875	FREDDIE MAC				11/03/08	4.90%	MTS
8876	FREDDIE MAC				04/16/37	6.00%	MTS
8877	FREDDIE MAC				04/25/22	6.00%	MTS
8878	FREDDIE MAC				09/19/16	6.00%	MTS
8879	FREDDIE MAC				06/07/27	6.00%	MTS
8880	FREDDIE MAC				04/30/10	3.45%	MTS
8881	FREDDIE MAC				07/14/11	4.13%	MTS
8882	FREDDIE MAC				05/20/11	3.60%	MTS
8883	FREDDIE MAC				06/12/09	2.63%	MTS
8884	FREDDIE MAC				06/10/10	3.20%	MTS
8885	FEDERAL FARM CREDIT BANK				02/11/10	2.71%	MTS
8886	FEDERAL FARM CREDIT BANK				08/25/16	5.13%	MTS
8887	FEDERAL FARM CREDIT BANK				03/17/21	6.00%	MTS
8888	FEDERAL FARM CREDIT BANK				11/06/13	5.60%	MTS
8889	FEDERAL FARM CREDIT BANK				05/07/10	4.75%	MTS
8890	FEDERAL FARM CREDIT BANK				10/03/11	3.50%	MTS
8891	FEDERAL FARM CREDIT BANK				04/21/11	2.63%	MTS
8892	FEDERAL FARM CREDIT BANK				12/06/10	3.75%	MTS
8893	FEDERAL FARM CREDIT BANK				03/12/18	5.25%	MTS
8894	FEDERAL FARM CREDIT BANK				03/11/19	5.38%	MTS
8895	FEDERAL HOME LOAN BANK D/N				09/15/08	0.00%	MTS
8896	FEDERAL HOME LOAN BANK D/N				09/23/08	0.00%	MTS
8897	FEDERAL HOME LOAN BANK D/N				09/24/08	0.00%	MTS
8898	FEDERAL HOME LOAN BANK D/N				09/25/08	0.00%	MTS
8899	FEDERAL HOME LOAN BANK D/N				10/01/08	0.00%	MTS
8900	FEDERAL HOME LOAN BANK D/N				10/02/08	0.00%	MTS
8901	FEDERAL HOME LOAN BANK D/N				10/03/08	0.00%	MTS
8902	FEDERAL HOME LOAN BANK D/N				10/07/08	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8847	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8848	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8849	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8850	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8851	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8852	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8853	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8854	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8855	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8856	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8857	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8858	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8859	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8860	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8861	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8862	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8863	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8864	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8865	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8866	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8867	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8868	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8869	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8870	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8871	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8872	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8873	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8874	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8875	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8876	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8877	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8878	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8879	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8880	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8881	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8882	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8883	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8884	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8885	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8886	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8887	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8888	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8889	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8890	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8891	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8892	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8893	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8894	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8895	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8896	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8897	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8898	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8899	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8900	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8901	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8902	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8903	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8904	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8905	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8906	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8907	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8908	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8909	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8910	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8911	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8912	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8913	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8914	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8915	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8916	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8917	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8918	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8919	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8920	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8921	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8922	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8923	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8924	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8925	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8926	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8927	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8928	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8929	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8930	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8931	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8932	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8933	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8934	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8935	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8936	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8937	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8938	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8939	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8940	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8941	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8942	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8943	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8944	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8945	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8946	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8947	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8948	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8949	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8950	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8951	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8952	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8953	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8954	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8955	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8956	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8957	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8958	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8903	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313384K73		313384K73
8904	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313384K99		313384K99
8905	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313384P52	US313384P526	313384P52
8906	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313384R35		313384R35
8907	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313385AE6	US313385AE63	313385AE6
8908	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313385AH9		313385AH9
8909	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313385BB1	US313385BB16	313385BB1
8910	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313385BJ4	US313385BJ42	313385BJ4
8911	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313385CN4	US313385CN45	313385CN4
8912	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313385KF2	US313385KF29	313385KF2
8913	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396G23	US313396G230	313396G23
8914	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396H71	US313396H717	313396H71
8915	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396J61	US313396J614	313396J61
8916	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396K69	US313396K695	313396K69
8917	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396L43	US313396L438	313396L43
8918	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396P80	US313396P801	313396P80
8919	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396Q71		313396Q71
8920	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313396R62	US313396R625	313396R62
8921	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313397AF8	US313397AF84	313397AF8
8922	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313397AM3		313397AM3
8923	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313397AV3		313397AV3
8924	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313397BZ3	US313397BZ30	313397BZ3
8925	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313397CK5		313397CK5
8926	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31339X2M5	US31339X2M59	31339X2M5
8927	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133X2BZ7	US3133X2BZ74	3133X2BZ7
8928	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133X5RA8		3133X5RA8
8929	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133X7FK5	US3133X7FK56	3133X7FK5
8930	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133X7SH8	US3133X7SH80	3133X7SH8
8931	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XAUU9		3133XAUU9
8932	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XBYA7		3133XBYA7
8933	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XCQZ9	US3133XCQZ93	3133XCQZ9
8934	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XDAE1	US3133XDAE12	3133XDAE1
8935	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XDTB7	US3133XDTB71	3133XDTB7
8936	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XES91	US3133XES916	3133XES91
8937	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XFJF4	US3133XFJF44	3133XFJF4
8938	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XFLF1	US3133XFLF16	3133XFLF1
8939	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XFYK6	US3133XFYK63	3133XFYK6
8940	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XGDD3	US3133XGDD33	3133XGDD3
8941	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XGVF8	US3133XGVF88	3133XGVF8
8942	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XHFA5	US3133XHFA58	3133XHFA5
8943	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XJXU7	US3133XJXU76	3133XJXU7
8944	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XKQX6		3133XKQX6
8945	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XLQK2		3133XLQK2
8946	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XLRX3	US3133XLRX36	3133XLRX3
8947	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMC74		3133XMC74
8948	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMEM9		3133XMEM9
8949	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMES6	US3133XMES60	3133XMES6
8950	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XMQ87	US3133XMQ871	3133XMQ87
8951	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XNHZ5	US3133XNHZ59	3133XNHZ5
8952	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPCE2	US3133XPCE24	3133XPCE2
8953	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPJP0		3133XPJP0
8954	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQXH0		3133XQXH0
8955	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XR2Y5		3133XR2Y5
8956	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XR7B0		3133XR7B0
8957	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XRHH6		3133XRHH6
8958	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XRN22	US3133XRN224	3133XRN22

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8903	FEDERAL HOME LOAN BANK D/N	10/15/08	0.00%	MTS
8904	FEDERAL HOME LOAN BANK D/N	10/17/08	0.00%	MTS
8905	FEDERAL HOME LOAN BANK D/N	11/14/08	0.00%	MTS
8906	FEDERAL HOME LOAN BANK D/N	11/28/08	0.00%	MTS
8907	FEDERAL HOME LOAN BANK	01/05/09	0.00%	MTS
8908	FEDERAL HOME LOAN BANK	01/08/09	0.00%	MTS
8909	FEDERAL HOME LOAN BANK	01/26/09	0.00%	MTS
8910	FEDERAL HOME LOAN BANK	02/02/09	0.00%	MTS
8911	FEDERAL HOME LOAN BANK	03/02/09	0.00%	MTS
8912	FEDERAL HOME LOAN BANK	08/10/09	0.00%	MTS
8913	FEDERAL HOME LOAN MTGE D/N	09/16/08	0.00%	MTS
8914	FEDERAL HOME LOAN MTGE D/N	09/29/08	0.00%	MTS
8915	FEDERAL HOME LOAN MTGE D/N	10/06/08	0.00%	MTS
8916	FEDERAL HOME LOAN MTGE D/N	10/14/08	0.00%	MTS
8917	FEDERAL HOME LOAN MTGE D/N	10/20/08	0.00%	MTS
8918	FEDERAL HOME LOAN MTGE D/N	11/17/08	0.00%	MTS
8919	FEDERAL HOME LOAN MTGE D/N	11/24/08	0.00%	MTS
8920	FEDERAL HOME LOAN MTGE D/N	12/01/08	0.00%	MTS
8921	FEDERAL HOME LOAN MTG CORP D/N	01/06/09	0.00%	MTS
8922	FEDERAL HOME LOAN MTG CORP D/N	01/12/09	0.00%	MTS
8923	FEDERAL HOME LOAN MTG CORP D/N	01/20/09	0.00%	MTS
8924	FEDERAL HOME LOAN MTG CORP D/N	02/17/09	0.00%	MTS
8925	FEDERAL HOME LOAN MTG CORP D/N	02/27/09	0.00%	MTS
8926	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	3.88%	MTS
8927	FEDERAL HOME LOAN BANK SYSTEM	11/14/08	3.63%	MTS
8928	FEDERAL HOME LOAN BANK SYSTEM	04/15/10	3.30%	MTS
8929	FEDERAL HOME LOAN BANK SYSTEM	06/18/14	5.25%	MTS
8930	FEDERAL HOME LOAN BANK SYSTEM	05/15/09	4.25%	MTS
8931	FEDERAL HOME LOAN BANK SYSTEM	03/09/20	5.49%	MTS
8932	FEDERAL HOME LOAN BANK SYSTEM	06/10/11	4.25%	MTS
8933	FEDERAL HOME LOAN BANK SYSTEM	09/17/10	4.38%	MTS
8934	FEDERAL HOME LOAN BANK SYSTEM	09/26/08	4.50%	MTS
8935	FEDERAL HOME LOAN BANK SYSTEM	12/14/12	4.88%	MTS
8936	FEDERAL HOME LOAN BANK SYSTEM	03/08/13	5.00%	MTS
8937	FEDERAL HOME LOAN BANK SYSTEM	05/18/16	5.38%	MTS
8938	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	5.38%	MTS
8939	FEDERAL HOME LOAN BANK SYSTEM	07/17/09	5.38%	MTS
8940	FEDERAL HOME LOAN BANK SYSTEM	08/19/11	5.38%	MTS
8941	FEDERAL HOME LOAN BANK SYSTEM	08/14/13	5.13%	MTS
8942	FEDERAL HOME LOAN BANK SYSTEM	10/16/09	5.00%	MTS
8943	FEDERAL HOME LOAN BANK SYSTEM	02/20/09	5.00%	MTS
8944	FEDERAL HOME LOAN BANK SYSTEM	05/17/17	4.88%	MTS
8945	FEDERAL HOME LOAN BANK SYSTEM	07/20/12	5.65%	MTS
8946	FEDERAL HOME LOAN BANK SYSTEM	01/16/09	5.25%	MTS
8947	FEDERAL HOME LOAN BANK SYSTEM	09/17/08	4.75%	MTS
8948	FEDERAL HOME LOAN BANK SYSTEM	10/01/20	5.80%	MTS
8949	FEDERAL HOME LOAN BANK SYSTEM	10/22/10	4.38%	MTS
8950	FEDERAL HOME LOAN BANK SYSTEM	11/17/17	5.00%	MTS
8951	FEDERAL HOME LOAN BANK SYSTEM	12/17/10	3.63%	MTS
8952	FEDERAL HOME LOAN BANK SYSTEM	02/08/16	4.75%	MTS
8953	FEDERAL HOME LOAN BANKS	08/13/10	3.00%	MTS
8954	FEDERAL HOME LOAN BANKS	01/22/09	2.50%	MTS
8955	FEDERAL HOME LOAN BANK SYSTEM	06/11/10	3.00%	MTS
8956	FEDERAL HOME LOAN BANK SYSTEM	02/13/09	2.25%	MTS
8957	FEDERAL HOME LOAN BANKS	06/10/09	2.63%	MTS
8958	FEDERAL HOME LOAN BANKS	07/16/10	3.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8903	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8904	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8905	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8906	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8907	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8908	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8909	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8910	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8911	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8912	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8913	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8914	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8915	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8916	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8917	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8918	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8919	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8920	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8921	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8922	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8923	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8924	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8925	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8926	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8927	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8928	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8929	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8930	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8931	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8932	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8933	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8934	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8935	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8936	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8937	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8938	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8939	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8940	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8941	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8942	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8943	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8944	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8945	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8946	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8947	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8948	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8949	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8950	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8951	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8952	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8953	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8954	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8955	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8956	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8957	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8958	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
8959	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8960	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8961	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8962	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8963	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8964	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8965	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8966	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8967	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8968	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8969	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8970	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8971	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8972	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8973	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8974	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8975	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8976	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8977	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8978	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8979	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8980	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8981	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8982	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8983	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8984	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8985	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8986	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8987	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8988	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8989	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8990	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8991	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8992	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8993	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8994	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8995	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8996	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8997	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8998	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
8999	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9000	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9001	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9002	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9003	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9004	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9005	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9006	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9007	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9008	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9009	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9010	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9011	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9012	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9013	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9014	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
8959	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XRRU6		3133XRRU6
8960	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XRWL0	US3133XRWL03	3133XRWL0
8961	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XRXT2		3133XRXT2
8962	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XS4S4		3133XS4S4
8963	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A2UJ5	US3134A2UJ51	3134A2UJ5
8964	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A3EM4	US3134A3EM48	3134A3EM4
8965	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A3M78	US3134A3M787	3134A3M78
8966	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4AA2	US3134A4AA29	3134A4AA2
8967	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4DY7	US3134A4DY77	3134A4DY7
8968	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4HF4	US3134A4HF43	3134A4HF4
8969	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4KX1	US3134A4KX12	3134A4KX1
8970	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4QD9	US3134A4QD93	3134A4QD9
8971	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4SA3	US3134A4SA37	3134A4SA3
8972	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4TZ7	US3134A4TZ78	3134A4TZ7
8973	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4UK8	US3134A4UK80	3134A4UK8
8974	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4UM4	US3134A4UM47	3134A4UM4
8975	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4UU6	US3134A4UU62	3134A4UU6
8976	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4UW2	US3134A4UW29	3134A4UW2
8977	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4UX0	US3134A4UX02	3134A4UX0
8978	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4VB7	US3134A4VB72	3134A4VB7
8979	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4VC5	US3134A4VC55	3134A4VC5
8980	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4VE1	US3134A4VE12	3134A4VE1
8981	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4VJ0	US3134A4VJ09	3134A4VJ0
8982	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4ZZ0	US3134A4ZZ05	3134A4ZZ0
8983	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313588G82	US313588G828	313588G82
8984	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313588H24	US313588H248	313588H24
8985	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313588H99	US313588H990	313588H99
8986	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313588P33	US313588P332	313588P33
8987	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313588R80	US313588R809	313588R80
8988	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313589AE3	US313589AE34	313589AE3
8989	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313589AM5		313589AM5
8990	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313589BL6	US313589BL67	313589BL6
8991	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313589BT9	US313589BT93	313589BT9
8992	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313589CA9		313589CA9
8993	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31358DDR2		31358DDR2
8994	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359M2D4		31359M2D4
8995	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359M2S1		31359M2S1
8996	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359M7X5	US31359M7X52	31359M7X5
8997	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MD67	US31359MD671	31359MD67
8998	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359ME74	US31359ME745	31359ME74
8999	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MEV1	US31359MEV19	31359MEV1
9000	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MEY5	US31359MEY57	31359MEY5
9001	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MFG3	US31359MFG33	31359MFG3
9002	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MFJ7	US31359MFJ71	31359MFJ7
9003	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MFP3	US31359MFP32	31359MFP3
9004	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MG72	US31359MG724	31359MG72
9005	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MGK3	US31359MGK36	31359MGK3
9006	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359ML84	US31359ML849	31359ML84
9007	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MLS0	US31359MLS07	31359MLS0
9008	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MPF4	US31359MPF40	31359MPF4
9009	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MTG8	US31359MTG86	31359MTG8
9010	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MTZ6	US31359MTZ67	31359MTZ6
9011	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MU68	US31359MU683	31359MU68
9012	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MUT8	US31359MUT88	31359MUT8
9013	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MZ30	US31359MZ302	31359MZ30
9014	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MZC0	US31359MZC09	31359MZC0

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
8959	FEDERAL HOME LOAN BANKS	07/01/11	3.63%	MTS
8960	FEDERAL HOME LOAN BANKS	08/13/10	3.38%	MTS
8961	FEDERAL HOME LOAN BANKS	02/04/10	3.10%	MTS
8962	FEDERAL HOME LOAN BANKS	09/16/11	3.63%	MTS
8963	FREDDIE MAC	10/15/08	5.13%	MTS
8964	FEDERAL HOME LOAN MTG CORP	03/15/09	5.75%	MTS
8965	FEDERAL HOME LOAN MTG CORP	09/15/09	6.63%	MTS
8966	FEDERAL HOME LOAN MTG CORP	03/15/31	6.75%	MTS
8967	FEDERAL HOME LOAN MTG CORP	03/15/11	5.63%	MTS
8968	FEDERAL HOME LOAN MTG CORP	09/15/11	5.50%	MTS
8969	FREDDIE MAC	07/15/32	6.25%	MTS
8970	FEDERAL HOME LOAN MTG CORP	07/15/12	5.13%	MTS
8971	FREDDIE MAC	01/15/13	4.50%	MTS
8972	FREDDIE MAC	07/15/13	4.50%	MTS
8973	FREDDIE MAC	11/15/13	4.88%	MTS
8974	FREDDIE MAC	01/15/14	4.50%	MTS
8975	FREDDIE MAC	07/15/14	5.00%	MTS
8976	FREDDIE MAC	12/15/09	4.00%	MTS
8977	FREDDIE MAC	01/15/15	4.50%	MTS
8978	FREDDIE MAC	07/12/10	4.13%	MTS
8979	FREDDIE MAC	07/17/15	4.38%	MTS
8980	FREDDIE MAC	10/18/10	4.13%	MTS
8981	FREDDIE MAC	01/18/11	4.75%	MTS
8982	FREDDIE MAC	12/14/18	5.00%	MTS
8983	FEDERAL NATL MTGE ASSN D/N	09/22/08	0.00%	MTS
8984	FEDERAL NATL MTGE ASSN D/N	09/24/08	0.00%	MTS
8985	FEDERAL NATL MTGE ASSN D/N	10/01/08	0.00%	MTS
8986	FEDERAL NATL MTGE ASSN D/N	11/12/08	0.00%	MTS
8987	FEDERAL NATL MTGE ASSN D/N	12/03/08	0.00%	MTS
8988	FEDERAL NATL MTGE ASSN D/N	01/05/09	0.00%	MTS
8989	FEDERAL NATL MTGE ASSN D/N	01/12/09	0.00%	MTS
8990	FEDERAL NATL MTGE ASSN D/N	02/04/09	0.00%	MTS
8991	FEDERAL NATL MTGE ASSN D/N	02/11/09	0.00%	MTS
8992	FEDERAL NATL MTGE ASSN D/N	02/18/09	0.00%	MTS
8993	FANNIE MAE PRINCIPAL STRIP	05/15/30	0.00%	MTS
8994	FEDERAL NATIONAL MORTGAGE ASSO	12/15/16	4.88%	MTS
8995	FEDERAL NATIONAL MORTGAGE ASSO	12/15/09	4.63%	MTS
8996	FEDERAL NATIONAL MORTGAGE ASSO	05/11/17	5.00%	MTS
8997	FANNIE MAE	06/08/09	4.20%	MTS
8998	FANNIE MAE	01/23/09	5.00%	MTS
8999	FEDERAL NATIONAL MTG ASSN	06/15/09	6.38%	MTS
9000	FEDERAL NATIONAL MORTGAGE ASSO	09/15/09	6.63%	MTS
9001	FEDERAL NATIONAL MORTGAGE ASSO	01/15/10	7.25%	MTS
9002	FEDERAL NATIONAL MTGE ASSN	01/15/30	7.13%	MTS
9003	FEDERAL NATIONAL MTG ASSN	05/15/30	7.25%	MTS
9004	FEDERAL NATIONAL MORTGAGE ASSO	02/09/26	5.80%	MTS
9005	FEDERAL NATIONAL MTG ASSN	11/15/30	6.63%	MTS
9006	FEDERAL NATIONAL MORTGAGE ASSO	04/18/36	6.00%	MTS
9007	FEDERAL NATIONAL MTG ASSN	11/15/11	5.38%	MTS
9008	FEDERAL NATIONAL MTG ASSN	09/15/12	4.38%	MTS
9009	FEDERAL NATIONAL MORTGAGE ASSO	10/15/13	4.63%	MTS
9010	FEDERAL NATIONAL MORTGAGE ASSO	02/15/09	3.25%	MTS
9011	FEDERAL NATIONAL MORTGAGE ASSO	08/15/09	5.38%	MTS
9012	FEDERAL NATIONAL MORTGAGE ASSO	04/15/14	4.13%	MTS
9013	FEDERAL NATIONAL MORTGAGE ASSO	10/15/11	5.00%	MTS
9014	FEDERAL NATIONAL MORTGAGE ASSO	10/15/15	4.38%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
8959	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8960	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8961	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8962	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8963	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8964	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8965	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8966	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8967	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8968	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8969	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8970	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8971	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8972	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8973	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8974	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8975	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8976	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8977	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8978	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8979	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8980	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8981	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8982	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8983	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8984	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8985	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8986	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8987	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8988	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8989	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8990	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8991	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8992	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8993	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8994	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8995	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8996	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8997	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8998	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
8999	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9000	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9001	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9002	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9003	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9004	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9005	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9006	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9007	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9008	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9009	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9010	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9011	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9012	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9013	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9014	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9015	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9016	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9017	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9018	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9019	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9020	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9021	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9022	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9023	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9024	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9025	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9026	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9027	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9028	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9029	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9030	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9031	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9032	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9033	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9034	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9035	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9036	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9037	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9038	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9039	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9040	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9041	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9042	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9043	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9044	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9045	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9046	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9047	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9048	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9049	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9050	G4V0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9051	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9052	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9053	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9054	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9055	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9056	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9057	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9058	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9059	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9060	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9061	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9062	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9063	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9064	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9065	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9066	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9067	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9068	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9069	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9070	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9015	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MZH9	US31359MZH95	31359MZH9
9016	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F7BE6	US3136F7BE66	3136F7BE6
9017	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F85Y7		3136F85Y7
9018	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F9VP5		3136F9VP5
9019	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F9XM0	US3136F9XM01	3136F9XM0
9020	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EAAF6	US3137EAAF62	3137EAAF6
9021	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EAAV1	US3137EAAV13	3137EAAV1
9022	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EAAY5	US3137EAAY51	3137EAAY5
9023	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABA6	US3137EABA66	3137EABA6
9024	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABB4	US3137EABB40	3137EABB4
9025	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABG3		3137EABG3
9026	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABP3		3137EABP3
9027	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ABX9	US31398ABX90	31398ABX9
9028	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ADM1	US31398ADM18	31398ADM1
9029	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398AFA5	US31398AFA51	31398AFA5
9030	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398AKY7	US31398AKY72	31398AKY7
9031	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398AMV1	US31398AMV16	31398AMV1
9032	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398AQS4	US31398AQS41	31398AQS4
9033	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398AQW5		31398AQW5
9034	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ARN4		31398ARN4
9035	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ASC7		31398ASC7
9036	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ASD5	US31398ASD53	31398ASD5
9037	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ATL6	US31398ATL60	31398ATL6
9038	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	76116EGA2	US76116EGA29	76116EGA2
9039	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	76116EGJ3	US76116EGJ38	76116EGJ3
9040	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	76116EGN4	US76116EGN40	76116EGN4
9041	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	76116FAA5	US76116FAA57	76116FAA5
9042	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	76116FAD9	US76116FAD96	76116FAD9
9043	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	76116FAE7	US76116FAE79	76116FAE7
9044	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	76116FAG2	US76116FAG28	76116FAG2
9045	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	880591CF7	US880591CF76	880591CF7
9046	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	880591CJ9	US880591CJ98	880591CJ9
9047	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	880591DM1	US880591DM19	880591DM1
9048	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	880591DV1	US880591DV18	880591DV1
9049	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	880591DZ2		880591DZ2
9050	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	880591EC2	US880591EC28	880591EC2
9051	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X4HN4		3128X4HN4
9052	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X53E6		3128X53E6
9053	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X5RH3		3128X5RH3
9054	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X5WT1	US3128X5WT17	3128X5WT1
9055	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X64X1		3128X64X1
9056	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X6QU3		3128X6QU3
9057	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X7EE0		3128X7EE0
9058	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X7HD9		3128X7HD9
9059	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331X2R2		31331X2R2
9060	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331Y3M0		31331Y3M0
9061	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31331YR44		31331YR44
9062	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133X9JS0		3133X9JS0
9063	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XFYK6	US3133XFYK63	3133XFYK6
9064	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XGEQ3	US3133XGEQ37	3133XGEQ3
9065	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XHPH9	US3133XHPH91	3133XHPH9
9066	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XK2N4	US3133XK2N46	3133XK2N4
9067	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XKLY9	US3133XKLY99	3133XKLY9
9068	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XP3C6		3133XP3C6
9069	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPER1		3133XPER1
9070	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XPKX1	US3133XPKX13	3133XPKX1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9015	FEDERAL NATIONAL MORTGAGE ASSO	10/15/08	4.50%	MTS
9016	FANNIE MAE	06/21/10	4.38%	MTS
9017	FEDERAL NATIONAL MORTGAGE ASSO	03/03/23	6.00%	MTS
9018	FEDERAL NATIONAL MORTGAGE ASSO	06/24/11	4.30%	MTS
9019	FEDERAL NATIONAL MORTGAGE ASSO	06/30/11	4.38%	MTS
9020	FREDDIE MAC	07/18/11	5.25%	MTS
9021	FREDDIE MAC	08/20/12	5.50%	MTS
9022	FREDDIE MAC	08/23/17	5.50%	MTS
9023	FREDDIE MAC	11/17/17	5.13%	MTS
9024	FREDDIE MAC	11/30/09	4.13%	MTS
9025	FREDDIE MAC	04/30/10	2.88%	MTS
9026	FREDDIE MAC	06/13/18	4.88%	MTS
9027	FEDERAL NATIONAL MORTGAGE ASSO	05/18/12	4.88%	MTS
9028	FEDERAL NATIONAL MORTGAGE ASSO	06/12/17	5.38%	MTS
9029	FEDERAL NATIONAL MORTGAGE ASSO	07/13/09	5.13%	MTS
9030	FEDERAL NATIONAL MORTGAGE ASSO	02/12/13	3.63%	MTS
9031	FEDERAL NATIONAL MORTGAGE ASSO	04/09/10	2.50%	MTS
9032	FEDERAL NATIONAL MORTGAGE ASSO	04/28/11	3.50%	MTS
9033	FEDERAL NATIONAL MORTGAGE ASSO	05/08/13	4.25%	MTS
9034	FEDERAL NATIONAL MORTGAGE ASSO	05/26/23	6.00%	MTS
9035	FEDERAL NATIONAL MORTGAGE ASSO	07/12/10	3.00%	MTS
9036	FEDERAL NATIONAL MORTGAGE ASSO	07/12/13	3.88%	MTS
9037	FEDERAL NATIONAL MORTGAGE ASSO	08/15/11	3.63%	MTS
9038	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2022	07/15/22	0.00%	MTS
9039	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2026	07/15/26	0.00%	MTS
9040	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2028	07/15/28	0.00%	MTS
9041	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD R/MD0000 10/15/2019	10/15/19	0.00%	MTS
9042	RESOLUTION FDG CORP FED GENERIC PRIN PMT R/MD0000 07/15/2020	07/15/20	0.00%	MTS
9043	RESOLUTION FDG CORP FED GENERIC PRIN PMT R/MD0000 10/15/2020	10/15/20	0.00%	MTS
9044	RESOLUTION FDG CORP FED GENERIC PRIN PMT R/MD0000 01/15/2021	01/15/21	0.00%	MTS
9045	TENNESSEE VALLEY AUTHORITY CALLABLE 7/15/20	07/15/45	6.24%	MTS
9046	TENNESSEE VALLEY AUTHORITY	11/01/25	6.75%	MTS
9047	TENNESSEE VALLEY AUTHORITY	05/01/30	7.13%	MTS
9048	TENNESSEE VALLEY AUTHORITY	07/15/33	4.70%	MTS
9049	TENNESSEE VALLEY AUTHORITY	04/01/56	5.38%	MTS
9050	TENNESSEE VALLEY AUTHORITY	04/01/18	4.50%	MTS
9051	FREDDIE MAC	09/01/10	5.00%	MTS
9052	FREDDIE MAC	04/10/19	5.25%	MTS
9053	FREDDIE MAC	12/20/13	5.50%	MTS
9054	FREDDIE MAC	01/09/14	5.38%	MTS
9055	FREDDIE MAC	03/03/15	4.25%	MTS
9056	FREDDIE MAC	11/13/12	5.00%	MTS
9057	FREDDIE MAC	09/26/11	3.15%	MTS
9058	FREDDIE MAC	04/09/09	2.45%	MTS
9059	FEDERAL FARM CREDIT BANK	10/05/15	5.15%	MTS
9060	FEDERAL FARM CREDIT BANK	07/15/14	4.40%	MTS
9061	FEDERAL FARM CREDIT BANK	05/21/15	4.50%	MTS
9062	FEDERAL HOME LOAN BANK SYSTEM	06/08/09	4.00%	MTS
9063	FEDERAL HOME LOAN BANK SYSTEM	07/17/09	5.38%	MTS
9064	FEDERAL HOME LOAN BANK SYSTEM	08/05/09	5.25%	MTS
9065	FEDERAL HOME LOAN BANK SYSTEM	11/18/11	4.88%	MTS
9066	FEDERAL HOME LOAN BANK SYSTEM	03/06/12	5.33%	MTS
9067	FEDERAL HOME LOAN BANK SYSTEM	04/24/09	4.75%	MTS
9068	FEDERAL HOME LOAN BANK SYSTEM	01/29/13	4.00%	MTS
9069	FEDERAL HOME LOAN BANK SYSTEM	02/05/10	3.50%	MTS
9070	FEDERAL HOME LOAN BANK SYSTEM	02/13/18	5.10%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9015	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9016	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9017	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9018	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9019	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9020	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9021	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9022	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9023	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9024	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9025	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9026	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9027	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9028	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9029	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9030	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9031	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9032	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9033	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9034	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9035	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9036	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9037	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9038	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9039	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9040	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9041	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9042	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9043	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9044	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9045	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9046	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9047	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9048	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9049	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9050	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9051	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9052	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9053	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9054	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9055	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9056	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9057	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9058	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9059	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9060	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9061	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9062	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9063	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9064	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9065	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9066	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9067	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9068	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9069	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9070	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9071	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9072	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9073	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9074	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9075	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9076	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9077	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9078	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9079	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9080	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9081	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9082	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9083	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9084	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9085	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9086	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9087	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9088	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9089	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9090	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9091	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9092	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9093	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9094	G4X0	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9095	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9096	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9097	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9098	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9099	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9100	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9101	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9102	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9103	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9104	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9105	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9106	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9107	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9108	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9109	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9110	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9111	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9112	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9113	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9114	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9115	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9116	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9117	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9118	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9119	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9120	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9121	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9122	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9123	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9124	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9125	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9126	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9071	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQLY6		3133XQLY6
9072	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQQM7		3133XQQM7
9073	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XQWD0		3133XQWD0
9074	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XR4U1	US3133XR4U16	3133XR4U1
9075	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XRN22	US3133XRN224	3133XRN22
9076	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3133XRZF0		3133XRZF0
9077	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4UQ5	US3134A4UQ50	3134A4UQ5
9078	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4VE1	US3134A4VE12	3134A4VE1
9079	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3134A4VJ0	US3134A4VJ09	3134A4VJ0
9080	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313588H99	US313588H990	313588H99
9081	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	313588U78	US313588U787	313588U78
9082	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MEU3	US31359MEU36	31359MEU3
9083	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31359MEV1	US31359MEV19	31359MEV1
9084	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F8X91		3136F8X91
9085	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F9PP2		3136F9PP2
9086	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F9PY3	US3136F9PY31	3136F9PY3
9087	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3136F9ZU0	US3136F9ZU09	3136F9ZU0
9088	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EAAZ2	US3137EAAZ27	3137EAAZ2
9089	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABA6	US3137EABA66	3137EABA6
9090	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABM0	US3137EABM05	3137EABM0
9091	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3137EABP3		3137EABP3
9092	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398AAF9		31398AAF9
9093	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398APM8		31398APM8
9094	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	31398ARH7	US31398ARH76	31398ARH7
9095	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	3128X7KV5		3128X7KV5
9096	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810DJ4	US912810DJ44	912810DJ4
9097	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810DT2	US912810DT26	912810DT2
9098	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EE4	US912810EE48	912810EE4
9099	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EK0	US912810EK08	912810EK0
9100	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EL8	US912810EL80	912810EL8
9101	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EP9	US912810EP94	912810EP9
9102	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EQ7	US912810EQ77	912810EQ7
9103	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810ES3	US912810ES34	912810ES3
9104	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EV6	US912810EV62	912810EV6
9105	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EW4	US912810EW46	912810EW4
9106	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EX2	US912810EX29	912810EX2
9107	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EY0	US912810EY02	912810EY0
9108	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FE3	US912810FE39	912810FE3
9109	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FG8	US912810FG86	912810FG8
9110	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FP8	US912810FP85	912810FP8
9111	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128275G3	US9128275G32	9128275G3
9112	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128275Z1	US9128275Z13	9128275Z1
9113	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128277B2	US9128277B27	9128277B2
9114	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128277L0	US9128277L09	9128277L0
9115	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828AF7	US912828AF74	912828AF7
9116	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828AJ9	US912828AJ96	912828AJ9
9117	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828AP5		912828AP5
9118	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828AU4	US912828AU42	912828AU4
9119	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BA7	US912828BA78	912828BA7
9120	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BH2		912828BH2
9121	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BM1	US912828BM17	912828BM1
9122	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BR0	US912828BR04	912828BR0
9123	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BT6		912828BT6
9124	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BV1	US912828BV16	912828BV1
9125	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BW9		912828BW9
9126	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CA6	US912828CA69	912828CA6

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9071	FEDERAL HOME LOAN BANK SYSTEM	04/07/09	2.45%	MTS
9072	FEDERAL HOME LOAN BANK SYSTEM	04/14/09	2.25%	MTS
9073	FEDERAL HOME LOAN BANK SYSTEM	11/08/11	3.70%	MTS
9074	FEDERAL HOME LOAN BANK SYSTEM	06/10/11	3.13%	MTS
9075	FEDERAL HOME LOAN BANKS	07/16/10	3.50%	MTS
9076	FEDERAL HOME LOAN BANKS	02/19/10	3.20%	MTS
9077	FREDDIE MAC	04/15/09	3.38%	MTS
9078	FREDDIE MAC	10/18/10	4.13%	MTS
9079	FREDDIE MAC	01/18/11	4.75%	MTS
9080	FEDERAL NATL MTGE ASSN D/N	10/01/08	0.00%	MTS
9081	FEDERAL NATL MTGE ASSN D/N	12/26/08	0.00%	MTS
9082	FEDERAL NATIONAL MTG ASSN	05/15/29	6.25%	MTS
9083	FEDERAL NATIONAL MTG ASSN	06/15/09	6.38%	MTS
9084	FEDERAL NATIONAL MORTGAGE ASSO	02/19/15	4.40%	MTS
9085	FEDERAL NATIONAL MORTGAGE ASSO	05/14/10	3.13%	MTS
9086	FEDERAL NATIONAL MORTGAGE ASSO	05/27/10	2.75%	MTS
9087	FEDERAL NATIONAL MORTGAGE ASSO	02/18/11	4.00%	MTS
9088	FREDDIE MAC	10/25/12	4.63%	MTS
9089	FREDDIE MAC	11/17/17	5.13%	MTS
9090	FREDDIE MAC	06/28/13	3.75%	MTS
9091	FREDDIE MAC	06/13/18	4.88%	MTS
9092	FEDERAL NATIONAL MORTGAGE ASSO	11/03/08	4.90%	MTS
9093	FEDERAL NATIONAL MORTGAGE ASSO	04/01/11	3.00%	MTS
9094	FEDERAL NATIONAL MORTGAGE ASSO	05/19/11	3.38%	MTS
9095	FREDDIE MAC	05/06/10	3.15%	MTS
9096	U.S. TREASURY BOND CALLABLE 05-15-09	05/15/14	13.25%	MTS
9097	U.S. TREASURY BOND	11/15/15	9.88%	MTS
9098	UNITED STATES TREASURY BONDS R/MD 8.50 02/15/2020	02/15/20	8.50%	MTS
9099	U.S. TREASURY BOND	08/15/21	8.13%	MTS
9100	U.S. TREASURY BOND	11/15/21	8.00%	MTS
9101	UNITED STATES TREASURY BONDS R/MD 7.125 02/15/2023	02/15/23	7.13%	MTS
9102	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.25%	MTS
9103	UNITED STATES TREASURY BONDS R/MD 7.50 11/15/2024	11/15/24	7.50%	MTS
9104	UNITED STATES TREASURY BONDS R/MD 6.875 08/15/2025	08/15/25	6.88%	MTS
9105	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	02/15/26	6.00%	MTS
9106	UNITED STATES TREASURY BONDS R/MD 6.75 08/15/2026	08/15/26	6.75%	MTS
9107	UNITED STATES TREASURY BONDS R/MD 6.50 11/15/2026	11/15/26	6.50%	MTS
9108	UNITED STATES TREASURY BONDS R/MD 5.50 08/15/2028	08/15/28	5.50%	MTS
9109	UNITED STATES TREASURY BONDS R/MD 5.25 02/15/2029	02/15/29	5.25%	MTS
9110	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.38%	MTS
9111	UNITED STATES TREASURY NOTES R/MD 5.50 05/15/2009	05/15/09	5.50%	MTS
9112	U S TREASURY NOTE	02/15/10	6.50%	MTS
9113	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.00%	MTS
9114	U S TREASURY NOTE	02/15/12	4.88%	MTS
9115	US TREAS INFLATION INDEX NOTE	07/15/12	3.00%	MTS
9116	U S TREASURY NOTE	08/15/12	4.38%	MTS
9117	U S TREASURY NOTE	11/15/12	4.00%	MTS
9118	U S TREASURY NOTE	02/15/13	3.88%	MTS
9119	U S TREASURY NOTE	05/15/13	3.63%	MTS
9120	U S TREASURY NOTE	08/15/13	4.25%	MTS
9121	U S TREASURY NOTE	10/15/08	3.13%	MTS
9122	U S TREASURY NOTE	11/15/13	4.25%	MTS
9123	U S TREASURY NOTE	12/15/08	3.38%	MTS
9124	U S TREASURY NOTE	01/15/09	3.25%	MTS
9125	US TREAS INFLATION INDEX NOTE	01/15/14	2.00%	MTS
9126	U S TREASURY NOTE	02/15/14	4.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9071	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9072	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9073	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9074	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9075	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9076	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9077	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9078	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9079	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9080	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9081	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9082	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9083	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9084	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9085	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9086	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9087	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9088	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9089	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9090	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9091	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9092	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9093	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9094	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9095	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9096	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9097	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9098	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9099	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9100	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9101	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9102	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9103	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9104	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9105	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9106	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9107	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9108	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9109	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9110	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9111	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9112	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9113	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9114	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9115	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9116	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9117	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9118	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9119	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9120	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9121	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9122	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9123	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9124	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9125	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9126	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9127	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9128	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9129	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9130	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9131	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9132	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9133	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9134	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9135	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9136	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9137	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9138	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9139	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9140	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9141	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9142	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9143	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9144	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9145	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9146	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9147	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9148	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9149	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9150	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9151	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9152	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9153	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9154	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9155	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9156	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9157	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9158	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9159	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9160	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9161	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9162	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9163	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9164	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9165	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9166	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9167	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9168	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9169	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9170	G4ZI	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9171	GA00	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9172	GA37	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9173	GA37	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9174	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9175	GA3P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9176	GA3U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9177	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9178	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9179	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9180	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9181	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9182	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9127	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CC2	US912828CC26	912828CC2
9128	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CE8		912828CE8
9129	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CJ7	US912828CJ78	912828CJ7
9130	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CP3		912828CP3
9131	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CT5		912828CT5
9132	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DB3		912828DB3
9133	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DC1		912828DC1
9134	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DE7		912828DE7
9135	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DG2		912828DG2
9136	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DH0	US912828DH04	912828DH0
9137	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DL1		912828DL1
9138	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DM9		912828DM9
9139	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DP2	US912828DP20	912828DP2
9140	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DR8		912828DR8
9141	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DU1		912828DU1
9142	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DX5		912828DX5
9143	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DZ0		912828DZ0
9144	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EQ9		912828EQ9
9145	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EV8	US912828EV88	912828EV8
9146	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EX4	US912828EX45	912828EX4
9147	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FA3	US912828FA33	912828FA3
9148	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FD7	US912828FD71	912828FD7
9149	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FH8	US912828FH85	912828FH8
9150	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FK1	US912828FK15	912828FK1
9151	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FN5	US912828FN53	912828FN5
9152	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FP0	US912828FP02	912828FP0
9153	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FS4		912828FS4
9154	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FT2		912828FT2
9155	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FU9		912828FU9
9156	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FW5	US912828FW52	912828FW5
9157	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FX3		912828FX3
9158	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FZ8		912828FZ8
9159	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GE4		912828GE4
9160	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GG9		912828GG9
9161	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GL8		912828GL8
9162	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GP9		912828GP9
9163	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GQ7		912828GQ7
9164	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GU8		912828GU8
9165	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GV6		912828GV6
9166	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GX2		912828GX2
9167	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HF0	US912828HF02	912828HF0
9168	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HJ2	US912828HJ24	912828HJ2
9169	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HP8	US912828HP83	912828HP8
9170	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HS2	US912828HS23	912828HS2
9171	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	79904NBW9	US79904NBW92	79904NBW9
9172	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	31359MPF4	US31359MPF40	31359MPF4
9173	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828DL1		912828DL1
9174	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JF8	US912828JF83	912828JF8
9175	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JG6		912828JG6
9176	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394FDP7		31394FDP7
9177	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810DW5	US912810DW54	912810DW5
9178	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810DY1	US912810DY11	912810DY1
9179	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EA2	US912810EA26	912810EA2
9180	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EJ3	US912810EJ35	912810EJ3
9181	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EM6	US912810EM63	912810EM6
9182	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EN4	US912810EN47	912810EN4

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9127	U S TREASURY NOTE	03/15/09	2.63%	MTS
9128	U S TREASURY NOTE	04/15/09	3.13%	MTS
9129	U S TREASURY NOTE	05/15/14	4.75%	MTS
9130	US TREAS INFLATION INDEX NOTE	07/15/14	2.00%	MTS
9131	U S TREASURY NOTE	08/15/14	4.25%	MTS
9132	U S TREASURY NOTE	11/15/09	3.50%	MTS
9133	U S TREASURY NOTE	11/15/14	4.25%	MTS
9134	U S TREASURY NOTE	12/15/09	3.50%	MTS
9135	U S TREASURY NOTE	01/15/10	3.63%	MTS
9136	US TREAS INFLATION INDEX NOTE	01/15/15	1.63%	MTS
9137	U S TREASURY NOTE	02/15/10	3.50%	MTS
9138	U S TREASURY NOTE	02/15/15	4.00%	MTS
9139	U S TREASURY NOTE	03/15/10	4.00%	MTS
9140	U S TREASURY NOTE	04/15/10	4.00%	MTS
9141	U S TREASURY NOTE	05/15/10	3.88%	MTS
9142	U S TREASURY NOTE	06/15/10	3.63%	MTS
9143	U S TREASURY NOTE	07/15/10	3.88%	MTS
9144	U S TREASURY NOTE	12/15/10	4.38%	MTS
9145	U S TREASURY NOTE	02/15/09	4.50%	MTS
9146	U S TREASURY NOTE	02/28/11	4.50%	MTS
9147	U S TREASURY NOTE	03/31/11	4.75%	MTS
9148	U S TREASURY NOTE	04/30/11	4.88%	MTS
9149	U S TREASURY NOTE	05/31/11	4.88%	MTS
9150	U S TREASURY NOTE	06/30/11	5.13%	MTS
9151	U S TREASURY NOTE	07/31/11	4.88%	MTS
9152	U S TREASURY NOTE	08/15/09	4.88%	MTS
9153	U S TREASURY NOTE	08/31/11	4.63%	MTS
9154	U S TREASURY NOTE	09/30/08	4.63%	MTS
9155	U S TREASURY NOTE	09/30/11	4.50%	MTS
9156	U S TREASURY NOTE	10/31/11	4.63%	MTS
9157	U S TREASURY NOTE	11/15/09	4.63%	MTS
9158	U S TREASURY NOTE	11/30/08	4.63%	MTS
9159	U S TREASURY NOTE	01/31/09	4.88%	MTS
9160	U S TREASURY NOTE	02/15/10	4.75%	MTS
9161	U S TREASURY NOTE	03/31/09	4.50%	MTS
9162	U S TREASURY NOTE	04/30/09	4.50%	MTS
9163	U S TREASURY NOTE	04/30/12	4.50%	MTS
9164	U S TREASURY NOTE	05/31/12	4.75%	MTS
9165	U S TREASURY NOTE	06/30/09	4.88%	MTS
9166	US TREAS INFLATION INDEX NOTE	07/15/17	2.63%	MTS
9167	U S TREASURY NOTE	10/31/09	3.63%	MTS
9168	U S TREASURY NOTE	11/30/09	3.13%	MTS
9169	U S TREASURY NOTE	01/31/10	2.13%	MTS
9170	U S TREASURY NOTE	02/28/10	2.00%	MTS
9171	SAN MATEO JOINT FIN AUTH SAVRS2003 C	07/15/36	4.31%	MTS
9172	FEDERAL NATIONAL MTG ASSN	09/15/12	4.38%	MTS
9173	U S TREASURY NOTE	02/15/10	3.50%	MTS
9174	U S TREASURY NOTE	07/31/10	2.75%	MTS
9175	U S TREASURY NOTE	07/31/13	3.38%	MTS
9176	FNR 2005-74 SC FANNIE MAE	09/01/35	3.79%	MTS
9177	U.S. TREASURY BOND	05/15/16	7.25%	MTS
9178	U.S. TREASURY BOND	05/15/17	8.75%	MTS
9179	UNITED STATES TREASURY BONDS R/MD 9.125 05/15/2018	05/15/18	9.13%	MTS
9180	UNITED STATES TREASURY BONDS R/MD 8.125 05/15/2021	05/15/21	8.13%	MTS
9181	U.S. TREASURY BOND	08/15/22	7.25%	MTS
9182	U.S. TREASURY BOND	11/15/22	7.63%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9127	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9128	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9129	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9130	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9131	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9132	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9133	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9134	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9135	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9136	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9137	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9138	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9139	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9140	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9141	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9142	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9143	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9144	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9145	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9146	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9147	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9148	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9149	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9150	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9151	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9152	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9153	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9154	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9155	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9156	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9157	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9158	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9159	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9160	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9161	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9162	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9163	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9164	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9165	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9166	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9167	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9168	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9169	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9170	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9171	0	1.00	1.00	0	Total Governments & Agencies	Munis @ Mkt	STATE & MUNICIPAL OBLIG
9172	(30,000,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9173	(7,000,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9174	(2,500,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9175	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9176	0	0.03	0.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9177	(9,878,000)	1.25	1.27	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9178	(1,350,000)	1.37	1.40	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9179	(130,000)	1.43	1.46	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9180	(8,900,000)	1.39	1.42	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9181	(2,700,000)	1.32	1.32	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9182	(2,110,000)	1.36	1.39	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9183	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9184	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9185	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9186	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9187	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9188	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9189	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9190	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9191	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9192	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9193	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9194	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9195	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9196	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9197	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9198	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9199	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9200	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9201	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9202	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9203	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9204	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9205	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9206	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9207	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9208	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9209	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9210	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9211	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9212	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9213	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9214	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9215	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9216	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9217	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9218	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9219	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9220	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9221	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9222	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9223	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9224	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9225	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9226	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9227	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9228	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9229	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9230	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9231	GA4C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
9232	GA52	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9233	GA52	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
9234	GA6F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
9235	GA7U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9236	GA7U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9237	GA7U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9238	GAC3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9183	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810ES3	US912810ES34	912810ES3
9184	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EW4	US912810EW46	912810EW4
9185	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810EY0	US912810EY02	912810EY0
9186	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810FB9	US912810FB99	912810FB9
9187	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810FG8	US912810FG86	912810FG8
9188	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810FP8	US912810FP85	912810FP8
9189	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810PW2	US912810PW27	912810PW2
9190	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912810PX0		912810PX0
9191	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	9128275Z1	US9128275Z13	9128275Z1
9192	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	9128276J6	US9128276J61	9128276J6
9193	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828AJ9	US912828AJ96	912828AJ9
9194	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828AP5		912828AP5
9195	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828BA7	US912828BA78	912828BA7
9196	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828CJ7	US912828CJ78	912828CJ7
9197	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828DL1		912828DL1
9198	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828DU1		912828DU1
9199	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828DX5		912828DX5
9200	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828ED8		912828ED8
9201	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828EE6		912828EE6
9202	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828EM8	US912828EM89	912828EM8
9203	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828ES5	US912828ES59	912828ES5
9204	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828EW6	US912828EW61	912828EW6
9205	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FA3	US912828FA33	912828FA3
9206	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FD7	US912828FD71	912828FD7
9207	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FK1	US912828FK15	912828FK1
9208	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FQ8	US912828FQ84	912828FQ8
9209	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FS4		912828FS4
9210	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FU9		912828FU9
9211	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FY1		912828FY1
9212	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GC8		912828GC8
9213	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GF1		912828GF1
9214	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GH7	US912828GH76	912828GH7
9215	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GQ7		912828GQ7
9216	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GS3	US912828GS32	912828GS3
9217	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GU8		912828GU8
9218	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GZ7		912828GZ7
9219	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HA1		912828HA1
9220	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HC7		912828HC7
9221	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HK9	US912828HK96	912828HK9
9222	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HM5	US912828HM52	912828HM5
9223	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HP8	US912828HP83	912828HP8
9224	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HS2	US912828HS23	912828HS2
9225	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HY9	US912828HY90	912828HY9
9226	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HZ6	US912828HZ65	912828HZ6
9227	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JA9	US912828JA96	912828JA9
9228	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JC5	US912828JC52	912828JC5
9229	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JF8	US912828JF83	912828JF8
9230	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JG6		912828JG6
9231	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JK7	US912828JK78	912828JK7
9232	HIGH YIELD - AME	HY FLOW US	912810PX0		912810PX0
9233	HIGH YIELD - AME	HY FLOW US	912828JH4		912828JH4
9234	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	RCRPMCOC9		RCRPMCOC9
9235	HIGH GRADE CREDIT US	HG FLOW TRADING US	912810PW2	US912810PW27	912810PW2
9236	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JH4		912828JH4
9237	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JK7	US912828JK78	912828JK7
9238	HIGH GRADE LATAM US	HG LATIN MARKETS	912828HZ6	US912828HZ65	912828HZ6

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9183	UNITED STATES TREASURY BONDS R/MD 7.50 11/15/2024	11/15/24	7.50%	MTS
9184	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	02/15/26	6.00%	MTS
9185	UNITED STATES TREASURY BONDS R/MD 6.50 11/15/2026	11/15/26	6.50%	MTS
9186	UNITED STATES TREASURY BONDS R/MD 6.125 11/15/2027	11/15/27	6.13%	MTS
9187	UNITED STATES TREASURY BONDS R/MD 5.25 02/15/2029	02/15/29	5.25%	MTS
9188	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.38%	MTS
9189	U.S. TREASURY BOND	02/15/38	4.38%	MTS
9190	U.S. TREASURY BOND	05/15/38	4.50%	MTS
9191	U S TREASURY NOTE	02/15/10	6.50%	MTS
9192	UNITED STATES TREASURY NOTE R/MD 5.75 08/15/2010	08/15/10	5.75%	MTS
9193	U S TREASURY NOTE	08/15/12	4.38%	MTS
9194	U S TREASURY NOTE	11/15/12	4.00%	MTS
9195	U S TREASURY NOTE	05/15/13	3.63%	MTS
9196	U S TREASURY NOTE	05/15/14	4.75%	MTS
9197	U S TREASURY NOTE	02/15/10	3.50%	MTS
9198	U S TREASURY NOTE	05/15/10	3.88%	MTS
9199	U S TREASURY NOTE	06/15/10	3.63%	MTS
9200	U S TREASURY NOTE	08/15/10	4.13%	MTS
9201	U S TREASURY NOTE	08/15/15	4.25%	MTS
9202	U S TREASURY NOTE	11/15/10	4.50%	MTS
9203	U S TREASURY NOTE	01/15/11	4.25%	MTS
9204	U S TREASURY NOTE	02/15/16	4.50%	MTS
9205	U S TREASURY NOTE	03/31/11	4.75%	MTS
9206	U S TREASURY NOTE	04/30/11	4.88%	MTS
9207	U S TREASURY NOTE	06/30/11	5.13%	MTS
9208	U S TREASURY NOTE	08/15/16	4.88%	MTS
9209	U S TREASURY NOTE	08/31/11	4.63%	MTS
9210	U S TREASURY NOTE	09/30/11	4.50%	MTS
9211	U S TREASURY NOTE	11/15/16	4.63%	MTS
9212	U S TREASURY NOTE	12/31/11	4.63%	MTS
9213	U S TREASURY NOTE	01/31/12	4.75%	MTS
9214	U S TREASURY NOTE	02/15/17	4.63%	MTS
9215	U S TREASURY NOTE	04/30/12	4.50%	MTS
9216	U S TREASURY NOTE	05/15/17	4.50%	MTS
9217	U S TREASURY NOTE	05/31/12	4.75%	MTS
9218	U S TREASURY NOTE	07/31/12	4.63%	MTS
9219	U S TREASURY NOTE	08/15/17	4.75%	MTS
9220	U S TREASURY NOTE	08/31/12	4.13%	MTS
9221	U S TREASURY NOTE	11/30/12	3.38%	MTS
9222	U S TREASURY NOTE	12/31/12	3.63%	MTS
9223	U S TREASURY NOTE	01/31/10	2.13%	MTS
9224	U S TREASURY NOTE	02/28/10	2.00%	MTS
9225	U S TREASURY NOTE SERIES K-2013	04/30/13	3.13%	MTS
9226	U S TREASURY NOTE	05/15/18	3.88%	MTS
9227	U S TREASURY NOTE	05/31/10	2.63%	MTS
9228	U S TREASURY NOTE	06/30/10	2.88%	MTS
9229	U S TREASURY NOTE	07/31/10	2.75%	MTS
9230	U S TREASURY NOTE	07/31/13	3.38%	MTS
9231	U S TREASURY NOTE	08/31/13	3.13%	MTS
9232	U.S. TREASURY BOND	05/15/38	4.50%	MTS
9233	U S TREASURY NOTE	08/15/18	4.00%	MTS
9234	RACERS 2000-27-E CERTIFICATE ZERO COUPON	05/01/10	0.00%	MTS
9235	U.S. TREASURY BOND	02/15/38	4.38%	MTS
9236	U S TREASURY NOTE	08/15/18	4.00%	MTS
9237	U S TREASURY NOTE	08/31/13	3.13%	MTS
9238	U S TREASURY NOTE	05/15/18	3.88%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9183	(70,000)	1.38	1.40	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9184	(130,000)	1.20	1.21	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9185	(450,000)	1.27	1.29	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9186	(860,000)	1.23	1.25	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9187	(6,350,000)	1.12	1.12	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9188	(160,000)	1.14	1.15	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9189	(63,200)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9190	(9,910,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9191	(2,693,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9192	(3,690,000)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9193	(15,185,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9194	(4,404,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9195	(16,020,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9196	(490,000)	1.09	1.11	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9197	(1,060,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9198	(1,355,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9199	(14,840,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9200	(80,050,000)	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9201	(231,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9202	(49,358,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9203	(2,406,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9204	(1,640,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9205	(8,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9206	(7,777,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9207	(750,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9208	(1,000)	1.09	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9209	(102,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9210	(12,019,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9211	(4,290,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9212	(723,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9213	(14,020,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9214	(20,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9215	(20,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9216	(4,355,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9217	(2,150,000)	1.07	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9218	(30,540,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9219	(3,360,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9220	(6,565,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9221	(665,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9222	(330,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9223	(22,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9224	(26,734,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9225	(2,877,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9226	(113,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9227	(300,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9228	(450,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9229	(2,768,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9230	(99,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9231	(40,650,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9232	(15,000,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9233	(5,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9234	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9235	(19,635,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9236	(53,660,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9237	(13,350,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9238	(5,000,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9239	GAC8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9240	GAC9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9241	GACB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9242	GACB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9243	GACB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9244	GACB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9245	GACB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9246	GACB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9247	GACB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9248	GACB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9249	GACB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9250	GACB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9251	GACB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9252	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9253	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9254	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9255	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9256	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9257	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9258	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9259	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9260	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9261	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9262	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9263	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9264	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9265	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9266	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9267	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9268	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9269	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9270	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9271	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9272	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9273	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9274	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9275	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9276	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9277	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9278	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9279	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9280	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9281	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9282	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9283	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9284	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9285	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9286	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9287	GACD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9288	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9289	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9290	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9291	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9292	GAD3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9293	GAD3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9294	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9239	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31371ND36		N00256722
9240	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	912828HN3	US912828HN36	912828HN3
9241	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795G62	US912795G626	912795G62
9242	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795G70	US912795G709	912795G70
9243	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795G88	US912795G881	912795G88
9244	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H20	US912795H202	912795H20
9245	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H38	US912795H384	912795H38
9246	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H46	US912795H467	912795H46
9247	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H61	US912795H616	912795H61
9248	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H79	US912795H798	912795H79
9249	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H87	US912795H871	912795H87
9250	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795H95	US912795H954	912795H95
9251	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795S93	US912795S936	912795S93
9252	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912795S28		912795S28
9253	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	9128275Z1	US9128275Z13	9128275Z1
9254	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	9128277B2	US9128277B27	9128277B2
9255	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828BM1	US912828BM17	912828BM1
9256	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828BQ2		912828BQ2
9257	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828BT6		912828BT6
9258	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828BZ2	US912828BZ20	912828BZ2
9259	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CC2	US912828CC26	912828CC2
9260	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CH1		912828CH1
9261	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CN8		912828CN8
9262	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828CV0		912828CV0
9263	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828DB3		912828DB3
9264	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828DE7		912828DE7
9265	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828DG2		912828DG2
9266	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828DL1		912828DL1
9267	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828DU1		912828DU1
9268	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828DX5		912828DX5
9269	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828EG1	US912828EG12	912828EG1
9270	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828EL0	US912828EL07	912828EL0
9271	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FD7	US912828FD71	912828FD7
9272	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FT2		912828FT2
9273	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FX3		912828FX3
9274	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828FZ8		912828FZ8
9275	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GB0		912828GB0
9276	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GG9		912828GG9
9277	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GJ3		912828GJ3
9278	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GL8		912828GL8
9279	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GP9		912828GP9
9280	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GR5	US912828GR58	912828GR5
9281	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GT1		912828GT1
9282	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GV6		912828GV6
9283	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828GY0		912828GY0
9284	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HL7	US912828HL79	912828HL7
9285	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828HU7	US912828HU78	912828HU7
9286	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828JA9	US912828JA96	912828JA9
9287	LINEAR TRADING AMERICAS	SHORT TERM US TREASURIES	912828JC5	US912828JC52	912828JC5
9288	SP AMERICAS-TRADING	ABS CDO AMERICAS	912828ED8		912828ED8
9289	SP AMERICAS-TRADING	ABS CDO AMERICAS	912828EN6	US912828EN62	912828EN6
9290	SP AMERICAS-TRADING	ABS CDO AMERICAS	912828EQ9		912828EQ9
9291	SP AMERICAS-TRADING	ABS CDO AMERICAS	912828ES5	US912828ES59	912828ES5
9292	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3133XBY41	US3133XBY415	3133XBY41
9293	STRUCTURED PRODUCTS AMERICAS	STRUCTURED NOTES	3133XKT62	US3133XKT622	3133XKT62
9294	LINEAR TRADING AMERICAS	PASSTHRU JV	31371KS77	US31371KS777	N00254442

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9239	10 IO/20YEAR AM POOLS	05/01/37	6.00%	MTS
9240	US TREAS INFLATION INDEX NOTE	01/15/18	1.63%	MTS
9241	U S TREASURY BILL	09/18/08	0.00%	MTS
9242	U S TREASURY BILL	09/25/08	0.00%	MTS
9243	U S TREASURY BILL	10/02/08	0.00%	MTS
9244	U S TREASURY BILL	10/16/08	0.00%	MTS
9245	U S TREASURY BILL	10/23/08	0.00%	MTS
9246	U S TREASURY BILL	10/30/08	0.00%	MTS
9247	U S TREASURY BILL	11/13/08	0.00%	MTS
9248	U S TREASURY BILL	11/20/08	0.00%	MTS
9249	U S TREASURY BILL	11/28/08	0.00%	MTS
9250	U S TREASURY BILL	12/04/08	0.00%	MTS
9251	U S TREASURY BILL	09/15/08	0.00%	MTS
9252	U S TREASURY BILL	08/27/09	0.00%	MTS
9253	U S TREASURY NOTE	02/15/10	6.50%	MTS
9254	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.00%	MTS
9255	U S TREASURY NOTE	10/15/08	3.13%	MTS
9256	U S TREASURY NOTE	11/15/08	3.38%	MTS
9257	U S TREASURY NOTE	12/15/08	3.38%	MTS
9258	U S TREASURY NOTE	02/15/09	3.00%	MTS
9259	U S TREASURY NOTE	03/15/09	2.63%	MTS
9260	U S TREASURY NOTE	05/15/09	3.88%	MTS
9261	U S TREASURY NOTE	07/15/09	3.63%	MTS
9262	U S TREASURY NOTE	09/15/09	3.38%	MTS
9263	U S TREASURY NOTE	11/15/09	3.50%	MTS
9264	U S TREASURY NOTE	12/15/09	3.50%	MTS
9265	U S TREASURY NOTE	01/15/10	3.63%	MTS
9266	U S TREASURY NOTE	02/15/10	3.50%	MTS
9267	U S TREASURY NOTE	05/15/10	3.88%	MTS
9268	U S TREASURY NOTE	06/15/10	3.63%	MTS
9269	U S TREASURY NOTE	09/15/10	3.88%	MTS
9270	U S TREASURY NOTE	11/15/08	4.38%	MTS
9271	U S TREASURY NOTE	04/30/11	4.88%	MTS
9272	U S TREASURY NOTE	09/30/08	4.63%	MTS
9273	U S TREASURY NOTE	11/15/09	4.63%	MTS
9274	U S TREASURY NOTE	11/30/08	4.63%	MTS
9275	U S TREASURY NOTE	12/31/08	4.75%	MTS
9276	U S TREASURY NOTE	02/15/10	4.75%	MTS
9277	U S TREASURY NOTE	02/28/09	4.75%	MTS
9278	U S TREASURY NOTE	03/31/09	4.50%	MTS
9279	U S TREASURY NOTE	04/30/09	4.50%	MTS
9280	U S TREASURY NOTE	05/15/10	4.50%	MTS
9281	U S TREASURY NOTE	05/31/09	4.88%	MTS
9282	U S TREASURY NOTE	06/30/09	4.88%	MTS
9283	U S TREASURY NOTE	07/31/09	4.63%	MTS
9284	U S TREASURY NOTE	12/31/09	3.25%	MTS
9285	U S TREASURY NOTE	03/31/10	1.75%	MTS
9286	U S TREASURY NOTE	05/31/10	2.63%	MTS
9287	U S TREASURY NOTE	06/30/10	2.88%	MTS
9288	U S TREASURY NOTE	08/15/10	4.13%	MTS
9289	U S TREASURY NOTE	11/15/15	4.50%	MTS
9290	U S TREASURY NOTE	12/15/10	4.38%	MTS
9291	U S TREASURY NOTE	01/15/11	4.25%	MTS
9292	FEDERAL HOME LOAN BANK SYSTEM	06/15/20	7.00%	MTS
9293	FEDERAL HOME LOAN BANKS	05/23/22	7.00%	MTS
9294	FNMA 15 YEAR	09/01/17	5.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9239	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9240	(1,000,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9241	(75,204,200)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9242	(2,284,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9243	(2,074,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9244	(1,013,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9245	(1,576,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9246	(433,800)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9247	(1,579,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9248	(145,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9249	(76,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9250	(81,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9251	(490,391,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9252	(371,000)	0.98	0.98	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9253	(12,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9254	(218,480,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9255	(13,079,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9256	(1,270,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9257	(55,340,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9258	(18,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9259	(294,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9260	(353,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9261	(464,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9262	(161,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9263	(689,865,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9264	(313,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9265	(29,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9266	(50,099,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9267	(4,007,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9268	(699,306,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9269	(100,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9270	(1,242,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9271	(1,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9272	(97,539,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9273	(58,611,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9274	(899,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9275	(3,190,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9276	(793,000)	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9277	(5,430,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9278	(1,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9279	(621,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9280	(1,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9281	(1,952,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9282	(989,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9283	(734,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9284	(5,278,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9285	(224,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9286	(266,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9287	(217,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9288	(1)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9289	(12,000,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9290	(12,750,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9291	(5,000,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9292	0	0.99	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9293	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9294	(398,477)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9295	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9296	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9297	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9298	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9299	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9300	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9301	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9302	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9303	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9304	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9305	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9306	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9307	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9308	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9309	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9310	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9311	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9312	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9313	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9314	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9315	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9316	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9317	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9318	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9319	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9320	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9321	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9322	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9323	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9324	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9325	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9326	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9327	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9328	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9329	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9330	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9331	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9332	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9333	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9334	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9335	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9336	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9337	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9338	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9339	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9340	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9341	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9342	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9343	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9344	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9345	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9346	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9347	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9348	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9349	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9350	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9295	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NCP8		N00256678
9296	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NDV4	US31371NDV47	N00256716
9297	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NGK5		N00256802
9298	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NSU0		N00257131
9299	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NVM4		N00257220
9300	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NXC4		N00257275
9301	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NZ32		N00257362
9302	LINEAR TRADING AMERICAS	PASSTHRU JV	31385W5K1	US31385W5K12	N00555350
9303	LINEAR TRADING AMERICAS	PASSTHRU JV	31390SDH1		N00654504
9304	LINEAR TRADING AMERICAS	PASSTHRU JV	31405GWJ5		N00789149
9305	LINEAR TRADING AMERICAS	PASSTHRU JV	31406TEN7		N00819241
9306	LINEAR TRADING AMERICAS	PASSTHRU JV	31408AHV5		N00845444
9307	LINEAR TRADING AMERICAS	PASSTHRU JV	31408AK58		N00845516
9308	LINEAR TRADING AMERICAS	PASSTHRU JV	31408GF93		N00850792
9309	LINEAR TRADING AMERICAS	PASSTHRU JV	31410AJB3		N00883258
9310	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KN34		N00889710
9311	LINEAR TRADING AMERICAS	PASSTHRU JV	31410KPY4		N00889739
9312	LINEAR TRADING AMERICAS	PASSTHRU JV	31410MZG8		N00891843
9313	LINEAR TRADING AMERICAS	PASSTHRU JV	31410MZQ6		N00891851
9314	LINEAR TRADING AMERICAS	PASSTHRU JV	31410N6H6		N00892872
9315	LINEAR TRADING AMERICAS	PASSTHRU JV	31410TDA0		N00896597
9316	LINEAR TRADING AMERICAS	PASSTHRU JV	31410USZ6	US31410USZ65	N00897936
9317	LINEAR TRADING AMERICAS	PASSTHRU JV	31410UZD7		N00898140
9318	LINEAR TRADING AMERICAS	PASSTHRU JV	31410VZH6	US31410VZH67	N00899044
9319	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WTF5		N00899750
9320	LINEAR TRADING AMERICAS	PASSTHRU JV	31411CG39		N00903918
9321	LINEAR TRADING AMERICAS	PASSTHRU JV	31411EQE0		N00905953
9322	LINEAR TRADING AMERICAS	PASSTHRU JV	31411FWX8		N00907062
9323	LINEAR TRADING AMERICAS	PASSTHRU JV	31411JDV5		N00909216
9324	LINEAR TRADING AMERICAS	PASSTHRU JV	31411LEU1		N00911047
9325	LINEAR TRADING AMERICAS	PASSTHRU JV	31411NTX5		N00912366
9326	LINEAR TRADING AMERICAS	PASSTHRU JV	31412AVZ4		N00919632
9327	LINEAR TRADING AMERICAS	PASSTHRU JV	31412DXK9		N00922382
9328	LINEAR TRADING AMERICAS	PASSTHRU JV	31412GQP9		N00924862
9329	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MFT0		N00929078
9330	LINEAR TRADING AMERICAS	PASSTHRU JV	31412MXM5		N00929584
9331	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NAL0		N00929811
9332	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TCL5		N00933975
9333	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TDF7		N00934002
9334	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TTW3		N00934465
9335	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TUG6		N00934483
9336	LINEAR TRADING AMERICAS	PASSTHRU JV	31412XJU9		N00937775
9337	LINEAR TRADING AMERICAS	PASSTHRU JV	31413BZ87		N00940967
9338	LINEAR TRADING AMERICAS	PASSTHRU JV	31413C6F1		N00941970
9339	LINEAR TRADING AMERICAS	PASSTHRU JV	31413C7E3		N00941993
9340	LINEAR TRADING AMERICAS	PASSTHRU JV	31413CX38		N00941798
9341	LINEAR TRADING AMERICAS	PASSTHRU JV	31413CX53		N00941800
9342	LINEAR TRADING AMERICAS	PASSTHRU JV	31413CYG8		N00941811
9343	LINEAR TRADING AMERICAS	PASSTHRU JV	31413E5G6		N00943747
9344	LINEAR TRADING AMERICAS	PASSTHRU JV	31413ESQ9		N00943427
9345	LINEAR TRADING AMERICAS	PASSTHRU JV	31413FEP3		N00943942
9346	LINEAR TRADING AMERICAS	PASSTHRU JV	31413HN61		N00946013
9347	LINEAR TRADING AMERICAS	PASSTHRU JV	31413HVA3		N00946209
9348	LINEAR TRADING AMERICAS	PASSTHRU JV	31413HZC5		N00946339
9349	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JBE3		N00946537
9350	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JC28		N00946589

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9295	FNMA 15 YEAR	04/01/22	5.00%	MTS
9296	FNMA 15 YEAR	05/01/22	5.00%	MTS
9297	FNMA 20 YEAR	07/01/27	5.50%	MTS
9298	FNMA 15 YEAR	03/01/23	5.00%	MTS
9299	FNMA 15 YEAR	05/01/23	5.00%	MTS
9300	FNMA 15 YEAR	07/01/23	5.00%	MTS
9301	FNMA 15 YEAR	09/01/23	5.50%	MTS
9302	FNMA 15 YEAR	03/01/18	5.50%	MTS
9303	FNMA 15 YEAR	09/01/17	5.50%	MTS
9304	FNMA 15 YEAR	09/01/19	5.00%	MTS
9305	FNMA 15 YEAR	04/01/20	5.50%	MTS
9306	FNMA 15 YEAR	03/01/21	5.00%	MTS
9307	FNMA 15 YEAR	07/01/21	5.00%	MTS
9308	FNMA 15 YEAR	02/01/21	5.00%	MTS
9309	FNMA 15 YEAR	07/01/21	6.00%	MTS
9310	FNMA SF 30 YEAR	05/01/38	6.00%	MTS
9311	FNMA 15 YEAR	07/01/23	5.00%	MTS
9312	FNMA 15 YEAR	05/01/21	5.50%	MTS
9313	FNMA 15 YEAR	06/01/21	5.50%	MTS
9314	FNMA 15 YEAR	06/01/21	5.50%	MTS
9315	FNMA 15 YEAR	08/01/21	5.00%	MTS
9316	FNMA 15 YEAR	08/01/21	5.50%	MTS
9317	FNMA 15 YEAR	08/01/21	5.00%	MTS
9318	FNMA 15 YEAR	02/01/22	5.00%	MTS
9319	FNMA 15 YEAR	07/01/22	5.00%	MTS
9320	FNMA 15 YEAR	01/01/22	5.50%	MTS
9321	FNMA 15 YEAR	01/01/22	5.50%	MTS
9322	FNMA 15 YEAR	08/01/22	5.50%	MTS
9323	FNMA 15 YEAR	08/01/23	5.00%	MTS
9324	FNMA 15 YEAR	08/01/22	5.50%	MTS
9325	FNMA 15 YEAR	02/01/22	5.00%	MTS
9326	FNMA 15 YEAR	08/01/22	5.50%	MTS
9327	FNMA 15 YEAR	01/01/22	5.00%	MTS
9328	FNMA 15 YEAR	09/01/22	5.50%	MTS
9329	FNMA 15 YEAR	01/01/23	5.50%	MTS
9330	FNMA 15 YEAR	06/01/23	5.00%	MTS
9331	FNMA 15 YEAR	08/01/23	5.00%	MTS
9332	FNMA 15 YEAR	07/01/23	5.00%	MTS
9333	FNMA 15 YEAR	09/01/23	5.50%	MTS
9334	FNMA 15 YEAR	09/01/23	5.00%	MTS
9335	FNMA 15 YEAR	10/01/23	5.00%	MTS
9336	FNMA 15 YEAR	06/01/22	5.00%	MTS
9337	FNMA 15 YEAR	10/01/22	5.50%	MTS
9338	FNMA 15 YEAR	08/01/22	5.50%	MTS
9339	FNMA 15 YEAR	08/01/22	5.50%	MTS
9340	FNMA 15 YEAR	08/01/22	5.50%	MTS
9341	FNMA 15 YEAR	09/01/22	5.50%	MTS
9342	FNMA 15 YEAR	10/01/22	5.50%	MTS
9343	FNMA 15 YEAR	10/01/22	5.50%	MTS
9344	FNMA 15 YEAR	07/01/22	5.50%	MTS
9345	FNMA 15 YEAR	08/01/22	5.50%	MTS
9346	FNMA 15 YEAR	09/01/22	5.50%	MTS
9347	FNMA 15 YEAR	09/01/22	5.50%	MTS
9348	FNMA 15 YEAR	09/01/22	5.50%	MTS
9349	FNMA 15 YEAR	09/01/22	5.50%	MTS
9350	FNMA 15 YEAR	09/01/22	5.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9295	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9296	(298,480)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9297	(192,960)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9298	(4,999,997)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9299	(6,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9300	(587,873)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9301	(501,139)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9302	(554,741)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9303	(620,078)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9304	(165,448)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9305	(315,998)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9306	(25,389)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9307	(336,020)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9308	(200,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9309	(295,501)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9310	(132,881)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9311	(3,619,943)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9312	(157,688)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9313	(17,967)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9314	(74,344)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9315	(37,023)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9316	(399,960)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9317	(23,935)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9318	(994,584)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9319	(269,750)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9320	(491,588)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9321	(299,970)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9322	(439,642)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9323	(919,073)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9324	(500,713)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9325	(399,999)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9326	(941,695)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9327	(443,117)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9328	(514,240)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9329	(470,645)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9330	(499,999)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9331	(23,802,300)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9332	(1,260,524)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9333	(28,141)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9334	(2,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9335	(871,719)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9336	(52,574)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9337	(518,019)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9338	(31,727)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9339	(451,892)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9340	(359,229)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9341	(324,935)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9342	(526,977)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9343	(495,383)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9344	(471,122)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9345	(444,009)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9346	(462,182)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9347	(682,030)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9348	(677,713)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9349	(662,353)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9350	(37,872)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9351	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9352	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9353	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9354	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9355	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9356	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9357	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9358	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9359	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9360	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9361	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9362	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9363	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9364	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9365	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9366	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9367	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9368	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9369	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9370	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9371	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9372	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9373	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9374	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9375	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9376	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9377	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9378	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9379	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9380	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9381	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9382	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9383	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9384	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9385	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9386	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9387	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9388	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9389	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9390	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9391	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9392	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9393	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9394	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9395	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9396	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9397	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9398	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9399	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9400	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9401	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9402	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9403	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9404	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9405	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9406	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9351	LINEAR TRADING AMERICAS	PASSTHRU JV	31413JKU7		N00946807
9352	LINEAR TRADING AMERICAS	PASSTHRU JV	31413K4X6		N00948238
9353	LINEAR TRADING AMERICAS	PASSTHRU JV	31413KFJ5		N00947569
9354	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MH91		N00949456
9355	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MHW0		N00949445
9356	LINEAR TRADING AMERICAS	PASSTHRU JV	31413MLU9		N00949539
9357	LINEAR TRADING AMERICAS	PASSTHRU JV	31413RDS2		N00952913
9358	LINEAR TRADING AMERICAS	PASSTHRU JV	31413TDF6		N00954702
9359	LINEAR TRADING AMERICAS	PASSTHRU JV	31413UVR7		N00956124
9360	LINEAR TRADING AMERICAS	PASSTHRU JV	31414DET9		N00962846
9361	LINEAR TRADING AMERICAS	PASSTHRU JV	31414EBR4		N00963648
9362	LINEAR TRADING AMERICAS	PASSTHRU JV	31414EFY5		N00963783
9363	LINEAR TRADING AMERICAS	PASSTHRU JV	31414EMW1		N00963973
9364	LINEAR TRADING AMERICAS	PASSTHRU JV	31414ENX8		N00964006
9365	LINEAR TRADING AMERICAS	PASSTHRU JV	31414F5Q0		N00965355
9366	LINEAR TRADING AMERICAS	PASSTHRU JV	31414F6R7		N00965380
9367	LINEAR TRADING AMERICAS	PASSTHRU JV	31414F6Y2		N00965387
9368	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FAC5		N00964503
9369	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FE98		N00964660
9370	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FG96		N00964724
9371	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FHH7		N00964732
9372	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FNA5		N00964885
9373	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FU33		N00965102
9374	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FWV9		N00965160
9375	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FXP1		N00965186
9376	LINEAR TRADING AMERICAS	PASSTHRU JV	31414FYS4		N00965221
9377	LINEAR TRADING AMERICAS	PASSTHRU JV	31414HX85		N00967003
9378	LINEAR TRADING AMERICAS	PASSTHRU JV	31414JNY5		N00967607
9379	LINEAR TRADING AMERICAS	PASSTHRU JV	31414L6C7		N00969867
9380	LINEAR TRADING AMERICAS	PASSTHRU JV	31414LRC4		N00969483
9381	LINEAR TRADING AMERICAS	PASSTHRU JV	31414MDJ2		N00970005
9382	LINEAR TRADING AMERICAS	PASSTHRU JV	31414MKZ8		N00970212
9383	LINEAR TRADING AMERICAS	PASSTHRU JV	31414MNL6		N00970295
9384	LINEAR TRADING AMERICAS	PASSTHRU JV	31414PHD4		N00971928
9385	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SZR7		N00975152
9386	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TUH2		N00975884
9387	LINEAR TRADING AMERICAS	PASSTHRU JV	31414UAQ1		N00976215
9388	LINEAR TRADING AMERICAS	PASSTHRU JV	31414UBL1		N00976243
9389	LINEAR TRADING AMERICAS	PASSTHRU JV	31414ULB2		N00976522
9390	LINEAR TRADING AMERICAS	PASSTHRU JV	31414VBK1		N00977142
9391	LINEAR TRADING AMERICAS	PASSTHRU JV	31414XZB1		N00979638
9392	LINEAR TRADING AMERICAS	PASSTHRU JV	31414XZC9		N00979639
9393	LINEAR TRADING AMERICAS	PASSTHRU JV	31415ATN1		N00981257
9394	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BAP4		N00981614
9395	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BB32		N00981658
9396	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BJN0		N00981869
9397	LINEAR TRADING AMERICAS	PASSTHRU JV	31415BW54		N00982268
9398	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LGC5		N00983195
9399	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LLF2		N00983326
9400	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LTG2		N00983551
9401	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LU70		N00983606
9402	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LXB8		N00983674
9403	LINEAR TRADING AMERICAS	PASSTHRU JV	31415MZE8		N00984641
9404	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PAD0		N00984804
9405	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PWN4		N00985453
9406	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QAP1		N00985714

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9351	FNMA 15 YEAR	09/01/22	5.50%	MTS
9352	FNMA 15 YEAR	08/01/22	5.50%	MTS
9353	FNMA 15 YEAR	10/01/22	5.50%	MTS
9354	FNMA 15 YEAR	06/01/23	5.00%	MTS
9355	FNMA 15 YEAR	06/01/23	5.00%	MTS
9356	FNMA 15 YEAR	10/01/22	5.50%	MTS
9357	FNMA 15 YEAR	09/01/22	5.50%	MTS
9358	FNMA 15 YEAR	10/01/22	5.50%	MTS
9359	FNMA 15 YEAR	10/01/22	5.50%	MTS
9360	FNMA 15 YEAR	05/01/23	5.00%	MTS
9361	FNMA 15 YEAR	06/01/23	5.00%	MTS
9362	FNMA 15 YEAR	06/01/23	5.00%	MTS
9363	FNMA 15 YEAR	06/01/23	5.00%	MTS
9364	FNMA 15 YEAR	07/01/23	5.00%	MTS
9365	FNMA 15 YEAR	10/01/23	5.00%	MTS
9366	FNMA 15 YEAR	10/01/23	5.00%	MTS
9367	FNMA 15 YEAR	10/01/23	5.00%	MTS
9368	FNMA 15 YEAR	07/01/23	5.00%	MTS
9369	FNMA 15 YEAR	08/01/23	5.00%	MTS
9370	FNMA 15 YEAR	08/01/23	5.00%	MTS
9371	FNMA 15 YEAR	08/01/23	5.00%	MTS
9372	FNMA 15 YEAR	08/01/23	5.00%	MTS
9373	FNMA 15 YEAR	09/01/23	5.00%	MTS
9374	FNMA 15 YEAR	09/01/23	5.00%	MTS
9375	FNMA 15 YEAR	09/01/23	5.00%	MTS
9376	FNMA 15 YEAR	09/01/23	5.00%	MTS
9377	FNMA 15 YEAR	12/01/22	5.00%	MTS
9378	FNMA 15 YEAR	12/01/22	5.50%	MTS
9379	FNMA 15 YEAR	06/01/23	5.00%	MTS
9380	FNMA 15 YEAR	01/01/23	5.50%	MTS
9381	FNMA 15 YEAR	06/01/23	5.00%	MTS
9382	FNMA 15 YEAR	05/01/23	5.00%	MTS
9383	FNMA 15 YEAR	02/01/23	5.00%	MTS
9384	FNMA 15 YEAR	02/01/23	5.00%	MTS
9385	FNMA 15 YEAR	07/01/23	5.00%	MTS
9386	FNMA 15 YEAR	06/01/23	5.00%	MTS
9387	FNMA 15 YEAR	06/01/23	5.00%	MTS
9388	FNMA 15 YEAR	08/01/23	5.00%	MTS
9389	FNMA 15 YEAR	05/01/23	5.00%	MTS
9390	FNMA 15 YEAR	08/01/23	5.00%	MTS
9391	FNMA 15 YEAR	06/01/23	5.00%	MTS
9392	FNMA 15 YEAR	06/01/23	5.00%	MTS
9393	FNMA 15 YEAR	05/01/23	5.00%	MTS
9394	FNMA 15 YEAR	06/01/23	5.00%	MTS
9395	FNMA 15 YEAR	06/01/23	5.00%	MTS
9396	FNMA 15 YEAR	07/01/23	5.00%	MTS
9397	FNMA 15 YEAR	08/01/23	5.00%	MTS
9398	FNMA 15 YEAR	05/01/23	5.00%	MTS
9399	FNMA 15 YEAR	07/01/23	5.00%	MTS
9400	FNMA 15 YEAR	05/01/23	5.00%	MTS
9401	FNMA 15 YEAR	05/01/23	5.00%	MTS
9402	FNMA 15 YEAR	09/01/23	5.00%	MTS
9403	FNMA 15 YEAR	06/01/23	5.00%	MTS
9404	FNMA 15 YEAR	06/01/23	5.00%	MTS
9405	FNMA 15 YEAR	07/01/23	5.00%	MTS
9406	FNMA 15 YEAR	06/01/23	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9351	(841,936)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9352	(467,896)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9353	(480,171)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9354	(1,378,040)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9355	(909,838)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9356	(608,945)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9357	(352,293)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9358	(298,631)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9359	(493,545)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9360	(1,672,945)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9361	(3,321,361)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9362	(12,486,933)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9363	(33,768)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9364	(9,999,010)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9365	(4,061,933)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9366	(499,950)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9367	(999,900)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9368	(7,299,863)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9369	(999,901)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9370	(147,759)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9371	(135,687)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9372	(2,999,997)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9373	(999,900)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9374	(4,288,603)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9375	(3,379,926)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9376	(2,329,899)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9377	(1,220,183)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9378	(35,234)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9379	(100,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9380	(33,280)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9381	(916,538)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9382	(99,139)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9383	(153,662)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9384	(633,092)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9385	(302,148)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9386	(4,850,110)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9387	(1,716,866)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9388	(1,176,242)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9389	(4,131,645)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9390	(399,999)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9391	(319,811)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9392	(1,714,511)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9393	(29,138)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9394	(548,314)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9395	(180,237)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9396	(37,895)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9397	(537,973)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9398	(619,031)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9399	(25,000,014)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9400	(74,048)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9401	(435,213)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9402	(1,524,616)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9403	(8,286,703)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9404	(434,977)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9405	(925,952)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9406	(1,451,686)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9407	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9408	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9409	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9410	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9411	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9412	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9413	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9414	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9415	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9416	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9417	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9418	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9419	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9420	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9421	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9422	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9423	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9424	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9425	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9426	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9427	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9428	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9429	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9430	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9431	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9432	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9433	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9434	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9435	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9436	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9437	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9438	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9439	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9440	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9441	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9442	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9443	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9444	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9445	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9446	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9447	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9448	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9449	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9450	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9451	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9452	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9453	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9454	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9455	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9456	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9457	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9458	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9459	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9460	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9461	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9462	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9407	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QB47		N00985759
9408	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QG26		N00985917
9409	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QM37		N00986078
9410	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QMJ2		N00986061
9411	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QN69		N00986113
9412	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QNA0		N00986085
9413	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QQT6		N00986166
9414	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QRR9		N00986196
9415	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QRW8		N00986201
9416	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QX35		N00986398
9417	LINEAR TRADING AMERICAS	PASSTHRU JV	31415R5R1		N00987456
9418	LINEAR TRADING AMERICAS	PASSTHRU JV	31415R6F6		N00987470
9419	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RC28		N00986689
9420	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RNC4		N00986987
9421	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RND2		N00986988
9422	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RSX3		N00987134
9423	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RVF8		N00987214
9424	LINEAR TRADING AMERICAS	PASSTHRU JV	31415S2L5		N00988279
9425	LINEAR TRADING AMERICAS	PASSTHRU JV	31415S4X7		N00988338
9426	LINEAR TRADING AMERICAS	PASSTHRU JV	31415S7J5		N00988397
9427	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SJ86	US31415SJ865	N00987787
9428	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SJB9		N00987758
9429	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SKT8		N00987806
9430	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SKU5		N00987807
9431	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SKX9		N00987810
9432	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SMP4		N00987866
9433	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SNH1		N00987892
9434	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SU83		N00988107
9435	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SVD1		N00988112
9436	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TA26		N00988425
9437	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TAL4		N00988411
9438	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TN55		N00988812
9439	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TNQ9		N00988799
9440	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TR77		N00988910
9441	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TSC5		N00988915
9442	LINEAR TRADING AMERICAS	PASSTHRU JV	31415TSN1		N00988925
9443	LINEAR TRADING AMERICAS	PASSTHRU JV	31415U2J5		N00990077
9444	LINEAR TRADING AMERICAS	PASSTHRU JV	31415UZ67		N00990065
9445	LINEAR TRADING AMERICAS	PASSTHRU JV	31415V2B0		N00990970
9446	LINEAR TRADING AMERICAS	PASSTHRU JV	31415V2X2		N00990990
9447	LINEAR TRADING AMERICAS	PASSTHRU JV	31415V3Y9		N00991015
9448	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VAX3		N00990222
9449	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VK87		N00990519
9450	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VXF7		N00990878
9451	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VZW8		N00990957
9452	LINEAR TRADING AMERICAS	PASSTHRU JV	31415VZY4		N00990959
9453	LINEAR TRADING AMERICAS	PASSTHRU JV	31415WFX6		N00991282
9454	LINEAR TRADING AMERICAS	PASSTHRU JV	31415WFY4		N00991283
9455	LINEAR TRADING AMERICAS	PASSTHRU JV	36200FUT3		G00600094
9456	LINEAR TRADING AMERICAS	PASSTHRU JV	36202VXF3		G00610978
9457	LINEAR TRADING AMERICAS	PASSTHRU JV	362055UE3		G00026681
9458	LINEAR TRADING AMERICAS	PASSTHRU JV	36205FWS8		G00389557
9459	LINEAR TRADING AMERICAS	PASSTHRU JV	36213FRF2		G00553186
9460	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KNM6		G00782196
9461	LINEAR TRADING AMERICAS	PASSTHRU JV	36290UHQ2		G00617739
9462	LINEAR TRADING AMERICAS	PASSTHRU JV	36294SPA9		G00658417

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9407	FNMA 15 YEAR	06/01/23	5.00%	MTS
9408	FNMA 15 YEAR	06/01/23	5.00%	MTS
9409	FNMA 15 YEAR	09/01/23	5.00%	MTS
9410	FNMA SF 30 YEAR	08/01/38	5.00%	MTS
9411	FNMA 15 YEAR	09/01/23	5.00%	MTS
9412	FNMA 15 YEAR	09/01/23	5.00%	MTS
9413	FNMA 15 YEAR	07/01/23	5.00%	MTS
9414	FNMA 15 YEAR	07/01/23	5.00%	MTS
9415	FNMA 15 YEAR	07/01/23	5.00%	MTS
9416	FNMA 15 YEAR	07/01/23	5.50%	MTS
9417	FNMA 15 YEAR	08/01/23	5.00%	MTS
9418	FNMA 15 YEAR	07/01/23	5.00%	MTS
9419	FNMA 15 YEAR	07/01/23	5.00%	MTS
9420	FNMA 15 YEAR	07/01/23	5.00%	MTS
9421	FNMA 15 YEAR	07/01/23	5.00%	MTS
9422	FNMA 15 YEAR	09/01/23	5.00%	MTS
9423	FNMA 15 YEAR	07/01/23	5.00%	MTS
9424	FNMA 15 YEAR	09/01/23	5.00%	MTS
9425	FNMA 15 YEAR	08/01/23	5.00%	MTS
9426	FNMA 15 YEAR	08/01/23	5.00%	MTS
9427	FNMA 15 YEAR	08/01/23	5.00%	MTS
9428	FNMA 15 YEAR	08/01/23	5.00%	MTS
9429	FNMA 15 YEAR	09/01/23	5.00%	MTS
9430	FNMA 15 YEAR	09/01/23	5.50%	MTS
9431	FNMA 15 YEAR	09/01/23	5.00%	MTS
9432	FNMA 15 YEAR	08/01/23	5.00%	MTS
9433	FNMA 15 YEAR	09/01/23	5.00%	MTS
9434	FNMA 15 YEAR	08/01/23	5.00%	MTS
9435	FNMA 15 YEAR	08/01/23	5.00%	MTS
9436	FNMA 15 YEAR	10/01/23	5.00%	MTS
9437	FNMA 15 YEAR	09/01/23	5.00%	MTS
9438	FNMA 15 YEAR	08/01/23	5.00%	MTS
9439	FNMA 15 YEAR	08/01/23	5.00%	MTS
9440	FNMA 15 YEAR	08/01/23	5.00%	MTS
9441	FNMA 15 YEAR	08/01/23	5.00%	MTS
9442	FNMA 15 YEAR	08/01/23	5.00%	MTS
9443	FNMA 15 YEAR	08/01/23	5.50%	MTS
9444	FNMA 15 YEAR	08/01/23	5.00%	MTS
9445	FNMA 15 YEAR	09/01/23	5.00%	MTS
9446	FNMA 15 YEAR	09/01/23	5.00%	MTS
9447	FNMA 15 YEAR	09/01/23	5.00%	MTS
9448	FNMA 15 YEAR	09/01/23	5.00%	MTS
9449	FNMA SF 30 YEAR	09/01/38	5.00%	MTS
9450	FNMA 15 YEAR	09/01/23	5.00%	MTS
9451	FNMA 15 YEAR	09/01/23	5.00%	MTS
9452	FNMA 15 YEAR	09/01/23	5.00%	MTS
9453	FNMA 15 YEAR	09/01/23	5.00%	MTS
9454	FNMA 15 YEAR	09/01/23	5.00%	MTS
9455	GNMA SF 30 YEAR	01/15/33	7.00%	MTS
9456	GNMA SF 30 YEAR	05/15/34	5.00%	MTS
9457	GNMA SF 30 YEAR	10/15/08	9.00%	MTS
9458	GNMA SF 30 YEAR	11/15/37	6.00%	MTS
9459	GNMA SF 30 YEAR	04/15/33	5.50%	MTS
9460	GNMA SF 30 YEAR	10/15/37	6.00%	MTS
9461	GNMA SF 30 YEAR	10/15/37	6.00%	MTS
9462	GNMA SF 30 YEAR	02/15/37	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9407	(299,999)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9408	(82,391)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9409	(1,339,632)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9410	(264,049)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9411	(1,214,811)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9412	(950,055)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9413	(495,800)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9414	(2,149,999)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9415	(205,816)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9416	(33,769)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9417	(2,546,243)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9418	(995,225)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9419	(989,134)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9420	(441,070)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9421	(198,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9422	(136,462)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9423	(298,406)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9424	(3,000,001)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9425	(1,181,864)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9426	(1,699,738)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9427	(1,654,323)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9428	(999,999)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9429	(400,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9430	(152,052)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9431	(860,673)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9432	(3,811,098)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9433	(3,857,056)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9434	(6,500,248)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9435	(5,999,999)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9436	(400,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9437	(1,720,170)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9438	(907,777)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9439	(1,302,194)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9440	(524,194)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9441	(83,462)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9442	(2,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9443	(28,117)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9444	(1,081,323)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9445	(199,980)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9446	(19,998,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9447	(1,361,358)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9448	(1,311,084)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9449	(1,000,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9450	(2,608,232)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9451	(1,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9452	(1,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9453	(1,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9454	(28,191)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9455	0	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9456	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9457	0	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9458	(553,304)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9459	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9460	(118,113)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9461	(460,398)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9462	(139,410)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9463	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9464	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9465	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9466	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9467	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9468	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9469	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9470	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9471	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9472	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9473	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9474	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9475	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9476	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9477	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9478	GADB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9479	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9480	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9481	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9482	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9483	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9484	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9485	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9486	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9487	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9488	GAGR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
9489	GAH2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
9490	GAH2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
9491	GAH3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
9492	GAH3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
9493	GAIA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9494	GAIA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9495	GAIA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9496	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9497	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9498	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9499	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9500	GAL1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9501	GAM0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9502	GAM0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9503	GAM0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9504	GAM0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9505	GAM0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9506	GAMC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9507	GAMG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9508	GAMG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9509	GAMG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9510	GANN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9511	GAOB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9512	GAOB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9513	GAOB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9514	GAVF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9515	GAVF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
9516	GAVG	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9517	GAVG	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9518	GAVG	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9463	LINEAR TRADING AMERICAS	PASSTHRU JV	36295KSJ3		G00672921
9464	LINEAR TRADING AMERICAS	PASSTHRU JV	36295NDQ7		G00675211
9465	LINEAR TRADING AMERICAS	PASSTHRU JV	36295P3U4		G00676811
9466	LINEAR TRADING AMERICAS	PASSTHRU JV	36295PRJ3		G00676489
9467	LINEAR TRADING AMERICAS	PASSTHRU JV	36295R3C0		G00678595
9468	LINEAR TRADING AMERICAS	PASSTHRU JV	36295XX59		G00683900
9469	LINEAR TRADING AMERICAS	PASSTHRU JV	36296AFX7		G00685182
9470	LINEAR TRADING AMERICAS	PASSTHRU JV	36296B4N9		G00686729
9471	LINEAR TRADING AMERICAS	PASSTHRU JV	36296BFN7		G00686073
9472	LINEAR TRADING AMERICAS	PASSTHRU JV	36296FVY6		G00690131
9473	LINEAR TRADING AMERICAS	PASSTHRU JV	36296G4R9		G00691232
9474	LINEAR TRADING AMERICAS	PASSTHRU JV	36296GFV8		G00690580
9475	LINEAR TRADING AMERICAS	PASSTHRU JV	36296HWP0		G00691954
9476	LINEAR TRADING AMERICAS	PASSTHRU JV	36296NZ90		G00696568
9477	LINEAR TRADING AMERICAS	PASSTHRU JV	912828HX1	US912828HX18	912828HX1
9478	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
9479	SP AMERICAS-TRADING	PRIME-AMERICAS	31392JYT0		31392JYT0
9480	SP AMERICAS-TRADING	PRIME-AMERICAS	31392JYU7		31392JYU7
9481	SP AMERICAS-TRADING	PRIME-AMERICAS	31393Y2A2		31393Y2A2
9482	SP AMERICAS-TRADING	PRIME-AMERICAS	31394A7J9		31394A7J9
9483	SP AMERICAS-TRADING	PRIME-AMERICAS	31394A7K6		31394A7K6
9484	SP AMERICAS-TRADING	PRIME-AMERICAS	31394CC59		31394CC59
9485	SP AMERICAS-TRADING	PRIME-AMERICAS	31394CC67		31394CC67
9486	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828FT2		912828FT2
9487	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828HQ6	US912828HQ66	912828HQ6
9488	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	912828CL2		912828CL2
9489	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	912828JF8	US912828JF83	912828JF8
9490	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	912828JJ0	US912828JJ06	912828JJ0
9491	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	912828HZ6	US912828HZ65	912828HZ6
9492	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	912828JF8	US912828JF83	912828JF8
9493	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912810PW2	US912810PW27	912810PW2
9494	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JH4		912828JH4
9495	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JK7	US912828JK78	912828JK7
9496	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	38374KF99		38374KF99
9497	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JH4		912828JH4
9498	SP AMERICAS-TRADING	PRIME-AMERICAS	31392MGY2		31392MGY2
9499	SP AMERICAS-TRADING	PRIME-AMERICAS	9128276J6	US9128276J61	9128276J6
9500	SP AMERICAS-TRADING	ABS CDO AMERICAS	3133XHPH9	US3133XHPH91	3133XHPH9
9501	LINEAR TRADING EUROPE	DOLLAR GOVTS	912795G70	US912795G709	912795G70
9502	LINEAR TRADING EUROPE	DOLLAR GOVTS	912795G88	US912795G881	912795G88
9503	LINEAR TRADING EUROPE	DOLLAR GOVTS	912795K59		912795K59
9504	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828FN5	US912828FN53	912828FN5
9505	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828FS4		912828FS4
9506	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	912828JH4		912828JH4
9507	HIGH GRADE LATAM US	HG LATIN MARKETS	912810PU6		912810PU6
9508	HIGH GRADE LATAM US	HG LATIN MARKETS	912828JB7	US912828JB79	912828JB7
9509	HIGH GRADE LATAM US	HG LATIN MARKETS	912828JH4		912828JH4
9510	SP AMERICAS-TRADING	PRIME-AMERICAS	912828HZ6	US912828HZ65	912828HZ6
9511	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	912810PW2	US912810PW27	912810PW2
9512	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	912828JH4		912828JH4
9513	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	912828JK7	US912828JK78	912828JK7
9514	HIGH GRADE CREDIT US	HG FLOW TRADING US	912810PU6		912810PU6
9515	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828JK7	US912828JK78	912828JK7
9516	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CT5		912828CT5
9517	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EM8	US912828EM89	912828EM8
9518	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HK9	US912828HK96	912828HK9

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9463	GNMA SF 30 YEAR	07/15/38	6.50%	MTS
9464	GNMA SF 30 YEAR	03/15/38	6.50%	MTS
9465	GNMA SF 30 YEAR	04/15/38	6.00%	MTS
9466	GNMA SF 30 YEAR	12/15/37	6.00%	MTS
9467	GNMA SF 30 YEAR	07/15/38	6.00%	MTS
9468	GNMA SF 30 YEAR	03/15/38	6.50%	MTS
9469	GNMA SF 30 YEAR	08/15/38	6.00%	MTS
9470	GNMA SF 30 YEAR	05/15/38	6.00%	MTS
9471	GNMA SF 30 YEAR	05/15/38	6.00%	MTS
9472	GNMA SF 30 YEAR	08/15/38	6.00%	MTS
9473	GNMA SF 30 YEAR	06/15/38	5.00%	MTS
9474	GNMA SF 30 YEAR	08/15/38	6.50%	MTS
9475	GNMA SF 30 YEAR	08/15/38	6.00%	MTS
9476	GNMA SF 30 YEAR	08/15/38	5.00%	MTS
9477	U S TREASURY NOTE	04/30/10	2.13%	MTS
9478	FNMA SF 30 YEAR	01/01/00	5.50%	MTS
9479	FNW 2003-W3 R FANNIE MAE	08/28/32	0.00%	MTS
9480	FNW 2003-W3 RL FANNIE MAE	08/28/32	0.00%	MTS
9481	FNW 2004-W7 R FANNIE MAE	04/25/34	0.00%	MTS
9482	FNW04-W12 R FANNIE MAE	07/25/34	0.00%	MTS
9483	FNW04-W12 RL FANNIE MAE	07/25/34	0.00%	MTS
9484	FNW05-1 R FANNIE MAE	10/25/34	0.00%	MTS
9485	FNW05-1 RL FANNIE MAE	10/25/34	0.00%	MTS
9486	U S TREASURY NOTE	09/30/08	4.63%	MTS
9487	U S TREASURY NOTE	01/31/13	2.88%	MTS
9488	U S TREASURY NOTE	06/15/09	4.00%	MTS
9489	U S TREASURY NOTE	07/31/10	2.75%	MTS
9490	U S TREASURY NOTE	08/31/10	2.38%	MTS
9491	U S TREASURY NOTE	05/15/18	3.88%	MTS
9492	U S TREASURY NOTE	07/31/10	2.75%	MTS
9493	U.S. TREASURY BOND	02/15/38	4.38%	MTS
9494	U S TREASURY NOTE	08/15/18	4.00%	MTS
9495	U S TREASURY NOTE	08/31/13	3.13%	MTS
9496	GNR 2005-7 KA GOVT NATIONAL MORTGAGE (GNMA)	03/17/35	12.21%	MTS
9497	U S TREASURY NOTE	08/15/18	4.00%	MTS
9498	FSPC 2002-T42 A4 FSPC	02/25/42	6.50%	MTS
9499	UNITED STATES TREASURY NOTE R/MD 5.75 08/15/2010	08/15/10	5.75%	MTS
9500	FEDERAL HOME LOAN BANK SYSTEM	11/18/11	4.88%	MTS
9501	U S TREASURY BILL	09/25/08	0.00%	MTS
9502	U S TREASURY BILL	10/02/08	0.00%	MTS
9503	U S TREASURY BILL	02/26/09	0.00%	MTS
9504	U S TREASURY NOTE	07/31/11	4.88%	MTS
9505	U S TREASURY NOTE	08/31/11	4.63%	MTS
9506	U S TREASURY NOTE	08/15/18	4.00%	MTS
9507	U S TREASURY BOND	05/15/37	5.00%	MTS
9508	U S TREASURY NOTE	05/31/13	3.50%	MTS
9509	U S TREASURY NOTE	08/15/18	4.00%	MTS
9510	U S TREASURY NOTE	05/15/18	3.88%	MTS
9511	U.S. TREASURY BOND	02/15/38	4.38%	MTS
9512	U S TREASURY NOTE	08/15/18	4.00%	MTS
9513	U S TREASURY NOTE	08/31/13	3.13%	MTS
9514	U S TREASURY BOND	05/15/37	5.00%	MTS
9515	U S TREASURY NOTE	08/31/13	3.13%	MTS
9516	U S TREASURY NOTE	08/15/14	4.25%	MTS
9517	U S TREASURY NOTE	11/15/10	4.50%	MTS
9518	U S TREASURY NOTE	11/30/12	3.38%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9463	(423,226)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9464	(39,831)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9465	(241,961)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9466	(624,244)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9467	(212,615)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9468	(402,596)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9469	(758,799)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9470	(621,399)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9471	(453,542)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9472	(911,953)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9473	(200,685)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9474	(222,388)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9475	(117,362)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9476	(248,516)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9477	(47,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9478	(25,000,000)	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9479	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9480	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9481	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9482	50	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9483	50	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9484	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9485	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9486	(4,000,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9487	(30,000,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9488	(50,000,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9489	(500,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9490	(15,500,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9491	(40,000,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9492	(114,500,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9493	(6,980,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9494	(2,220,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9495	(1,540,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9496	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9497	(38,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9498	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9499	(1,000)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9500	(16,000,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9501	(200,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9502	(100,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9503	(100,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9504	0	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9505	(20,000,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9506	(3,480,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9507	(700,000)	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9508	(10,000,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9509	0	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9510	(40,000,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9511	(5,500,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9512	(2,560,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9513	(49,220,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9514	(22,262,000)	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9515	(5,050,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9516	(100,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9517	(1,200,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9518	(1,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9519	GAVG	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9520	GAVG	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9521	GAVG	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9522	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9523	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9524	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9525	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9526	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9527	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9528	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9529	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9530	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9531	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9532	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9533	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9534	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9535	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
9536	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9537	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9538	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9539	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9540	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9541	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9542	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9543	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9544	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9545	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9546	GAZO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
9547	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9548	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9549	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9550	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9551	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9552	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9553	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9554	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9555	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9556	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9557	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9558	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9559	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9560	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9561	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9562	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9563	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9564	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9565	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9566	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9567	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9568	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9569	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9570	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9571	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9572	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9573	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9574	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9519	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HM5	US912828HM52	912828HM5
9520	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HS2	US912828HS23	912828HS2
9521	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HU7	US912828HU78	912828HU7
9522	LINEAR TRADING AMERICAS	PASSTHRU JV	3128PLKQ4		F00J08403
9523	LINEAR TRADING AMERICAS	PASSTHRU JV	31371LWL9	US31371LWL97	N00255451
9524	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CU67	US31402CU674	N00725205
9525	LINEAR TRADING AMERICAS	PASSTHRU JV	31402UQU9		N00738567
9526	LINEAR TRADING AMERICAS	PASSTHRU JV	31403CYT2	US31403CYT25	N00745122
9527	LINEAR TRADING AMERICAS	PASSTHRU JV	31405RJG2		N00796863
9528	LINEAR TRADING AMERICAS	PASSTHRU JV	31415LK22		N00983313
9529	LINEAR TRADING AMERICAS	PASSTHRU JV	36200KVA2		G00603709
9530	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DXU0		I00003391
9531	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EGG8		I00003799
9532	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EVH9	US36202EVH97	I00004216
9533	LINEAR TRADING AMERICAS	PASSTHRU JV	36210NGG8		G00497099
9534	LINEAR TRADING AMERICAS	PASSTHRU JV	36290RT60		G00615373
9535	LINEAR TRADING AMERICAS	PASSTHRU JV	36290RU43	US36290RU437	G00615403
9536	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810EQ7	US912810EQ77	912810EQ7
9537	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810FJ2	US912810FJ26	912810FJ2
9538	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810PW2	US912810PW27	912810PW2
9539	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810PX0		912810PX0
9540	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828DV9		912828DV9
9541	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828EE6		912828EE6
9542	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828EW6	US912828EW61	912828EW6
9543	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828HJ2	US912828HJ24	912828HJ2
9544	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828HR4	US912828HR40	912828HR4
9545	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828HZ6	US912828HZ65	912828HZ6
9546	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828JK7	US912828JK78	912828JK7
9547	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	371487AE9		371487AE9
9548	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	371487AH2		371487AH2
9549	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795G96	US912795G964	912795G96
9550	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795J44	US912795J448	912795J44
9551	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795K59		912795K59
9552	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795Q79	US912795Q799	912795Q79
9553	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912795Q87		912795Q87
9554	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803AC7	US912803AC76	912803AC7
9555	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803AF0	US912803AF08	912803AF0
9556	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803AK9	US912803AK92	912803AK9
9557	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803AL7	US912803AL75	912803AL7
9558	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803AQ6	US912803AQ62	912803AQ6
9559	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803AR4	US912803AR46	912803AR4
9560	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803AW3	US912803AW31	912803AW3
9561	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803BB8	US912803BB84	912803BB8
9562	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803BC6	US912803BC67	912803BC6
9563	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803BF9	US912803BF98	912803BF9
9564	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803BH5	US912803BH54	912803BH5
9565	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803BP7	US912803BP70	912803BP7
9566	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803BV4	US912803BV49	912803BV4
9567	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803BW2	US912803BW22	912803BW2
9568	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803CH4	US912803CH46	912803CH4
9569	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810DW5	US912810DW54	912810DW5
9570	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810DX3	US912810DX38	912810DX3
9571	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810ED6	US912810ED64	912810ED6
9572	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EF1	US912810EF13	912810EF1
9573	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EG9	US912810EG95	912810EG9
9574	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EJ3	US912810EJ35	912810EJ3

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9519	U S TREASURY NOTE	12/31/12	3.63%	MTS
9520	U S TREASURY NOTE	02/28/10	2.00%	MTS
9521	U S TREASURY NOTE	03/31/10	1.75%	MTS
9522	GOLD PC 15 YEAR - FHLMC	07/01/23	6.00%	MTS
9523	FNMA 15 YEAR	10/01/19	5.00%	MTS
9524	FNMA SF 30 YEAR	03/01/34	5.00%	MTS
9525	FNMA SF 30 YEAR	09/01/33	5.00%	MTS
9526	FNMA 15 YEAR	09/01/20	5.50%	MTS
9527	FNMA 15 YEAR	11/01/19	5.00%	MTS
9528	FNMA SF 30 YEAR	07/01/38	5.00%	MTS
9529	GNMA SF 30 YEAR	05/15/33	6.00%	MTS
9530	GNMA II-JUMBOS	05/20/33	6.00%	MTS
9531	GNMA II-JUMBOS	12/20/35	7.00%	MTS
9532	G2 MJM MULTI-ISSUE JUMBO	08/20/38	6.00%	MTS
9533	GNMA SF 30 YEAR	08/15/33	5.00%	MTS
9534	GNMA SF 30 YEAR	07/15/33	5.00%	MTS
9535	GNMA SF 30 YEAR	08/15/33	4.50%	MTS
9536	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.25%	MTS
9537	UNITED STATES TREASURY BONDS R/MD 6.125 08/15/2029	08/15/29	6.13%	MTS
9538	U.S. TREASURY BOND	02/15/38	4.38%	MTS
9539	U.S. TREASURY BOND	05/15/38	4.50%	MTS
9540	U S TREASURY NOTE	05/15/15	4.13%	MTS
9541	U S TREASURY NOTE	08/15/15	4.25%	MTS
9542	U S TREASURY NOTE	02/15/16	4.50%	MTS
9543	U S TREASURY NOTE	11/30/09	3.13%	MTS
9544	U S TREASURY NOTE	02/15/18	3.50%	MTS
9545	U S TREASURY NOTE	05/15/18	3.88%	MTS
9546	U S TREASURY NOTE	08/31/13	3.13%	MTS
9547	GCF U.S. TREASURY MAT > 30YR	01/01/00	0.00%	MTS
9548	GCF U.S. AGENCY	05/15/30	0.00%	MTS
9549	U S TREASURY BILL	10/09/08	0.00%	MTS
9550	U S TREASURY BILL	12/26/08	0.00%	MTS
9551	U S TREASURY BILL	02/26/09	0.00%	MTS
9552	U S TREASURY BILL	06/04/09	0.00%	MTS
9553	U S TREASURY BILL	07/02/09	0.00%	MTS
9554	W/PRIN STRIP 08-15-15	08/15/15	0.00%	MTS
9555	W/PRINC STRIP 9.25 2-15-16	02/15/16	0.00%	MTS
9556	W/PRINC STRIPS 7.5 11-15-16	11/15/16	0.00%	MTS
9557	W/PRIN STRIP 05-15-17	05/15/17	0.00%	MTS
9558	W/PRINC STRIPS 8.875 02-15-19	02/15/19	0.00%	MTS
9559	W/PRINC STRIPS 8.125 8/15/19	08/15/19	0.00%	MTS
9560	W/PRIN STRIP 05-15-21	05/15/21	0.00%	MTS
9561	W/PRIN STRIP 02-15-23	02/15/23	0.00%	MTS
9562	W/PRINC STRIPS 8-15-23	08/15/23	0.00%	MTS
9563	W/PRIN STRIP 08-15-25	08/15/25	0.00%	MTS
9564	W/PRINC STRIPS 08-15-26	08/15/26	0.00%	MTS
9565	W/PRINC STRIPS 8/15/28	08/15/28	0.00%	MTS
9566	W/PRIN STRIP 11-15-28	11/15/28	0.00%	MTS
9567	W/PRINC STRIPS 2/15/29	02/15/29	0.00%	MTS
9568	W/PRINC STRIPS 5/15/30	05/15/30	0.00%	MTS
9569	U.S. TREASURY BOND	05/15/16	7.25%	MTS
9570	UNITED STATES TREASURY NOTE/BOND 7.500% 20161115	11/15/16	7.50%	MTS
9571	UNITED STATES TREASURY BONDS R/MD 8.125 08/15/2019	08/15/19	8.13%	MTS
9572	UNITED STATES TREASURY BONDS R/MD 8.75 05/15/2020	05/15/20	8.75%	MTS
9573	UNITED STATES TREASURY BONDS R/MD 8.75 08/15/2020	08/15/20	8.75%	MTS
9574	UNITED STATES TREASURY BONDS R/MD 8.125 05/15/2021	05/15/21	8.13%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9519	(2,700,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9520	(800,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9521	(300,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9522	0	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9523	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9524	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9525	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9526	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9527	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9528	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9529	0	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9530	0	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9531	0	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9532	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9533	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9534	0	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9535	0	0.97	0.97	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9536	0	1.22	1.22	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9537	0	1.24	1.24	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9538	(16,297,700)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9539	(6,027,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9540	0	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9541	(30,000,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9542	0	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9543	0	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9544	(138,881,300)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9545	(3,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9546	(8,279,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9547	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9548	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9549	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9550	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9551	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9552	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9553	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9554	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9555	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9556	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9557	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9558	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9559	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9560	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9561	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9562	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9563	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9564	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9565	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9566	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9567	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9568	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9569	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9570	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9571	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9572	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9573	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9574	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9575	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9576	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9577	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9578	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9579	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9580	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9581	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9582	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9583	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9584	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9585	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9586	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9587	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9588	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9589	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9590	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9591	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9592	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9593	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9594	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9595	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9596	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9597	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9598	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9599	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9600	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9601	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9602	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9603	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9604	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9605	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9606	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9607	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9608	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9609	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9610	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9611	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9612	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9613	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9614	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9615	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9616	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9617	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9618	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9619	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9620	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9621	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9622	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9623	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9624	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9625	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9626	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9627	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9628	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9629	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9630	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9575	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EL8	US912810EL80	912810EL8
9576	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EP9	US912810EP94	912810EP9
9577	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810ES3	US912810ES34	912810ES3
9578	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EV6	US912810EV62	912810EV6
9579	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EW4	US912810EW46	912810EW4
9580	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EX2	US912810EX29	912810EX2
9581	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EY0	US912810EY02	912810EY0
9582	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FB9	US912810FB99	912810FB9
9583	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FD5	US912810FD55	912810FD5
9584	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FE3	US912810FE39	912810FE3
9585	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FF0	US912810FF04	912810FF0
9586	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FH6	US912810FH69	912810FH6
9587	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FQ6	US912810FQ68	912810FQ6
9588	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FR4	US912810FR42	912810FR4
9589	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FS2		912810FS2
9590	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PT9	US912810PT97	912810PT9
9591	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810PV4	US912810PV44	912810PV4
9592	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820DV6	US912820DV61	912820DV6
9593	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820EA1	US912820EA16	912820EA1
9594	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820GL5		912820GL5
9595	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820HF7		912820HF7
9596	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820HR1		912820HR1
9597	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820HX8		912820HX8
9598	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820JM0		912820JM0
9599	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820JN8		912820JN8
9600	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820KF3	US912820KF39	912820KF3
9601	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820KY2		912820KY2
9602	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820KZ9		912820KZ9
9603	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820LH8	US912820LH85	912820LH8
9604	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820MA2		912820MA2
9605	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820MJ3		912820MJ3
9606	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912820MS3		912820MS3
9607	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128275G3	US9128275G32	9128275G3
9608	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128275W8	US9128275W81	9128275W8
9609	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128275Z1	US9128275Z13	9128275Z1
9610	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128277J5	US9128277J52	9128277J5
9611	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828AF7	US912828AF74	912828AF7
9612	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828BD1	US912828BD18	912828BD1
9613	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CH1		912828CH1
9614	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CP3		912828CP3
9615	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CZ1	US912828CZ11	912828CZ1
9616	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DH0	US912828DH04	912828DH0
9617	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DX5		912828DX5
9618	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EA4	US912828EA42	912828EA4
9619	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828ET3	US912828ET33	912828ET3
9620	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FB1		912828FB1
9621	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FE5	US912828FE54	912828FE5
9622	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FL9	US912828FL97	912828FL9
9623	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FU9		912828FU9
9624	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GC8		912828GC8
9625	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GD6	US912828GD62	912828GD6
9626	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GE4		912828GE4
9627	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GJ3		912828GJ3
9628	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GL8		912828GL8
9629	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GM6		912828GM6
9630	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GN4	US912828GN45	912828GN4

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9575	U.S. TREASURY BOND	11/15/21	8.00%	MTS
9576	UNITED STATES TREASURY BONDS R/MD 7.125 02/15/2023	02/15/23	7.13%	MTS
9577	UNITED STATES TREASURY BONDS R/MD 7.50 11/15/2024	11/15/24	7.50%	MTS
9578	UNITED STATES TREASURY BONDS R/MD 6.875 08/15/2025	08/15/25	6.88%	MTS
9579	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	02/15/26	6.00%	MTS
9580	UNITED STATES TREASURY BONDS R/MD 6.75 08/15/2026	08/15/26	6.75%	MTS
9581	UNITED STATES TREASURY BONDS R/MD 6.50 11/15/2026	11/15/26	6.50%	MTS
9582	UNITED STATES TREASURY BONDS R/MD 6.125 11/15/2027	11/15/27	6.13%	MTS
9583	US TREAS INFLATION INDEX	04/15/28	3.63%	MTS
9584	UNITED STATES TREASURY BONDS R/MD 5.50 08/15/2028	08/15/28	5.50%	MTS
9585	UNITED STATES TREASURY BONDS R/MD 5.25 11/15/2028	11/15/28	5.25%	MTS
9586	US TREAS INFLATION INDEX	04/15/29	3.88%	MTS
9587	UNITED STATES TREASURY BOND INFLATION INDEXED R/MD 3.375 04/15/2032	04/15/32	3.38%	MTS
9588	US TREAS INFLATION INDEX	01/15/25	2.38%	MTS
9589	US TREAS INFLATION INDEX NOTE	01/15/26	2.00%	MTS
9590	U.S. TREASURY BOND	02/15/37	4.75%	MTS
9591	US TREAS INFLATION INDEX BOND	01/15/28	1.75%	MTS
9592	W/PRINC STRIPS 05/15/09	05/15/09	0.00%	MTS
9593	W/PRINC STRIPS 08/15/09	08/15/09	0.00%	MTS
9594	W/PRINC STRIPS 08/15/11	08/15/11	0.00%	MTS
9595	W/PRIN STRIP 08-15-12	08/15/12	0.00%	MTS
9596	W/PRIN STRIP 02-15-13	02/15/13	0.00%	MTS
9597	W/PRIN STRIP 05-15-13	05/15/13	0.00%	MTS
9598	W/PRIN STRIP 11-15-08	11/15/08	0.00%	MTS
9599	W/PRIN STRIP 11-15-13	11/15/13	0.00%	MTS
9600	W/PRIN STRIP 05-15-14	05/15/14	0.00%	MTS
9601	W/PRIN STRIP 11-15-09	11/15/09	0.00%	MTS
9602	W/PRIN STRIP 11-15-14	11/15/14	0.00%	MTS
9603	W/PRIN STRIP 02-15-10	02/15/10	0.00%	MTS
9604	W/PRIN STRIP 08-15-10	08/15/10	0.00%	MTS
9605	W/PRIN STRIP 11-15-10	11/15/10	0.00%	MTS
9606	W/PRIN STRIP 02-15-09	02/15/09	0.00%	MTS
9607	UNITED STATES TREASURY NOTES R/MD 5.50 05/15/2009	05/15/09	5.50%	MTS
9608	US TREAS INFLATION INDEX NOTE	01/15/10	4.25%	MTS
9609	U S TREASURY NOTE	02/15/10	6.50%	MTS
9610	US TREAS INFLATION INDEX NOTE	01/15/12	3.38%	MTS
9611	US TREAS INFLATION INDEX NOTE	07/15/12	3.00%	MTS
9612	US TREAS INFLATION INDEX NOTE	07/15/13	1.88%	MTS
9613	U S TREASURY NOTE	05/15/09	3.88%	MTS
9614	US TREAS INFLATION INDEX NOTE	07/15/14	2.00%	MTS
9615	US TREAS INFLATION INDEX NOTE	04/15/10	0.88%	MTS
9616	US TREAS INFLATION INDEX NOTE	01/15/15	1.63%	MTS
9617	U S TREASURY NOTE	06/15/10	3.63%	MTS
9618	US TREAS INFLATION INDEX NOTE	07/15/15	1.88%	MTS
9619	US TREAS INFLATION INDEX NOTE	01/15/16	2.00%	MTS
9620	US TREAS INFLATION INDEX NOTE	04/15/11	2.38%	MTS
9621	U S TREASURY NOTE	05/15/09	4.88%	MTS
9622	US TREAS INFLATION INDEX NOTE	07/15/16	2.50%	MTS
9623	U S TREASURY NOTE	09/30/11	4.50%	MTS
9624	U S TREASURY NOTE	12/31/11	4.63%	MTS
9625	US TREAS INFLATION INDEX NOTE	01/15/17	2.38%	MTS
9626	U S TREASURY NOTE	01/31/09	4.88%	MTS
9627	U S TREASURY NOTE	02/28/09	4.75%	MTS
9628	U S TREASURY NOTE	03/31/09	4.50%	MTS
9629	U S TREASURY NOTE	03/31/12	4.50%	MTS
9630	US TREAS INFLATION INDEX NOTE	04/15/12	2.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9575	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9576	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9577	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9578	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9579	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9580	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9581	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9582	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9583	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9584	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9585	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9586	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9587	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9588	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9589	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9590	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9591	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9592	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9593	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9594	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9595	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9596	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9597	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9598	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9599	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9600	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9601	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9602	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9603	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9604	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9605	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9606	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9607	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9608	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9609	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9610	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9611	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9612	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9613	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9614	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9615	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9616	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9617	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9618	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9619	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9620	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9621	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9622	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9623	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9624	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9625	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9626	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9627	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9628	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9629	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9630	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9631	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9632	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9633	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9634	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9635	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9636	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9637	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9638	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9639	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9640	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9641	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9642	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9643	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9644	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9645	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9646	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9647	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9648	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9649	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9650	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9651	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9652	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9653	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9654	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9655	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9656	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9657	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9658	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9659	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9660	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9661	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9662	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9663	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9664	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9665	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9666	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9667	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9668	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9669	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9670	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9671	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9672	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9673	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9674	GD6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9675	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9676	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9677	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9678	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9679	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9680	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9681	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9682	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9683	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9684	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9685	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9686	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9631	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GX2		912828GX2
9632	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GY0		912828GY0
9633	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HD5		912828HD5
9634	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HN3	US912828HN36	912828HN3
9635	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HP8	US912828HP83	912828HP8
9636	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HW3	US912828HW35	912828HW3
9637	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JE1		912828JE1
9638	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128334S6		9128334S6
9639	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128334U1		9128334U1
9640	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128334V9		9128334V9
9641	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128334W7		9128334W7
9642	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128334X5		9128334X5
9643	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128334Y3		9128334Y3
9644	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128334Z0		9128334Z0
9645	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128335A4		9128335A4
9646	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128335B2		9128335B2
9647	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833CW8		912833CW8
9648	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833CZ1	US912833CZ14	912833CZ1
9649	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833DA5		912833DA5
9650	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833DG2	US912833DG24	912833DG2
9651	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833DH0	US912833DH07	912833DH0
9652	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833JT8	US912833JT80	912833JT8
9653	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833KU3	US912833KU35	912833KU3
9654	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833KY5	US912833KY56	912833KY5
9655	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833LA6	US912833LA61	912833LA6
9656	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833LF5	US912833LF58	912833LF5
9657	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833LJ7	US912833LJ70	912833LJ7
9658	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833LK4	US912833LK44	912833LK4
9659	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833LL2	US912833LL27	912833LL2
9660	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833LM0	US912833LM00	912833LM0
9661	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833LQ1	US912833LQ14	912833LQ1
9662	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833LU2	US912833LU26	912833LU2
9663	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833LV0	US912833LV09	912833LV0
9664	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833LW8	US912833LW81	912833LW8
9665	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833LY4	US912833LY48	912833LY4
9666	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833PB0	US912833PB09	912833PB0
9667	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833PC8	US912833PC81	912833PC8
9668	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833QB9	US912833QB99	912833QB9
9669	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833RZ5	US912833RZ58	912833RZ5
9670	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833WQ9		912833WQ9
9671	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833XN5	US912833XN54	912833XN5
9672	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833XX3		912833XX3
9673	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833XY1		912833XY1
9674	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833XZ8		912833XZ8
9675	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31358SR37	US31358SR373	31358SR37
9676	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359SR69	US31359SR694	31359SR69
9677	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359SX96		31359SX96
9678	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359SY20		31359SY20
9679	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359VYH0	US31359VYH04	31359VYH0
9680	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3139216A1	US3139216A17	3139216A1
9681	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3139216B9	US3139216B99	3139216B9
9682	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3139216F0		3139216F0
9683	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392A5M6	US31392A5M61	31392A5M6
9684	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392A7C6	US31392A7C61	31392A7C6
9685	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392AJW9		31392AJW9
9686	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392CAV6		31392CAV6

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9631	US TREAS INFLATION INDEX NOTE	07/15/17	2.63%	MTS
9632	U S TREASURY NOTE	07/31/09	4.63%	MTS
9633	U S TREASURY NOTE	09/30/09	4.00%	MTS
9634	US TREAS INFLATION INDEX NOTE	01/15/18	1.63%	MTS
9635	U S TREASURY NOTE	01/31/10	2.13%	MTS
9636	US TREAS INFLATION INDEX NOTE	04/15/13	0.63%	MTS
9637	US TREAS INFLATION INDEX NOTE	07/15/18	1.38%	MTS
9638	TINT 08-15-31	08/15/31	0.00%	MTS
9639	TINT 08-15-32	08/15/32	0.00%	MTS
9640	TINT 02-15-33	02/15/33	0.00%	MTS
9641	TINT 08-15-33	08/15/33	0.00%	MTS
9642	TINT 02-15-34	02/15/34	0.00%	MTS
9643	TINT 08-15-34	08/15/34	0.00%	MTS
9644	TINT 02-15-35	02/15/35	0.00%	MTS
9645	TINT 08-15-35	08/15/35	0.00%	MTS
9646	TINT 02-15-36	02/15/36	0.00%	MTS
9647	TINT 8-15-09	08/15/09	0.00%	MTS
9648	TINT 02-15-11	02/15/11	0.00%	MTS
9649	TINT 08-15-11	08/15/11	0.00%	MTS
9650	TINT 08-15-14	08/15/14	0.00%	MTS
9651	TINT 02-15-15	02/15/15	0.00%	MTS
9652	TINT 8-15-15	08/15/15	0.00%	MTS
9653	TINT 02-15-19	02/15/19	0.00%	MTS
9654	TINT 02-15-20	02/15/20	0.00%	MTS
9655	TINT 08-15-20	08/15/20	0.00%	MTS
9656	TINT 11-15-2021	11/15/21	0.00%	MTS
9657	TINT 08-15-22	08/15/22	0.00%	MTS
9658	TINT 11-15-22	11/15/22	0.00%	MTS
9659	TINT 02-15-23	02/15/23	0.00%	MTS
9660	TINT 08-15-23	08/15/23	0.00%	MTS
9661	TINT 02-15-24	02/15/24	0.00%	MTS
9662	TINT 02-15-25	02/15/25	0.00%	MTS
9663	TINT 05-15-25	05/15/25	0.00%	MTS
9664	TINT 08-15-25	08/15/25	0.00%	MTS
9665	TINT 02-15-26	02/15/26	0.00%	MTS
9666	TINT 11-15-26	11/15/26	0.00%	MTS
9667	TINT 02-15-27	02/15/27	0.00%	MTS
9668	TINT 11-15-27	11/15/27	0.00%	MTS
9669	TINT 08/15/28	08/15/28	0.00%	MTS
9670	TINT 05-15-28	05/15/28	0.00%	MTS
9671	TINT 2-15-29	02/15/29	0.00%	MTS
9672	TINT 02-15-30	02/15/30	0.00%	MTS
9673	TINT 08-15-30	08/15/30	0.00%	MTS
9674	TINT 02-15-31	02/15/31	0.00%	MTS
9675	FNMA GT 00-T6 1-A1 FNMA GRANTOR TRUST 00-T6	04/25/27	7.50%	MTS
9676	FNMA 2001-T4 A1 FANNIE MAE GRANTOR TRUST	07/31/28	7.50%	MTS
9677	FNGT 2001-T5 A2 FANNIEMAE GRANTOR TRUST	02/19/30	7.00%	MTS
9678	FNGT 01-T5 A3 FANNIEMAE GRANTOR TRUST	06/19/30	7.50%	MTS
9679	FNGT 99-T2 A1 CMO SER 99-T2 FANNIEMAE GRANTOR TRUST	01/19/39	7.50%	MTS
9680	FNGT 01-T10 A-1 FANNIE MAE GRANTOR TRUST	10/01/31	7.00%	MTS
9681	FNGT 01-T10 A-2 FANNIE MAE GRANTOR TRUST	10/01/31	7.50%	MTS
9682	FNW 01-W3 A FANNIEMAE WHOLE LOAN	09/25/41	7.00%	MTS
9683	FNGT 01-T12 A2 FANNIE MAE GRANTOR TRUST	08/25/31	7.50%	MTS
9684	FNMA GRANTOR TR 02-T1 A3 FANNIE MAE GRANTOR TR 02-T1	11/25/31	7.50%	MTS
9685	FNR 2001-50 BA FEDERAL NATL MTGE ASSN	10/25/41	7.00%	MTS
9686	FNR 2002-14 A1 FANNIE MAE	01/25/42	7.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9631	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9632	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9633	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9634	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9635	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9636	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9637	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9638	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9639	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9640	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9641	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9642	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9643	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9644	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9645	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9646	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9647	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9648	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9649	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9650	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9651	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9652	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9653	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9654	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9655	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9656	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9657	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9658	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9659	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9660	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9661	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9662	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9663	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9664	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9665	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9666	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9667	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9668	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9669	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9670	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9671	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9672	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9673	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9674	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9675	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9676	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9677	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9678	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9679	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9680	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9681	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9682	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9683	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9684	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9685	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9686	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9687	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9688	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9689	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9690	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9691	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9692	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9693	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9694	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9695	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9696	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9697	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9698	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9699	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9700	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9701	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9702	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9703	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9704	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9705	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9706	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9707	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9708	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9709	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9710	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9711	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9712	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9713	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9714	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9715	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9716	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9717	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9718	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9719	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9720	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9721	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9722	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9723	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9724	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9725	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9726	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9727	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9728	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9729	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9730	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9731	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9732	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9733	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9734	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9735	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9736	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9737	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9738	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9739	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9740	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9741	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9742	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9687	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392CYG3		31392CYG3
9688	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392D7G1	US31392D7G12	31392D7G1
9689	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392D7H9		31392D7H9
9690	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392DF64		31392DF64
9691	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392DGS5		31392DGS5
9692	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392DGT3	US31392DGT37	31392DGT3
9693	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392DUA8	US31392DUA89	31392DUA8
9694	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392FDD6	US31392FDD69	31392FDD6
9695	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392GVS1	US31392GVS10	31392GVS1
9696	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392GWB7		31392GWB7
9697	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392JAC3		31392JAC3
9698	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392MEM0		31392MEM0
9699	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392MH39	US31392MH392	31392MH39
9700	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392MH47	US31392MH475	31392MH47
9701	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392W7D6		31392W7D6
9702	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393BW35		31393BW35
9703	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393CW82	US31393CW820	31393CW82
9704	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393E6L8	US31393E6L87	31393E6L8
9705	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393ELJ6		31393ELJ6
9706	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393LFM0		31393LFM0
9707	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393NTF6		31393NTF6
9708	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393U4Q3		31393U4Q3
9709	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393U4R1		31393U4R1
9710	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393UA94		31393UA94
9711	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393UNU3		31393UNU3
9712	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393X7C5	US31393X7C53	31393X7C5
9713	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393YKP9		31393YKP9
9714	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393YU86		31393YU86
9715	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394AMH6		31394AMH6
9716	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394B2C7		31394B2C7
9717	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394CB68	US31394CB681	31394CB68
9718	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394FSC0		31394FSC0
9719	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394JD95	US31394JD955	31394JD95
9720	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394JY43	US31394JY431	31394JY43
9721	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394JY50		31394JY50
9722	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394UEC2		31394UEC2
9723	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394XVE3	US31394XVE39	31394XVE3
9724	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395N5D5		31395N5D5
9725	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396L7D6		31396L7D6
9726	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XC69		31396XC69
9727	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XWT7		31396XWT7
9728	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XWU4		31396XWU4
9729	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XWV2		31396XWV2
9730	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31283H2R5		F00G01684
9731	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31283H6G5	US31283H6G56	F00G01771
9732	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31283K3P1		F00G11706
9733	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31283KER5		F00G11044
9734	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31283KSU3		F00G11431
9735	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31283KU48		F00G11503
9736	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31288GT93		F00C77776
9737	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31288H3Q1		F00C78907
9738	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128CUH41		F00G30251
9739	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128CUKZ8		F00G30312
9740	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128GUUS9		F00E90593
9741	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128H7GE6		F00E99197
9742	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128JPLG3		F001B4026

	L		M	N	O
9687	FNGT 02-T6 A3	FANNIE MAE GRANTOR TRUST	10/01/31	9.50%	MTS
9688	FNGT 02-T12 A3	FANNIE MAE GRANTOR TRUST	05/25/42	7.50%	MTS
9689	FNGT 02-T12 A4	FANNIE MAE GRANTOR TRUST	05/01/32	9.50%	MTS
9690	FNW 2002-W6 2SI	FANNIE MAE	06/25/42	5.63%	MTS
9691	FNR 2002-33 A1	FEDERAL NATL MTGE ASSN	06/25/32	7.00%	MTS
9692	FNR 2002-33 A2	FEDERAL NATL MTGE ASSN	06/25/32	7.50%	MTS
9693	FNW 2002-W4 A5	FANNIE MAE WHOLE LOAN	03/01/17	7.50%	MTS
9694	FNGT 2002-T16 A3	FANNIE MAE	07/25/32	7.50%	MTS
9695	FNGT 2002-T19 A3	FANNIEMAE GRANTOR TRUST	07/25/42	7.50%	MTS
9696	FNW 2003-W1 2A	FANNIEMAE WHOLE LOAN	12/25/42	7.50%	MTS
9697	FNW 03-W2 1-A2	FANNIEMAE WHOLE LOAN	07/25/42	7.00%	MTS
9698	FSPC T-41 2A	FHLMC STRUCTURED PASS THRU SEC	07/25/32	7.00%	MTS
9699	FSPC 2002-T42 A5	FSPC	02/25/42	7.50%	MTS
9700	FSPC 2002-T42 A6	FSPC	02/25/42	9.50%	MTS
9701	FSPC T-51 2A	FEDERAL HOME LOAN MTGE CORP	08/25/42	7.50%	MTS
9702	FNMA 2003-W6 5-S	FANNIE MAE	09/25/32	4.75%	MTS
9703	FNW 2003-W8 2-A	FANNIE MAE	10/25/32	7.00%	MTS
9704	FNW 2003-W14 1-IO-2	FANNIE MAE	09/25/33	1.00%	MTS
9705	FNW 2003-W12 1-IO-2	FANNIE MAE	06/25/33	1.98%	MTS
9706	FSPC T-54 3A	FHLMC STRUCTURED PASS THROUGH	02/25/43	7.00%	MTS
9707	FSPC T-55 1A2	FHLMC STRUCTURED PASS THROUGH	03/25/43	7.00%	MTS
9708	FNW 2004-W1 2A-2	FANNIE MAE	12/25/33	7.00%	MTS
9709	FNW 2004-W1 2IO-2	FANNIE MAE	12/25/33	0.66%	MTS
9710	FNW 2003-W19 1IO2	FANNIE MAE	11/25/33	1.09%	MTS
9711	FNW 2003-W18 1IO2	FANNIE MAE	08/25/32	0.97%	MTS
9712	FNGT 2004-T2 1A3	FANNIE MAE	11/25/43	7.00%	MTS
9713	FNW 2004-W5 P1	FANNIE MAE	02/25/47	0.00%	MTS
9714	FNGT 2004-T3 1A4	FANNIE MAE	02/25/34	7.50%	MTS
9715	FNW 2004-W10 A26	FANNIE MAE	08/25/34	5.50%	MTS
9716	FNW 2004-W15 2AS	FANNIE MAE	08/25/44	3.67%	MTS
9717	FNW05-1 1A4	FANNIE MAE	10/25/34	7.50%	MTS
9718	FNW 2005-W3 2AS	FANNIE MAE	03/25/45	0.95%	MTS
9719	FSPC T-57 1A2	FHLMC STRUCTURED PASS THROUGH	07/25/43	7.00%	MTS
9720	FSPC T-58 3A	FREDDIE MAC	09/25/43	7.00%	MTS
9721	FSPC T-58 4A	FREDDIE MAC	09/25/43	7.50%	MTS
9722	FNR 2005-88 IP	FANNIE MAE	10/25/35	2.32%	MTS
9723	FSPC T-60 1A2	FHLMC STRUCTURED PASS THROUGH	03/25/44	7.00%	MTS
9724	FNW 2006-W2 1AS	FANNIE MAE	02/25/36	2.87%	MTS
9725	FNW 2006-W3 1AS	FANNIE MAE	12/25/36	0.64%	MTS
9726	FNR 2007-101 A2	FANNIE MAE	06/25/36	2.72%	MTS
9727	FNR 2007-95 A1	FANNIE MAE	08/27/36	2.72%	MTS
9728	FNR07-95 A2	FANNIE MAE	08/25/36	2.72%	MTS
9729	FNR07-95 A3	FANNIE MAE	08/25/36	2.72%	MTS
9730	GOLD PC 30 YEAR - FHLMC		09/01/32	6.50%	MTS
9731	GOLD PC 30YR - FHLMC WAM		02/01/35	5.50%	MTS
9732	GOLD PC 30 YEAR - FHLMC		01/01/19	7.00%	MTS
9733	GOLD PC 15 YEAR - FHLMC		12/01/13	7.00%	MTS
9734	GOLD PC 15 YEAR - FHLMC		02/01/18	6.00%	MTS
9735	FHLMC GOLD FIXED RATE		01/01/19	5.00%	MTS
9736	GOLD PC 30 YEAR - FHLMC		03/01/33	5.50%	MTS
9737	GOLD PC 30 YEAR - FHLMC		05/01/33	5.00%	MTS
9738	GOLD PC 15 YEAR - FHLMC		05/01/19	6.50%	MTS
9739	GOLD PC 20 YEAR - FHLMC		06/01/19	6.50%	MTS
9740	GOLD PC 15 YEAR - FHLMC		07/01/17	6.00%	MTS
9741	FHLMC GOLD FIXED RATE		09/01/18	5.00%	MTS
9742	FHLMC GOLD ARM 30YR		04/01/38	4.62%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9687	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9688	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9689	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9690	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9691	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9692	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9693	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9694	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9695	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9696	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9697	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9698	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9699	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9700	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9701	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9702	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9703	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9704	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9705	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9706	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9707	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9708	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9709	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9710	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9711	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9712	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9713	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9714	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9715	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9716	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9717	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9718	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9719	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9720	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9721	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9722	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9723	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9724	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9725	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9726	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9727	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9728	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9729	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9730	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9731	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9732	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9733	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9734	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9735	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9736	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9737	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9738	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9739	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9740	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9741	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9742	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9743	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9744	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9745	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9746	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9747	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9748	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9749	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9750	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9751	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9752	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9753	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9754	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9755	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9756	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9757	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9758	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9759	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9760	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9761	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9762	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9763	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9764	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9765	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9766	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9767	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9768	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9769	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9770	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9771	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9772	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9773	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9774	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9775	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9776	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9777	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9778	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9779	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9780	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9781	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9782	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9783	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9784	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9785	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9786	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9787	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9788	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9789	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9790	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9791	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9792	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9793	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9794	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9795	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9796	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9797	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9798	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9743	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128K0E82		F00A40159
9744	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128K3AP2		F00A42714
9745	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128K66R6		F00A46280
9746	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KCM79		F00A50382
9747	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KCXE2		F00A50677
9748	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KJ6A5		F00A56265
9749	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KKKK4		F00A56598
9750	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KKXR5		F00A56988
9751	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KLYP6		F00A57918
9752	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KR7M0		F00A61800
9753	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KTF47		F00A62887
9754	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KURV1		F00A64100
9755	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128KUVQ7		F00A64223
9756	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128L1HA1		F00A69225
9757	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LCZ66		F00A78865
9758	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LXC32		F00G01890
9759	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LXJ50		F00G02084
9760	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LXNH9		F00G02192
9761	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LXNN6		F00G02197
9762	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128LXRR3		F00G02296
9763	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M1DL0		F00G12007
9764	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M1GB9		F00G12094
9765	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M1TW9		F00G12465
9766	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M45H2		F00G03248
9767	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M4BM4		F00G02444
9768	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M4CP6		F00G02478
9769	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M4G23		F00G02617
9770	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M4GB3		F00G02594
9771	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M4HW6		F00G02645
9772	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M56E5		F00G04169
9773	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M5NM8		F00G03696
9774	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M5NP1		F00G03698
9775	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M6LG1		F00G04527
9776	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128M6Q43		F00G04675
9777	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128MBV38		F00G13134
9778	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128MBVP9		F00G13122
9779	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128MBVS3		F00G13125
9780	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128MJFH8		F00G08167
9781	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128NCSK1		F001G0522
9782	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128NVK92		F001K1220
9783	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128QJNJ1		F001G1293
9784	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128S4AW7		F001Q0021
9785	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128X2HT5	US3128X2HT50	3128X2HT5
9786	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3128X2K46	US3128X2K461	3128X2K46
9787	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	312916LA5		312916LA5
9788	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	312926MZ8		F00A80376
9789	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31292H4K7	US31292H4K79	F00C01726
9790	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31292HS88		F00C01443
9791	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31292KSD0		F00C03216
9792	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31294KHR9	US31294KHR95	F00E01140
9793	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31294KP66		F00E01345
9794	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31294KTD7		F00E01448
9795	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	312964VS5		F00B12425
9796	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31296JHS8		F00A10241
9797	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31296L4D0		F00A12620
9798	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31296NEL7		F00A13739

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9743	GOLD PC 30 YEAR - FHLMC	11/01/35	5.50%	MTS
9744	GOLD PC 30 YEAR - FHLMC	02/01/36	6.00%	MTS
9745	GOLD PC 30 YEAR - FHLMC	07/01/35	5.00%	MTS
9746	GOLD PC 30 YEAR - FHLMC	07/01/36	6.00%	MTS
9747	GOLD PC 30 YEAR - FHLMC	07/01/36	6.00%	MTS
9748	GOLD PC 30 YEAR - FHLMC	01/01/37	5.50%	MTS
9749	GOLD PC 30 YEAR - FHLMC	01/01/37	5.50%	MTS
9750	GOLD PC 30 YEAR - FHLMC	02/01/37	5.50%	MTS
9751	GOLD PC 30 YEAR - FHLMC	03/01/37	5.50%	MTS
9752	GOLD PC 30 YEAR - FHLMC	06/01/37	5.00%	MTS
9753	GOLD PC 30 YEAR - FHLMC	07/01/37	6.50%	MTS
9754	GOLD PC 30 YEAR - FHLMC	08/01/37	6.00%	MTS
9755	GOLD PC 30 YEAR - FHLMC	08/01/37	6.00%	MTS
9756	GOLD PC 30 YEAR - FHLMC	11/01/37	6.50%	MTS
9757	GOLD PC 30 YEAR - FHLMC	07/01/38	5.50%	MTS
9758	GOLD PC 30 YEAR - FHLMC	10/01/35	4.50%	MTS
9759	GOLD PC 30 YEAR - FHLMC	03/01/36	5.00%	MTS
9760	GOLD PC 30 YEAR - FHLMC	07/01/31	7.00%	MTS
9761	GOLD PC 30 YEAR - FHLMC	06/01/36	5.00%	MTS
9762	GOLD PC 30 YEAR - FHLMC	06/01/36	5.00%	MTS
9763	GOLD PC 15 YEAR - FHLMC	04/01/17	7.50%	MTS
9764	GOLD PC 15 YEAR - FHLMC	06/01/19	4.50%	MTS
9765	GOLD PC 15 YEAR - FHLMC	10/01/21	6.00%	MTS
9766	GOLD PC 30 YEAR - FHLMC	08/01/37	6.00%	MTS
9767	GOLD PC 30 YEAR - FHLMC	11/01/36	5.00%	MTS
9768	GOLD PC 30 YEAR - FHLMC	12/01/36	5.50%	MTS
9769	GOLD PC 30 YEAR - FHLMC	02/01/37	6.00%	MTS
9770	GOLD PC 30 YEAR - FHLMC	11/01/36	6.00%	MTS
9771	GOLD PC 30 YEAR - FHLMC	01/01/37	4.50%	MTS
9772	GOLD PC 30 YEAR - FHLMC	05/01/33	6.00%	MTS
9773	GOLD PC 30 YEAR - FHLMC	01/01/38	5.50%	MTS
9774	GOLD PC 30 YEAR - FHLMC	12/01/37	6.00%	MTS
9775	GOLD PC 30 YEAR - FHLMC	07/01/38	5.50%	MTS
9776	GOLD PC 30 YEAR - FHLMC	09/01/38	6.00%	MTS
9777	GOLD PC 15 YEAR - FHLMC	05/01/21	6.00%	MTS
9778	GOLD PC 15 YEAR - FHLMC	04/01/23	5.00%	MTS
9779	GOLD PC 30 YEAR - FHLMC	08/01/17	6.00%	MTS
9780	GOLD PC 30 YEAR - FHLMC	12/01/36	5.50%	MTS
9781	FHLMC GOLD ARM 30YR	06/01/35	4.62%	MTS
9782	FHLMC GOLD ARM 30YR	09/01/35	4.85%	MTS
9783	FHLMC GOLD ARM 30YR	11/01/36	5.66%	MTS
9784	FHLMC GOLD ARM 30YR	01/01/36	5.05%	MTS
9785	FREDDIE MAC	12/16/10	4.50%	MTS
9786	FREDDIE MAC	03/05/19	5.20%	MTS
9787	FHR 1529 Z FREDDIE MAC	06/15/23	7.00%	MTS
9788	GOLD PC 30 YEAR - FHLMC	12/01/36	5.50%	MTS
9789	GOLD PC 30 YEAR - FHLMC	12/01/33	6.00%	MTS
9790	GOLD PC 30YR - FHLMC WAM	01/01/33	5.50%	MTS
9791	GOLD PC 30 YEAR - FHLMC	05/01/38	6.00%	MTS
9792	GOLD PC 15 YEAR - FHLMC	05/01/17	6.00%	MTS
9793	GOLD PC 15 YEAR - FHLMC	04/01/18	5.50%	MTS
9794	FHLMC GOLD FIXED RATE	09/01/18	5.00%	MTS
9795	FHLMC GOLD FIXED RATE	03/01/19	5.00%	MTS
9796	GOLD PC 30 YEAR - FHLMC	06/01/33	5.00%	MTS
9797	GOLD PC 30 YEAR - FHLMC	08/01/33	6.00%	MTS
9798	GOLD PC 30 YEAR - FHLMC	09/01/33	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9743	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9744	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9745	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9746	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9747	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9748	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9749	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9750	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9751	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9752	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9753	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9754	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9755	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9756	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9757	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9758	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9759	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9760	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9761	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9762	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9763	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9764	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9765	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9766	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9767	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9768	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9769	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9770	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9771	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9772	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9773	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9774	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9775	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9776	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9777	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9778	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9779	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9780	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9781	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9782	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9783	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9784	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9785	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9786	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9787	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9788	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9789	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9790	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9791	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9792	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9793	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9794	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9795	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9796	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9797	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9798	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9799	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9800	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9801	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9802	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9803	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9804	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9805	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9806	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9807	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9808	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9809	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9810	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9811	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9812	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9813	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9814	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9815	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9816	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9817	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9818	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9819	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9820	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9821	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9822	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9823	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9824	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9825	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9826	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9827	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9828	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9829	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9830	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9831	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9832	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9833	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9834	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9835	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9836	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9837	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9838	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9839	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9840	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9841	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9842	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9843	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9844	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9845	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9846	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9847	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9848	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9849	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9850	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9851	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9852	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9853	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9854	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9799	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31296YQE6		F00A22253
9800	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3129717L2		F00B18999
9801	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31297LUQ1		F00A31491
9802	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31297TWF6		F00A37846
9803	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31298BHK0		F00C42934
9804	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31339DP51		31339DP51
9805	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31339NUU8		31339NUU8
9806	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133THV79		3133THV79
9807	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133TM7F7		3133TM7F7
9808	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3133TPJV2		3133TPJV2
9809	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3134A2HG6		3134A2HG6
9810	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31358J3T6		31358J3T6
9811	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31358SCE9		31358SCE9
9812	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359AWV7		31359AWV7
9813	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359FJJ8		31359FJJ8
9814	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359FXM5		31359FXM5
9815	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359GP34		31359GP34
9816	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31359SWU0		31359SWU0
9817	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31371K4H1		N00254724
9818	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31371K7E5	US31371K7E54	N00254793
9819	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31371MQ26		N00256173
9820	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31371MQG5		N00256155
9821	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31371MRT6		N00256198
9822	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31371NH24		N00256849
9823	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31371NMG7		N00256959
9824	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31374TNA3		N00323585
9825	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31384U3Y8		N00534615
9826	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31384V6D9		N00535568
9827	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31385EHS1		N00542141
9828	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31385HJG8		N00544863
9829	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31385WUT4		N00555094
9830	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31385XNR4	US31385XNR43	N00555800
9831	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31385XTY3		N00555967
9832	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31391HYN8		N00667717
9833	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31391UEV3		N00677048
9834	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392AYW2		31392AYW2
9835	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392EFP0		31392EFP0
9836	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392EK90		31392EK90
9837	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392ELU2		31392ELU2
9838	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392GFP5	US31392GFP54	31392GFP5
9839	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392HTR4		31392HTR4
9840	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392HYB3		31392HYB3
9841	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392KAA4		31392KAA4
9842	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392WD56		31392WD56
9843	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31392WND8		31392WND8
9844	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393BRF4		31393BRF4
9845	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393ECB3		31393ECB3
9846	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393EQ44		31393EQ44
9847	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393F5Y8		31393F5Y8
9848	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393HXR8		31393HXR8
9849	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393KHC2		31393KHC2
9850	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393MYL9		31393MYL9
9851	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393N3U1		31393N3U1
9852	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393NAE9		31393NAE9
9853	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393TGV2		31393TGV2
9854	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393WTB5		31393WTB5

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9799	GOLD PC 30 YEAR - FHLMC	05/01/34	5.50%	MTS
9800	GOLD PC 15 YEAR - FHLMC	03/01/20	5.00%	MTS
9801	GOLD PC 30 YEAR - FHLMC	02/01/35	5.50%	MTS
9802	GOLD PC 30 YEAR - FHLMC	09/01/35	5.00%	MTS
9803	GOLD PC 30 YEAR - FHLMC	03/01/29	6.00%	MTS
9804	FHR 2414 LD FREDDIE MAC	10/15/30	6.50%	MTS
9805	FHR 2430 GE CMM SER 2430 CL GEFREDDIE MAC	11/15/30	6.50%	MTS
9806	FHR 2113 2113-QG CMO SER 2113 FEDERAL HOME LOAN MTGE GOLD	01/15/29	6.00%	MTS
9807	FHR 2182 ZB FREDDIE MAC	09/15/29	8.00%	MTS
9808	FHR 2245 A FREDDIE MAC	08/15/27	8.00%	MTS
9809	FEDERAL HOME LOAN MTG CORP	12/11/25	0.00%	MTS
9810	FNR G-33 PT FANNIE MAE	10/25/21	7.00%	MTS
9811	FNR 2000-22 PN FANNIE MAE	07/25/30	6.00%	MTS
9812	FNR 1993-84 M FANNIE MAE	06/25/23	7.50%	MTS
9813	FNR G93-35 ZQ FEDERAL NATIONAL MTGE ASSN	11/25/23	6.50%	MTS
9814	FNR G93-040 40-H CMO SERIES 40FEDERAL NATIONAL MTGE ASSN	12/25/23	6.40%	MTS
9815	FNR 94-037 37-L CMO SERIES 37 FEDERAL NATIONAL MTGE ASSN	03/25/24	6.50%	MTS
9816	FNR 2001-14 Z FANNIE MAE	05/25/31	6.00%	MTS
9817	FNMA SF 30 YEAR	04/01/33	5.00%	MTS
9818	FNMA SF 30 YEAR	07/01/33	5.00%	MTS
9819	FNMA SF 30 YEAR	03/01/36	6.50%	MTS
9820	FNMA 15 YEAR	03/01/21	5.50%	MTS
9821	FNMA 20 YEAR	04/01/26	5.50%	MTS
9822	10 IO/20YEAR AM POOLS	08/01/37	6.00%	MTS
9823	FNMA SF 30 YEAR	11/01/37	6.00%	MTS
9824	FNMA 15 YEAR	02/01/14	5.50%	MTS
9825	FNMA SF 30 YEAR	07/01/29	5.50%	MTS
9826	FNMA 15 YEAR	12/01/13	7.00%	MTS
9827	FNMA ARMS	08/01/22	5.75%	MTS
9828	FNMA ARMS	09/01/34	5.40%	MTS
9829	FNMA SF 30 YEAR	12/01/17	6.00%	MTS
9830	FNMA SF 30 YEAR	10/01/33	5.50%	MTS
9831	FNMA SF 30 YEAR	11/01/33	5.50%	MTS
9832	FNMA SF 30 YEAR	02/01/33	5.50%	MTS
9833	FNMA-GUAR MTG PASS THRU-30YR	01/01/33	5.50%	MTS
9834	FNR 2001-68 PH FEDERAL NATL MTGE ASSN	12/25/31	6.00%	MTS
9835	FNR 2002-55 ON FANNIE MAE	05/25/31	6.00%	MTS
9836	FNR 2002-64 PD FANNIE MAE	04/25/28	5.50%	MTS
9837	FNR 2002-58 PE FANNIE MAE	05/25/31	6.00%	MTS
9838	FNGT 2002-T18 A2 FANNIEMAE GRANTOR TRUST	08/25/32	6.50%	MTS
9839	FNR 2003-1 PT FANNIE MAE	04/25/28	5.50%	MTS
9840	FNR 2003-2 PE FANNIE MAE	04/25/31	5.50%	MTS
9841	FHR 2454 BK FREDDIE MAC	05/15/32	6.50%	MTS
9842	FHR 2514 PD FEDERAL HOME LOAN MTGE CORP	03/15/31	5.50%	MTS
9843	FHR 2515 UN FEDERAL HOME LOAN MTGE CORP	11/15/21	5.50%	MTS
9844	FNR 2003-37 PD FANNIE MAE	05/25/32	5.25%	MTS
9845	FNR 2003-74 PT FANNIE MAE	02/25/29	5.00%	MTS
9846	FNR 2003-86 OE FANNIE MAE	03/25/32	5.00%	MTS
9847	FHR 2522 TC FREDDIE MAC	11/15/22	5.50%	MTS
9848	FHR 2552 MD FREDDIE MAC	04/15/32	6.00%	MTS
9849	FHR 2572 PG FREDDIE MAC	11/15/31	5.50%	MTS
9850	FHR 2583 MC FREDDIE MAC	08/15/29	5.50%	MTS
9851	FHR 2589 GE FREDDIE MAC	06/15/31	5.50%	MTS
9852	FHR 2587 KD FREDDIE MAC	04/15/31	5.00%	MTS
9853	FNR 2003-81 MC FANNIE MAE	12/25/32	5.00%	MTS
9854	FHR 2645 PY FREDDIE MAC	12/15/31	4.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9799	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9800	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9801	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9802	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9803	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9804	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9805	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9806	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9807	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9808	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9809	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9810	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9811	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9812	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9813	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9814	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9815	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9816	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9817	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9818	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9819	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9820	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9821	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9822	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9823	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9824	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9825	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9826	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9827	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9828	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9829	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9830	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9831	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9832	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9833	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9834	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9835	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9836	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9837	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9838	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9839	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9840	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9841	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9842	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9843	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9844	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9845	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9846	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9847	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9848	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9849	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9850	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9851	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9852	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9853	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9854	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9855	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9856	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9857	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9858	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9859	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9860	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9861	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9862	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9863	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9864	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9865	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9866	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9867	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9868	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9869	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9870	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9871	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9872	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9873	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9874	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9875	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9876	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9877	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9878	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9879	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9880	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9881	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9882	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9883	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9884	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9885	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9886	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9887	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9888	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9889	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9890	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9891	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9892	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9893	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9894	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9895	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9896	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9897	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9898	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9899	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9900	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9901	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9902	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9903	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9904	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9905	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9906	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9907	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9908	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9909	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9910	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9855	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31393YYT6		31393YYT6
9856	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394CG71		31394CG71
9857	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394EAU2		31394EAU2
9858	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394EFK9		31394EFK9
9859	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394ER42		31394ER42
9860	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394KK60		31394KK60
9861	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394LTY8		31394LTY8
9862	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394M2F6		31394M2F6
9863	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394N2P2		31394N2P2
9864	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394PZH9		31394PZH9
9865	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394XH41		31394XH41
9866	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394XQ90	US31394XQ909	31394XQ90
9867	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394YD76		31394YD76
9868	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394YGB4		31394YGB4
9869	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394YK78		31394YK78
9870	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31394YNE0		31394YNE0
9871	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395BBS1		31395BBS1
9872	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395BP64		31395BP64
9873	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395EWF0		31395EWF0
9874	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395FAX2		31395FAX2
9875	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395G2T8		31395G2T8
9876	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395GD41		31395GD41
9877	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395GJR4		31395GJR4
9878	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395KM91		31395KM91
9879	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395LLZ2		31395LLZ2
9880	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395M7F0		31395M7F0
9881	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395NE60		31395NE60
9882	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395PPE6		31395PPE6
9883	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395THS6		31395THS6
9884	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395TW59		31395TW59
9885	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395UCJ8		31395UCJ8
9886	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395UDZ1		31395UDZ1
9887	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395UHU8		31395UHU8
9888	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395UK34		31395UK34
9889	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395UQG9		31395UQG9
9890	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31395X6N0		31395X6N0
9891	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396C3X6		31396C3X6
9892	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396C3Y4		31396C3Y4
9893	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396C5R7		31396C5R7
9894	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396CAY6		31396CAY6
9895	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396CBX7		31396CBX7
9896	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396CC65		31396CC65
9897	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396CJ76		31396CJ76
9898	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396E6E1		31396E6E1
9899	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396EJN7		31396EJN7
9900	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396EWR3		31396EWR3
9901	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396EZ82		31396EZ82
9902	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396F6N8		31396F6N8
9903	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396FGZ0		31396FGZ0
9904	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396FL68		31396FL68
9905	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396FL76		31396FL76
9906	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396G3F6		31396G3F6
9907	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396GL74		31396GL74
9908	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396GXJ5		31396GXJ5
9909	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396HXA2		31396HXA2
9910	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396KCV2		31396KCV2

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L		M	N	O
9855	FNR 2004-45 DB	FANNIE MAE	06/25/34	5.00%	MTS
9856	FNR 2005-27 ND	FANNIE MAE	03/25/32	5.50%	MTS
9857	FNR 2005-51 NC	FANNIE MAE	12/25/30	5.50%	MTS
9858	FNR 2005-64 PX	FANNIE MAE	06/25/35	5.50%	MTS
9859	FNR 2005-69 LE	FANNIE MAE	11/25/33	5.50%	MTS
9860	FHR 2682 LC	FREDDIE MAC	07/15/32	4.50%	MTS
9861	FHR 2707 MR	FREDDIE MAC	03/15/27	5.00%	MTS
9862	FHR 2705 LD	FREDDIE MAC	03/15/32	4.50%	MTS
9863	FHR 2717 LE	FREDDIE MAC	07/15/29	5.50%	MTS
9864	FHR 2745 KG	FREDDIE MAC	02/15/34	5.50%	MTS
9865	FHR 2772 CG	FREDDIE MAC	05/01/34	5.00%	MTS
9866	FHR 2780 LE	FREDDIE MAC	11/15/32	5.00%	MTS
9867	FHR 2801 JY	FREDDIE MAC	05/15/34	5.00%	MTS
9868	FHR 2793 GE	FREDDIE MAC	11/15/32	5.50%	MTS
9869	FHR 2791 KG	FREDDIE MAC	06/01/34	5.50%	MTS
9870	FHR 2802 LB	FREDDIE MAC	07/15/32	5.50%	MTS
9871	FNR 2006-9 DG	FANNIE MAE	03/25/36	5.50%	MTS
9872	FNR 2006-21 CA	FANNIE MAE	03/25/29	5.50%	MTS
9873	FHR 2844 PE	FREDDIE MAC	08/15/34	5.00%	MTS
9874	FHR 2836 L	FREDDIE MAC	04/15/34	4.50%	MTS
9875	FHR 2864 PG	FREDDIE MAC	09/15/34	5.00%	MTS
9876	FHR 2852 TJ	FREDDIE MAC	08/15/30	5.00%	MTS
9877	FHR 2861 Z	FREDDIE MAC	09/15/34	5.50%	MTS
9878	FHR 2907 HG	FREDDIE MAC	12/15/34	5.00%	MTS
9879	FHR 2920 PE	FREDDIE MAC	01/15/35	5.00%	MTS
9880	FHR 2932 AP	FREDDIE MAC	01/15/31	5.00%	MTS
9881	FNR 2006-58 FG	FANNIE MAE	07/25/36	2.95%	MTS
9882	FHR 2948 NE	FREDDIE MAC	03/15/35	5.50%	MTS
9883	FHR 2964 ND	FREDDIE MAC	04/15/33	5.50%	MTS
9884	FHR 2970 WD	FREDDIE MAC	01/15/29	5.50%	MTS
9885	FHR-2975 PJ	FREDDIE MAC	06/15/35	5.50%	MTS
9886	FHR 2980 LD	FREDDIE MAC	12/15/33	5.50%	MTS
9887	FHR 2971 KC	FREDDIE MAC	06/15/35	5.50%	MTS
9888	FHR 2978 CN	FREDDIE MAC	05/15/35	5.50%	MTS
9889	FHR 2982 PB	FREDDIE MAC	06/15/28	5.50%	MTS
9890	FHR 3023 PE	FREDDIE MAC	02/15/34	5.50%	MTS
9891	FHRR R003 VA	FREDDIE MAC	08/15/16	5.50%	MTS
9892	FHRR R003 ZA	FREDDIE MAC	10/15/35	5.50%	MTS
9893	FHR 3056 BP	FREDDIE MAC	02/15/31	5.50%	MTS
9894	FHR 3057 PC	FREDDIE MAC	10/15/30	5.50%	MTS
9895	FHR-3045 HN	FREDDIE MAC	11/15/35	4.50%	MTS
9896	FHR 3045 JB	FREDDIE MAC	11/15/35	5.50%	MTS
9897	FHR 3047 LD	FREDDIE MAC	10/15/25	5.50%	MTS
9898	FHR 3044 MB	FREDDIE MAC	04/15/31	5.50%	MTS
9899	FHR 3063 YB	FREDDIE MAC	06/15/26	5.50%	MTS
9900	FHR 3061 ME	FREDDIE MAC	11/15/35	5.50%	MTS
9901	FHR 3062 MC	FREDDIE MAC	03/15/35	5.25%	MTS
9902	FHR 3067 PH	FREDDIE MAC	05/15/29	5.50%	MTS
9903	FHR 3073 ME	FREDDIE MAC	11/15/35	5.50%	MTS
9904	FHR 3072 UB	FREDDIE MAC	01/15/31	5.50%	MTS
9905	FHR 3072 UC	FREDDIE MAC	11/15/32	5.50%	MTS
9906	FHR 3082 PJ	FREDDIE MAC	09/15/34	5.00%	MTS
9907	FHR 3101 PD	FREDDIE MAC	05/15/34	5.50%	MTS
9908	FHR 3096 PD	FREDDIE MAC	05/15/34	5.50%	MTS
9909	FHR 3116 AB	FREDDIE MAC	02/15/32	5.50%	MTS
9910	FNR 2006-78 MB	FANNIE MAE	07/25/34	5.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9855	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9856	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9857	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9858	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9859	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9860	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9861	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9862	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9863	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9864	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9865	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9866	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9867	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9868	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9869	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9870	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9871	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9872	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9873	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9874	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9875	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9876	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9877	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9878	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9879	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9880	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9881	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9882	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9883	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9884	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9885	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9886	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9887	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9888	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9889	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9890	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9891	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9892	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9893	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9894	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9895	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9896	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9897	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9898	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9899	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9900	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9901	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9902	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9903	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9904	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9905	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9906	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9907	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9908	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9909	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9910	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9911	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9912	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9913	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9914	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9915	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9916	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9917	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9918	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9919	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9920	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9921	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9922	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9923	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9924	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9925	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9926	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9927	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9928	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9929	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9930	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9931	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9932	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9933	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9934	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9935	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9936	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9937	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9938	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9939	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9940	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9941	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9942	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9943	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9944	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9945	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9946	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9947	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9948	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9949	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9950	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9951	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9952	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9953	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9954	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9955	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9956	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9957	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9958	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9959	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9960	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9961	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9962	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9963	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9964	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9965	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9966	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9911	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396KM25		31396KM25
9912	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396KR95		31396KR95
9913	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396KYS5		31396KYS5
9914	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396LDF4		31396LDF4
9915	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396LQ37		31396LQ37
9916	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396PSQ5		31396PSQ5
9917	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396PWE7		31396PWE7
9918	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396RDW4		31396RDW4
9919	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396REQ6		31396REQ6
9920	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396T5C3		31396T5C3
9921	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396TS87		31396TS87
9922	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396UX96		31396UX96
9923	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396VF86		31396VF86
9924	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396VM54		31396VM54
9925	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XAU8		31396XAU8
9926	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396XHK3		31396XHK3
9927	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397AZ89		31397AZ89
9928	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397B6X4		31397B6X4
9929	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397C3Q0		31397C3Q0
9930	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397CNE5		31397CNE5
9931	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397EW35		31397EW35
9932	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397FBS0		31397FBS0
9933	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397GPJ3		31397GPJ3
9934	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397JUY8		31397JUY8
9935	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31397JW34		31397JW34
9936	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31400SBJ7		N00695841
9937	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31400TJV0		N00696976
9938	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31401JU22		N00709901
9939	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402C3Z3	US31402C3Z38	N00725416
9940	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402C4J8	US31402C4J86	N00725425
9941	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402CUT7		N00725194
9942	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402DBF6		N00725538
9943	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402DJ68	US31402DJ683	N00725785
9944	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402DJR2		N00725772
9945	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402DJS0	US31402DJS09	N00725773
9946	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402DL65		N00725849
9947	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402DP79	US31402DP797	N00725946
9948	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402QTQ4		N00735059
9949	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402QWA5		N00735141
9950	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402QY39	US31402QY395	N00735230
9951	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402QYY1		N00735227
9952	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402QYZ8		N00735228
9953	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402QZJ3		N00735245
9954	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402RDF3	US31402RDF38	N00735502
9955	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31402RDG1	US31402RDG11	N00735503
9956	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403C6G1		N00745271
9957	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403C6L0	US31403C6L05	N00745275
9958	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403CZC8		N00745139
9959	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403DDB2		N00745398
9960	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403DDR7		N00745412
9961	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403DTA7		N00745845
9962	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403DV63		N00745937
9963	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31403DVZ9	US31403DVZ94	N00745932
9964	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31404GD40		N00767923
9965	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31404GGR6		N00768008
9966	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31404R6V4		N00776784

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L		M	N	O
9911	FNR 2006-89 B	FANNIE MAE	12/25/28	6.00%	MTS
9912	FNR 2006-81 NA	FANNIE MAE	02/25/27	6.00%	MTS
9913	FNR 2006-82 F	FANNIE MAE	09/25/36	3.04%	MTS
9914	FNR 2006-96 BA	FANNIE MAE	10/25/36	6.00%	MTS
9915	FNR 2006-119 HD	FANNIE MAE	12/25/36	5.75%	MTS
9916	FNR 2007-7 QA	FANNIE MAE	12/25/29	5.50%	MTS
9917	FNR07-15 GM	FANNIE MAE	03/01/37	6.00%	MTS
9918	FHR 3149 CA	FREDDIE MAC	06/15/32	6.00%	MTS
9919	FHR 3149 HA	FREDDIE MAC	05/15/27	6.00%	MTS
9920	FHR 3166 AC	FREDDIE MAC	06/15/21	5.00%	MTS
9921	FHR 3171 AB	FREDDIE MAC	08/15/24	6.00%	MTS
9922	FHR 3184 LB	FREDDIE MAC	10/15/33	6.00%	MTS
9923	FNR 2007-45 PH	FANNIE MAE	05/25/47	6.00%	MTS
9924	FNR 2007-47 CA	FANNIE MAE	10/25/39	6.00%	MTS
9925	FNR 2007-81 GE	FANNIE MAE	08/25/37	6.00%	MTS
9926	FNR 2007-77 TE	FANNIE MAE	08/25/37	5.50%	MTS
9927	FHR 3213 JA	FREDDIE MAC	08/15/26	6.00%	MTS
9928	FHR 3211 PB	FREDDIE MAC	02/15/33	5.50%	MTS
9929	FHR 3228 PG	FREDDIE MAC	10/15/36	5.50%	MTS
9930	FHR 3245 MG	FREDDIE MAC	11/15/36	5.50%	MTS
9931	FHR 3280 MC	FREDDIE MAC	06/15/32	5.50%	MTS
9932	FHR 3279 PD	FREDDIE MAC	10/15/35	5.50%	MTS
9933	FHR 3303 PJ	FREDDIE MAC	12/15/32	5.50%	MTS
9934	FHR 3349 DP	FREDDIE MAC	09/15/36	6.00%	MTS
9935	FHR 3349 PD	FREDDIE MAC	06/15/36	6.00%	MTS
9936	FNMA FIXED RATE		04/01/18	5.00%	MTS
9937	FNMA FIXED RATE		05/01/18	5.50%	MTS
9938	FNMA FIXED RATE		06/01/18	5.00%	MTS
9939	FNMA 15 YEAR		01/01/19	6.00%	MTS
9940	FNMA SF 30 YEAR		04/01/34	5.50%	MTS
9941	FNMA 15 YEAR		12/01/18	6.00%	MTS
9942	FNMA 15 YEAR		01/01/19	4.50%	MTS
9943	FNMA FIXED RATE		06/01/34	4.50%	MTS
9944	FNMA SF 30 YEAR		09/01/34	5.00%	MTS
9945	FNMA SF 30 YEAR		09/01/34	5.50%	MTS
9946	FNMA 15 YEAR		11/01/18	6.50%	MTS
9947	FNMA SF 30 YEAR		11/01/34	5.50%	MTS
9948	FNMA 15 YEAR		10/01/19	4.00%	MTS
9949	FNMA SF 30 YEAR		01/01/35	5.50%	MTS
9950	FNMA SF 30 YEAR		02/01/35	5.50%	MTS
9951	FNMA SF 30 YEAR		02/01/35	5.50%	MTS
9952	FNMA SF 30 YEAR		02/01/35	5.50%	MTS
9953	FNMA ARMS		10/01/36	4.29%	MTS
9954	FNMA SF 30 YEAR		04/01/35	6.00%	MTS
9955	FNMA SF 30 YEAR		04/01/35	6.00%	MTS
9956	FNMA 15 YEAR		09/01/18	4.50%	MTS
9957	FNMA SF 30 YEAR		02/01/36	5.00%	MTS
9958	FNMA SF 30 YEAR		01/01/36	6.50%	MTS
9959	FNMA SF 30 YEAR		06/01/35	6.00%	MTS
9960	FNMA SF 30 YEAR		12/01/35	5.50%	MTS
9961	FNMA SF 30 YEAR		02/01/30	7.50%	MTS
9962	FNMA SF 30 YEAR		09/01/36	6.00%	MTS
9963	FNMA SF 30 YEAR		11/01/36	6.50%	MTS
9964	FNMA 15 YEAR		01/01/19	5.50%	MTS
9965	FNMA FIXED RATE		06/01/13	5.00%	MTS
9966	FNMA SF 30 YEAR		08/01/34	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9911	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9912	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9913	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9914	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9915	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9916	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9917	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9918	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9919	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9920	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9921	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9922	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9923	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9924	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9925	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9926	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9927	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9928	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9929	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9930	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9931	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9932	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9933	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9934	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9935	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9936	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9937	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9938	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9939	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9940	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9941	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9942	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9943	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9944	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9945	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9946	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9947	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9948	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9949	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9950	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9951	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9952	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9953	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9954	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9955	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9956	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9957	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9958	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9959	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9960	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9961	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9962	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9963	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9964	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9965	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9966	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
9967	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9968	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9969	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9970	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9971	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9972	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9973	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9974	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9975	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9976	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9977	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9978	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9979	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9980	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9981	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9982	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9983	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9984	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9985	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9986	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9987	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9988	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9989	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9990	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9991	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9992	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9993	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9994	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9995	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9996	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9997	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9998	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
9999	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10000	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10001	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10002	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10003	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10004	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10005	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10006	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10007	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10008	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10009	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10010	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10011	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10012	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10013	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10014	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10015	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10016	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10017	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10018	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10019	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10020	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10021	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10022	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
9967	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31405G3D0		N00789296
9968	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31405SBC7		N00797535
9969	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31406C6U7		N00806483
9970	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31406C7A0		N00806489
9971	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31406J2E2		N00811773
9972	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31406VGU4		N00821111
9973	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31407CPX9		N00826738
9974	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31407JYK2		N00832414
9975	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31407NB28		N00835357
9976	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31407NQM8	US31407NQM82	N00835760
9977	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31408GG43		N00850819
9978	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31409GNF9		N00870790
9979	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31409GNG7		N00870791
9980	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31409YQA8		N00882549
9981	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410FSU0		N00888031
9982	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410GE90		N00888560
9983	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410GRJ4		N00888889
9984	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410KJE5	US31410KJE55	N00889561
9985	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410KM50		N00889680
9986	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410MRU6		N00891599
9987	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410V3X6		N00899114
9988	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410WSH2		N00899720
9989	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31410XPZ3		N00900540
9990	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411CNN7		N00904097
9991	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31411KM75		N00910382
9992	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412SPW9		N00933437
9993	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31412SS22		N00933537
9994	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31413CYR4		N00941820
9995	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414HJ81		N00966587
9996	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414PZJ1		N00972445
9997	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31414XU83		N00979507
9998	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31415BC56		N00981692
9999	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31415PEE4		N00984933
10000	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31415QYV2		N00986424
10001	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36200A2L2		G00595779
10002	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36200JKA7		G00602489
10003	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36200KQR1		G00603564
10004	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36200M7J6	US36200M7J69	G00604897
10005	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36200MQW6	US36200MQW63	G00604469
10006	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36200MSU8		G00604531
10007	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36200N2U4		G00605687
10008	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36200NST9		G00605430
10009	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36201LLW2		G00586341
10010	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36201VAJ1		G00594109
10011	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36201YRQ1		G00607195
10012	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202DWE7		I00003345
10013	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202EHR3	US36202EHR36	I00003840
10014	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202EKK4		I00003898
10015	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202EL98		I00003952
10016	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202ENN5		I00003997
10017	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202ERD3		I00004084
10018	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202ESC4		I00004115
10019	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202XGR2		G00612308
10020	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36202XJV0		G00612376
10021	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36225B3L0		G00781703
10022	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36225B6E3		G00781769

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
9967	FNMA SF 30 YEAR	06/01/32	7.00%	MTS
9968	FNMA SF 30 YEAR	04/01/35	5.50%	MTS
9969	FNMA ARMS	05/01/35	4.17%	MTS
9970	FNMA ARMS	07/01/32	6.32%	MTS
9971	FNMA SF 30 YEAR	01/01/35	5.50%	MTS
9972	FNMA ARMS	05/01/35	4.04%	MTS
9973	FNMA SF 30 YEAR	08/01/35	5.00%	MTS
9974	FNMA SF 30 YEAR	07/01/35	5.00%	MTS
9975	FNMA SF 30 YEAR	09/01/35	4.50%	MTS
9976	FNMA SF 30 YEAR	09/01/35	4.50%	MTS
9977	FNMA 15 YEAR	12/01/20	5.50%	MTS
9978	FNMA SF 30 YEAR	09/01/36	5.50%	MTS
9979	FNMA SF 30 YEAR	09/01/36	6.00%	MTS
9980	FNMA SF 30 YEAR	06/01/36	6.00%	MTS
9981	FNMA SF 30 YEAR	07/01/30	7.50%	MTS
9982	FNMA SF 30 YEAR	11/01/35	6.00%	MTS
9983	FNMA 15 YEAR	12/01/18	4.50%	MTS
9984	FNMA SF 30 YEAR	06/01/38	5.50%	MTS
9985	FNMA 15 YEAR	11/01/20	4.50%	MTS
9986	FNMA SF 30 YEAR	06/01/36	6.00%	MTS
9987	FNMA SF 30 YEAR	04/01/37	5.50%	MTS
9988	FNMA SF 30 YEAR	09/01/37	5.50%	MTS
9989	FNMA SF 30 YEAR	08/01/36	6.00%	MTS
9990	FNMA SF 30 YEAR	01/01/37	5.50%	MTS
9991	FNMA SF 30 YEAR	03/01/37	5.50%	MTS
9992	FNMA SF 30 YEAR	03/01/38	5.00%	MTS
9993	FNMA SF 30 YEAR	02/01/38	6.00%	MTS
9994	FNMA 15 YEAR	03/01/23	4.50%	MTS
9995	FNMA SF 30 YEAR	01/01/38	5.50%	MTS
9996	FNMA SF 30 YEAR	03/01/38	5.00%	MTS
9997	FNMA SF 30 YEAR	04/01/38	5.50%	MTS
9998	FNMA SF 30 YEAR	06/01/38	5.00%	MTS
9999	FNMA SF 30 YEAR	06/01/38	6.00%	MTS
10000	FNMA SF 30 YEAR	07/01/38	6.00%	MTS
10001	GNMA SF 30 YEAR	07/15/35	5.00%	MTS
10002	GNMA SF 30 YEAR	01/15/36	5.50%	MTS
10003	GNMA SF 30 YEAR	04/15/33	5.00%	MTS
10004	GNMA SF 30 YEAR	12/15/33	5.00%	MTS
10005	GNMA SF 30 YEAR	07/15/33	4.50%	MTS
10006	GNMA SF 30 YEAR	11/15/35	5.50%	MTS
10007	GNMA SF 30 YEAR	09/15/34	5.50%	MTS
10008	GNMA SF 30 YEAR	05/15/34	5.00%	MTS
10009	GNMA SF 30 YEAR	01/15/35	5.50%	MTS
10010	GNMA SF 30 YEAR	09/15/33	5.00%	MTS
10011	GNMA SF 30 YEAR	12/15/33	6.00%	MTS
10012	GNMA II-JUMBOS	02/20/33	5.00%	MTS
10013	GNMA II-JUMBOS	04/20/36	5.00%	MTS
10014	GNMA II-JUMBOS	09/20/36	5.50%	MTS
10015	GNMA II-JUMBOS	02/20/37	5.00%	MTS
10016	GNMA II-JUMBOS	06/20/37	5.50%	MTS
10017	GNMA II-JUMBOS	02/20/38	5.50%	MTS
10018	GNMA II-JUMBOS	04/20/38	6.00%	MTS
10019	GNMA SF 30 YEAR	09/15/36	6.00%	MTS
10020	GNMA SF 30 YEAR	11/15/33	5.50%	MTS
10021	GNMA SF 30 YEAR	02/15/34	5.00%	MTS
10022	GNMA SF 30 YEAR	11/15/33	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
9967	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9968	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9969	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9970	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9971	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9972	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9973	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9974	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9975	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9976	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9977	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9978	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9979	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9980	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9981	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9982	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9983	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9984	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9985	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9986	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9987	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9988	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9989	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9990	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9991	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9992	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9993	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9994	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9995	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9996	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9997	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9998	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
9999	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10000	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10001	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10002	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10003	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10004	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10005	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10006	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10007	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10008	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10009	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10010	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10011	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10012	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10013	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10014	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10015	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10016	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10017	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10018	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10019	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10020	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10021	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10022	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10023	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10024	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10025	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10026	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10027	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10028	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10029	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10030	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10031	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10032	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10033	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10034	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10035	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10036	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10037	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10038	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10039	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10040	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10041	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10042	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10043	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10044	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10045	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10046	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10047	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10048	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10049	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10050	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10051	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10052	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10053	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10054	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10055	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10056	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10057	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10058	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10059	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10060	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10061	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10062	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10063	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10064	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10065	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10066	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10067	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10068	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10069	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10070	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10071	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10072	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10073	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10074	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10075	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10076	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10077	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10078	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10023	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36241KHW1		G00782045
10024	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36241KJN9		I00782069
10025	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36241KRH3	US36241KRH31	G00782288
10026	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36290SJB8	US36290SJB88	G00615958
10027	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36290TYT0		G00617322
10028	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36290UKB1		G00617790
10029	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36290UL87		G00617851
10030	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36290XLN8		G00620533
10031	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36290YBE7	US36290YBE77	G00621137
10032	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36291SPG9		G00636823
10033	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36291TBQ0		G00637347
10034	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292CAC8		G00644503
10035	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292CAL8		G00644511
10036	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292CBQ6		G00644547
10037	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292CC93		G00644596
10038	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292CF33		G00644686
10039	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292CH98		G00644756
10040	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292CPL2		G00644927
10041	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292DP55		G00645844
10042	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292DQJ4		G00645857
10043	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292DXT4		G00646090
10044	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292ETT7		G00646862
10045	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292EUR9		G00646892
10046	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292EVN7		G00646921
10047	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292F3C9		G00647995
10048	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292FHG5		G00647431
10049	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292FJA6		G00647457
10050	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292FS40		G00647739
10051	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292FSW8		G00647733
10052	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292FT49		G00647771
10053	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292FT56		G00647772
10054	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292FUC9		G00647779
10055	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292GNS0		G00648501
10056	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292GWK7		G00648750
10057	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292GZQ1		G00648851
10058	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292GZU2		G00648855
10059	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292HCF8		G00649070
10060	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292HR70		G00649510
10061	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292HSN4		G00649525
10062	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292JL31		G00650246
10063	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292JLS6		G00650237
10064	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292JRA9		G00650381
10065	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292JRD3		G00650384
10066	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292KGX8		G00651014
10067	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36292LAP9		G00651714
10068	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36294NAV0		G00654420
10069	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36294NR75		G00654910
10070	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36295B5E9		G00666045
10071	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36295J7K6		G00672398
10072	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36295M6E4		G00675069
10073	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36295PXF4		G00676678
10074	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	383739S34		383739S34
10075	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38373MAP5		38373MAP5
10076	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38373TY41		38373TY41
10077	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374FTH7		38374FTH7
10078	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374FX58		38374FX58

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10023	GNMA-15YR MATURITY	08/15/24	6.50%	MTS
10024	GNMA II-CUSTOM	12/20/20	5.50%	MTS
10025	GNMA SF 30 YEAR	12/15/37	6.50%	MTS
10026	GNMA SF 30 YEAR	09/15/33	5.00%	MTS
10027	GNMA SF 30 YEAR	12/15/36	5.50%	MTS
10028	GNMA SF 30 YEAR	11/15/37	6.00%	MTS
10029	GNMA SF 30 YEAR	12/15/37	6.00%	MTS
10030	GNMA SF 30 YEAR	08/15/33	5.00%	MTS
10031	GNMA SF 30 YEAR	04/15/37	6.50%	MTS
10032	GNMA SF 30 YEAR	11/15/34	5.50%	MTS
10033	GNMA SF 30 YEAR	09/15/34	5.50%	MTS
10034	GNMA SF 30 YEAR	06/15/35	5.50%	MTS
10035	GNMA SF 30 YEAR	06/15/35	5.50%	MTS
10036	GNMA SF 30 YEAR	07/15/35	5.00%	MTS
10037	GNMA SF 30 YEAR	08/15/35	5.00%	MTS
10038	GNMA SF 30 YEAR	11/15/35	5.50%	MTS
10039	GNMA SF 30 YEAR	05/15/35	5.50%	MTS
10040	GNMA SF 30 YEAR	07/15/35	5.00%	MTS
10041	GNMA SF 30 YEAR	11/15/35	5.50%	MTS
10042	GNMA SF 30 YEAR	12/15/35	5.50%	MTS
10043	GNMA SF 30 YEAR	01/15/38	6.00%	MTS
10044	GNMA SF 30 YEAR	08/15/35	5.50%	MTS
10045	GNMA SF 30 YEAR	09/15/35	5.50%	MTS
10046	GNMA SF 30 YEAR	09/15/35	5.50%	MTS
10047	GNMA SF 30 YEAR	09/15/35	5.00%	MTS
10048	GNMA SF 30 YEAR	09/15/35	5.00%	MTS
10049	GNMA SF 30 YEAR	10/15/35	5.50%	MTS
10050	GNMA SF 30 YEAR	08/15/35	5.50%	MTS
10051	GNMA SF 30 YEAR	08/15/35	5.00%	MTS
10052	GNMA SF 30 YEAR	09/15/35	5.00%	MTS
10053	GNMA SF 30 YEAR	09/15/35	5.00%	MTS
10054	GNMA SF 30 YEAR	09/15/35	5.50%	MTS
10055	GNMA SF 30 YEAR	11/15/35	5.50%	MTS
10056	GNMA SF 30 YEAR	09/15/35	5.50%	MTS
10057	GNMA SF 30 YEAR	10/15/35	5.50%	MTS
10058	GNMA SF 30 YEAR	10/15/35	6.00%	MTS
10059	GNMA SF 30 YEAR	12/15/35	5.50%	MTS
10060	GNMA SF 30 YEAR	10/15/35	5.50%	MTS
10061	GNMA SF 30 YEAR	11/15/35	5.50%	MTS
10062	GNMA SF 30 YEAR	04/15/36	5.50%	MTS
10063	GNMA SF 30 YEAR	03/15/36	5.00%	MTS
10064	GNMA SF 30 YEAR	11/15/35	5.50%	MTS
10065	GNMA SF 30 YEAR	11/15/35	5.50%	MTS
10066	GNMA SF 30 YEAR	02/15/36	5.50%	MTS
10067	GNMA SF 30 YEAR	02/15/36	5.50%	MTS
10068	GNMA SF 30 YEAR	08/15/36	6.50%	MTS
10069	GNMA SF 30 YEAR	05/15/36	5.50%	MTS
10070	GNMA SF 30 YEAR	03/15/38	6.00%	MTS
10071	GNMA SF 30 YEAR	12/15/37	7.00%	MTS
10072	GNMA SF 30 YEAR	01/15/38	7.00%	MTS
10073	GNMA SF 30 YEAR	01/15/38	6.00%	MTS
10074	GNR 01-20 Z CMO SER 01-20 GOVERNMENT NATIONAL MTGE ASSN	04/20/31	6.00%	MTS
10075	GNR 2001-34 C GOVT NATIONAL MORTGAGE (GNMA)	06/16/23	6.60%	MTS
10076	GNR 2002-9 C GOVERNMENT NATIONAL MTGE ASSN	10/16/27	6.27%	MTS
10077	GNR 2004-19 KE GOVT NATIONAL MORTGAGE (GNMA)	03/16/34	5.00%	MTS
10078	GNR 2004-21 B GOVT NATIONAL MORTGAGE (GNMA)	04/16/34	5.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10023	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10024	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10025	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10026	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10027	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10028	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10029	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10030	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10031	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10032	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10033	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10034	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10035	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10036	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10037	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10038	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10039	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10040	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10041	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10042	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10043	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10044	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10045	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10046	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10047	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10048	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10049	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10050	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10051	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10052	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10053	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10054	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10055	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10056	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10057	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10058	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10059	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10060	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10061	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10062	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10063	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10064	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10065	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10066	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10067	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10068	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10069	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10070	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10071	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10072	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10073	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10074	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10075	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10076	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10077	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10078	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10079	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10080	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10081	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10082	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10083	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10084	GM0C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10085	GM2U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10086	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10087	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10088	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10089	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10090	GM33	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10091	GM5G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10092	GM5G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10093	GM5U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10094	GM5U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10095	GM5U	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10096	GM5Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10097	GM73	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10098	GM75	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10099	GM77	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10100	GM77	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10101	GM77	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10102	GM84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10103	GM8C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
10104	GM8C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
10105	GM8C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
10106	GM8C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
10107	GM8C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
10108	GM8C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
10109	GM8C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
10110	GM8C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
10111	GM8C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
10112	GM8C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES
10113	GM8L	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10114	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10115	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10116	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10117	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10118	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10119	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10120	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10121	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10122	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10123	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10124	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10125	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10126	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10127	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10128	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10129	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10130	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10131	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10132	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10133	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10134	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10079	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374HEH9		38374HEH9
10080	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38374HPY0		38374HPY0
10081	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	38375KT36		38375KT36
10082	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3837H2QQ5		3837H2QQ5
10083	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3837H3PU5		3837H3PU5
10084	HIGH GRADE LATAM US	HG LATIN MARKETS	912828JH4		912828JH4
10085	HIGH GRADE CREDIT US	HG ESOTERIC US	912828JH4		912828JH4
10086	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3133XNUV9	US3133XNUV98	3133XNUV9
10087	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3133XQML3		3133XQML3
10088	LINEAR TRADING AMERICAS	AGENCY CALLABLE	3136F9LP6	US3136F9LP69	3136F9LP6
10089	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828JJ0	US912828JJ06	912828JJ0
10090	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828JK7	US912828JK78	912828JK7
10091	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912810PW2	US912810PW27	912810PW2
10092	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JJ0	US912828JJ06	912828JJ0
10093	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912810PW2	US912810PW27	912810PW2
10094	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JJ0	US912828JJ06	912828JJ0
10095	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JK7	US912828JK78	912828JK7
10096	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JK7	US912828JK78	912828JK7
10097	LINEAR TRADING AMERICAS	AGENCIES	3134A4ZY3		3134A4ZY3
10098	LINEAR TRADING AMERICAS	AGENCIES	3134A4ZY3		3134A4ZY3
10099	LINEAR TRADING AMERICAS	AGENCIES	31331YG46		31331YG46
10100	LINEAR TRADING AMERICAS	AGENCIES	912828JJ0	US912828JJ06	912828JJ0
10101	LINEAR TRADING AMERICAS	AGENCIES	912828JK7	US912828JK78	912828JK7
10102	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	912810PW2	US912810PW27	912810PW2
10103	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810PU6		912810PU6
10104	LINEAR TRADING EUROPE	DOLLAR GOVTS	912810PW2	US912810PW27	912810PW2
10105	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828HA1		912828HA1
10106	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828HH6	US912828HH67	912828HH6
10107	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828HK9	US912828HK96	912828HK9
10108	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828HL7	US912828HL79	912828HL7
10109	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828HM5	US912828HM52	912828HM5
10110	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828HP8	US912828HP83	912828HP8
10111	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828HR4	US912828HR40	912828HR4
10112	LINEAR TRADING EUROPE	DOLLAR GOVTS	912828HZ6	US912828HZ65	912828HZ6
10113	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	912828JK7	US912828JK78	912828JK7
10114	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FG8	US912810FG86	912810FG8
10115	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FT0	US912810FT08	912810FT0
10116	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CE8		912828CE8
10117	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CH1		912828CH1
10118	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CJ7	US912828CJ78	912828CJ7
10119	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828CN8		912828CN8
10120	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DB3		912828DB3
10121	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DE7		912828DE7
10122	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DM9		912828DM9
10123	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DP2	US912828DP20	912828DP2
10124	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DV9		912828DV9
10125	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828DX5		912828DX5
10126	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EN6	US912828EN62	912828EN6
10127	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828EQ9		912828EQ9
10128	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FE5	US912828FE54	912828FE5
10129	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FF2	US912828FF20	912828FF2
10130	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FH8	US912828FH85	912828FH8
10131	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FK1	US912828FK15	912828FK1
10132	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FQ8	US912828FQ84	912828FQ8
10133	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FX3		912828FX3
10134	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GC8		912828GC8

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10079	GNR 2004-46 QE GOVT NATIONAL MORTGAGE (GNMA)	05/20/33	5.50%	MTS
10080	GNR 2004-54 LG GOVT NATIONAL MORTGAGE (GNMA)	07/20/34	5.50%	MTS
10081	GNR 2007-45 FJ GOVT NATIONAL MORTGAGE (GNMA)	07/20/37	2.81%	MTS
10082	GNR 1999-25 TB GOVERNMENT NATIONAL MTGE ASSN	07/16/29	7.50%	MTS
10083	GNR 1999-49 PG GOVERNMENT NATIONAL MTGE ASSN	12/20/29	7.00%	MTS
10084	U S TREASURY NOTE	08/15/18	4.00%	MTS
10085	U S TREASURY NOTE	08/15/18	4.00%	MTS
10086	FEDERAL HOME LOAN BANK SYSTEM	01/08/18	5.25%	MTS
10087	FEDERAL HOME LOAN BANK SYSTEM	04/21/11	3.50%	MTS
10088	FEDERAL NATIONAL MORTGAGE ASSO	04/28/10	3.00%	MTS
10089	U S TREASURY NOTE	08/31/10	2.38%	MTS
10090	U S TREASURY NOTE	08/31/13	3.13%	MTS
10091	U.S. TREASURY BOND	02/15/38	4.38%	MTS
10092	U S TREASURY NOTE	08/31/10	2.38%	MTS
10093	U.S. TREASURY BOND	02/15/38	4.38%	MTS
10094	U S TREASURY NOTE	08/31/10	2.38%	MTS
10095	U S TREASURY NOTE	08/31/13	3.13%	MTS
10096	U S TREASURY NOTE	08/31/13	3.13%	MTS
10097	FREDDIE MAC	06/27/16	5.75%	MTS
10098	FREDDIE MAC	06/27/16	5.75%	MTS
10099	FEDERAL FARM CREDIT BANK	04/21/11	2.63%	MTS
10100	U S TREASURY NOTE	08/31/10	2.38%	MTS
10101	U S TREASURY NOTE	08/31/13	3.13%	MTS
10102	U.S. TREASURY BOND	02/15/38	4.38%	MTS
10103	U S TREASURY BOND	05/15/37	5.00%	MTS
10104	U.S. TREASURY BOND	02/15/38	4.38%	MTS
10105	U S TREASURY NOTE	08/15/17	4.75%	MTS
10106	U S TREASURY NOTE	11/15/17	4.25%	MTS
10107	U S TREASURY NOTE	11/30/12	3.38%	MTS
10108	U S TREASURY NOTE	12/31/09	3.25%	MTS
10109	U S TREASURY NOTE	12/31/12	3.63%	MTS
10110	U S TREASURY NOTE	01/31/10	2.13%	MTS
10111	U S TREASURY NOTE	02/15/18	3.50%	MTS
10112	U S TREASURY NOTE	05/15/18	3.88%	MTS
10113	U S TREASURY NOTE	08/31/13	3.13%	MTS
10114	UNITED STATES TREASURY BONDS R/MD 5.25 02/15/2029	02/15/29	5.25%	MTS
10115	U S TREASURY BOND	02/15/36	4.50%	MTS
10116	U S TREASURY NOTE	04/15/09	3.13%	MTS
10117	U S TREASURY NOTE	05/15/09	3.88%	MTS
10118	U S TREASURY NOTE	05/15/14	4.75%	MTS
10119	U S TREASURY NOTE	07/15/09	3.63%	MTS
10120	U S TREASURY NOTE	11/15/09	3.50%	MTS
10121	U S TREASURY NOTE	12/15/09	3.50%	MTS
10122	U S TREASURY NOTE	02/15/15	4.00%	MTS
10123	U S TREASURY NOTE	03/15/10	4.00%	MTS
10124	U S TREASURY NOTE	05/15/15	4.13%	MTS
10125	U S TREASURY NOTE	06/15/10	3.63%	MTS
10126	U S TREASURY NOTE	11/15/15	4.50%	MTS
10127	U S TREASURY NOTE	12/15/10	4.38%	MTS
10128	U S TREASURY NOTE	05/15/09	4.88%	MTS
10129	U S TREASURY NOTE	05/15/16	5.13%	MTS
10130	U S TREASURY NOTE	05/31/11	4.88%	MTS
10131	U S TREASURY NOTE	06/30/11	5.13%	MTS
10132	U S TREASURY NOTE	08/15/16	4.88%	MTS
10133	U S TREASURY NOTE	11/15/09	4.63%	MTS
10134	U S TREASURY NOTE	12/31/11	4.63%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10079	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10080	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10081	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10082	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10083	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10084	(20,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10085	0	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10086	(50,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10087	(150,000)	0.99	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10088	(1,286,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10089	(25,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10090	(23,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10091	(400,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10092	(520,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10093	(22,250,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10094	(1,800,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10095	(3,100,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10096	(9,700,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10097	0	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10098	0	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10099	(124,950,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10100	(83,240,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10101	(10,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10102	(2,280,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10103	0	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10104	0	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10105	0	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10106	0	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10107	(500,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10108	(576,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10109	(600,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10110	(650,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10111	0	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10112	0	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10113	(1,690,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10114	(25,000)	1.12	1.12	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10115	(226,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10116	(18,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10117	(3,021,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10118	(236,000)	1.09	1.11	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10119	(3,076,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10120	(1,735,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10121	(18,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10122	(4,500,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10123	(1,626,000)	1.03	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10124	(155,000)	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10125	(9,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10126	(1,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10127	(50,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10128	(1,000,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10129	(500,000)	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10130	(2,000,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10131	(3,000,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10132	(105,000)	1.09	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10133	(16,000,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10134	(1,000,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10135	GM97	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10136	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10137	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10138	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10139	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10140	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10141	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10142	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10143	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10144	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10145	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10146	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10147	GM99	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10148	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10149	GM9P	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10150	GMB2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10151	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10152	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10153	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10154	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10155	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10156	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10157	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10158	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10159	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10160	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10161	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10162	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10163	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10164	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10165	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10166	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10167	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10168	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10169	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10170	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10171	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10172	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10173	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10174	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10175	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10176	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10177	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10178	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10179	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10180	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10181	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10182	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10183	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10184	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10185	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10186	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10187	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10188	GMBM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10189	GMDO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10190	GMDO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10135	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GK0		912828GK0
10136	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	9128277B2	US9128277B27	9128277B2
10137	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828FZ8		912828FZ8
10138	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GB0		912828GB0
10139	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GJ3		912828GJ3
10140	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GP9		912828GP9
10141	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GR5	US912828GR58	912828GR5
10142	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GY0		912828GY0
10143	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HD5		912828HD5
10144	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HS2	US912828HS23	912828HS2
10145	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HU7	US912828HU78	912828HU7
10146	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JA9	US912828JA96	912828JA9
10147	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828JJ0	US912828JJ06	912828JJ0
10148	SP AMERICAS-TRADING	PRIME-AMERICAS	912828JH4		912828JH4
10149	HIGH GRADE LATAM US	HG LATIN MARKETS	912828JH4		912828JH4
10150	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3133XMPS4		3133XMPS4
10151	SP AMERICAS-TRADING	PRIME-AMERICAS	31396V2C1		31396V2C1
10152	SP AMERICAS-TRADING	PRIME-AMERICAS	31396V2D9		31396V2D9
10153	SP AMERICAS-TRADING	PRIME-AMERICAS	31396VPZ5		31396VPZ5
10154	SP AMERICAS-TRADING	PRIME-AMERICAS	31396VQA9		31396VQA9
10155	SP AMERICAS-TRADING	PRIME-AMERICAS	31396W6L5		31396W6L5
10156	SP AMERICAS-TRADING	PRIME-AMERICAS	31396W6M3		31396W6M3
10157	SP AMERICAS-TRADING	PRIME-AMERICAS	31396WLE4		31396WLE4
10158	SP AMERICAS-TRADING	PRIME-AMERICAS	31396WLF1		31396WLF1
10159	SP AMERICAS-TRADING	PRIME-AMERICAS	31396WUY0		31396WUY0
10160	SP AMERICAS-TRADING	PRIME-AMERICAS	31396WUZ7		31396WUZ7
10161	LINEAR TRADING AMERICAS	AGENCIES	3134A32J4		3134A32J4
10162	LINEAR TRADING AMERICAS	AGENCIES	3137F0CL2		3137F0CL2
10163	LINEAR TRADING AMERICAS	AGENCIES	761157AE6	US761157AE69	761157AE6
10164	LINEAR TRADING AMERICAS	AGENCIES	76116EGA2	US76116EGA29	76116EGA2
10165	LINEAR TRADING AMERICAS	AGENCIES	76116FAG2	US76116FAG28	76116FAG2
10166	LINEAR TRADING AMERICAS	AGENCIES	86331TCL7	US86331TCL70	86331TCL7
10167	LINEAR TRADING AMERICAS	AGENCIES	912803AL7	US912803AL75	912803AL7
10168	LINEAR TRADING AMERICAS	AGENCIES	912803AM5	US912803AM58	912803AM5
10169	LINEAR TRADING AMERICAS	AGENCIES	912803AQ6	US912803AQ62	912803AQ6
10170	LINEAR TRADING AMERICAS	AGENCIES	912803BB8	US912803BB84	912803BB8
10171	LINEAR TRADING AMERICAS	AGENCIES	912803CH4	US912803CH46	912803CH4
10172	LINEAR TRADING AMERICAS	AGENCIES	912810PX0		912810PX0
10173	LINEAR TRADING AMERICAS	AGENCIES	912820EA1	US912820EA16	912820EA1
10174	LINEAR TRADING AMERICAS	AGENCIES	912828BZ2	US912828BZ20	912828BZ2
10175	LINEAR TRADING AMERICAS	AGENCIES	912828JH4		912828JH4
10176	LINEAR TRADING AMERICAS	AGENCIES	912828JK7	US912828JK78	912828JK7
10177	LINEAR TRADING AMERICAS	AGENCIES	912833CY4	US912833CY49	912833CY4
10178	LINEAR TRADING AMERICAS	AGENCIES	912833CZ1	US912833CZ14	912833CZ1
10179	LINEAR TRADING AMERICAS	AGENCIES	912833DA5		912833DA5
10180	LINEAR TRADING AMERICAS	AGENCIES	912833DB3	US912833DB37	912833DB3
10181	LINEAR TRADING AMERICAS	AGENCIES	912833JT8	US912833JT80	912833JT8
10182	LINEAR TRADING AMERICAS	AGENCIES	912833JX9	US912833JX92	912833JX9
10183	LINEAR TRADING AMERICAS	AGENCIES	912833JY7	US912833JY75	912833JY7
10184	LINEAR TRADING AMERICAS	AGENCIES	912833JZ4	US912833JZ41	912833JZ4
10185	LINEAR TRADING AMERICAS	AGENCIES	912833KB5	US912833KB53	912833KB5
10186	LINEAR TRADING AMERICAS	AGENCIES	912833KJ8	US912833KJ89	912833KJ8
10187	LINEAR TRADING AMERICAS	AGENCIES	912833KS8	US912833KS88	912833KS8
10188	LINEAR TRADING AMERICAS	AGENCIES	912833LL2	US912833LL27	912833LL2
10189	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JF8	US912828JF83	912828JF8
10190	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JK7	US912828JK78	912828JK7

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10135	U S TREASURY NOTE	02/29/12	4.63%	MTS
10136	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.00%	MTS
10137	U S TREASURY NOTE	11/30/08	4.63%	MTS
10138	U S TREASURY NOTE	12/31/08	4.75%	MTS
10139	U S TREASURY NOTE	02/28/09	4.75%	MTS
10140	U S TREASURY NOTE	04/30/09	4.50%	MTS
10141	U S TREASURY NOTE	05/15/10	4.50%	MTS
10142	U S TREASURY NOTE	07/31/09	4.63%	MTS
10143	U S TREASURY NOTE	09/30/09	4.00%	MTS
10144	U S TREASURY NOTE	02/28/10	2.00%	MTS
10145	U S TREASURY NOTE	03/31/10	1.75%	MTS
10146	U S TREASURY NOTE	05/31/10	2.63%	MTS
10147	U S TREASURY NOTE	08/31/10	2.38%	MTS
10148	U S TREASURY NOTE	08/15/18	4.00%	MTS
10149	U S TREASURY NOTE	08/15/18	4.00%	MTS
10150	FHLB 00-1067 1 FEDERAL HOME LOAN BANK SYSTEM	06/15/12	5.30%	MTS
10151	FNW07-W4 R FANNIE MAE	05/25/37	0.00%	MTS
10152	FNW 2007-W4 RL FANNIE MAE	05/25/37	0.00%	MTS
10153	FNW 2007-W3 R FANNIE MAE	04/25/37	0.00%	MTS
10154	FNW 2007-W3 RL FANNIE MAE	04/25/37	0.00%	MTS
10155	FNW 2007-W9 R FANNIE MAE	08/25/37	0.00%	MTS
10156	FNW 2007-W9 RL FANNIE MAE	08/25/37	0.00%	MTS
10157	FNW07-W6 R FANNIE MAE	06/25/37	0.00%	MTS
10158	FNW07-W6 RL FANNIE MAE	06/25/37	0.00%	MTS
10159	FNW 2007-W7 R FANNIE MAE	07/25/37	0.00%	MTS
10160	FNW 2007-W7 RL FANNIE MAE	07/25/37	0.00%	MTS
10161	FEDERAL HOME LOAN MTG CORP	03/15/26	0.00%	MTS
10162	FREDDIE MAC STRIPS	11/15/08	0.00%	MTS
10163	RESOLUTION FUNDING CORP	10/15/20	9.38%	MTS
10164	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2022	07/15/22	0.00%	MTS
10165	RESOLUTION FDG CORP FED GENERIC PRIN PMT R/MD0000 01/15/2021	01/15/21	0.00%	MTS
10166	STRIP RCPTS-ISRAEL ST 1994-2 AMORTIZING ON 6.80% GTDR/MD0000 08/15/2009	08/15/09	0.00%	MTS
10167	W/PRIN STRIP 05-15-17	05/15/17	0.00%	MTS
10168	W/PRIN STRIP 08-15-17	08/15/17	0.00%	MTS
10169	W/PRINC STRIPS 8.875 02-15-19	02/15/19	0.00%	MTS
10170	W/PRIN STRIP 02-15-23	02/15/23	0.00%	MTS
10171	W/PRINC STRIPS 5/15/30	05/15/30	0.00%	MTS
10172	U.S. TREASURY BOND	05/15/38	4.50%	MTS
10173	W/PRINC STRIPS 08/15/09	08/15/09	0.00%	MTS
10174	U S TREASURY NOTE	02/15/09	3.00%	MTS
10175	U S TREASURY NOTE	08/15/18	4.00%	MTS
10176	U S TREASURY NOTE	08/31/13	3.13%	MTS
10177	TINT 08-15-10	08/15/10	0.00%	MTS
10178	TINT 02-15-11	02/15/11	0.00%	MTS
10179	TINT 08-15-11	08/15/11	0.00%	MTS
10180	TINT 02-15-12	02/15/12	0.00%	MTS
10181	TINT 8-15-15	08/15/15	0.00%	MTS
10182	TINT 11-15-11	11/15/11	0.00%	MTS
10183	TINT 05-15-12	05/15/12	0.00%	MTS
10184	TINT 11-15-12	11/15/12	0.00%	MTS
10185	TINT 11-15-13	11/15/13	0.00%	MTS
10186	TINT 08-15-16	08/15/16	0.00%	MTS
10187	TINT 08-15-18	08/15/18	0.00%	MTS
10188	TINT 02-15-23	02/15/23	0.00%	MTS
10189	U S TREASURY NOTE	07/31/10	2.75%	MTS
10190	U S TREASURY NOTE	08/31/13	3.13%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10135	(1,000,000)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10136	(42,000,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10137	(51,000,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10138	(750,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10139	(447,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10140	(1,300,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10141	(325,000,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10142	(19,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10143	(1,000,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10144	(1,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10145	(1,000,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10146	(294,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10147	(200,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10148	(14,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10149	(7,120,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10150	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10151	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10152	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10153	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10154	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10155	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10156	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10157	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10158	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10159	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10160	100	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10161	(249,000)	0.43	0.43	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10162	(215,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10163	(2,265,000)	1.48	1.52	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10164	(13,535,000)	0.53	0.53	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10165	(87,000,000)	0.57	0.57	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10166	(280)	0.98	0.98	0	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
10167	(21,799,800)	0.71	0.71	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10168	(14,500,000)	0.70	0.70	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10169	(3,200,000)	0.65	0.65	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10170	(2,500,000)	0.53	0.53	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10171	(110,393,000)	0.38	0.38	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10172	(210,490,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10173	(3,800,000)	0.98	0.98	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10174	(28)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10175	(238,967,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10176	(256,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10177	(200,000)	0.96	0.96	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10178	(1,100,000)	0.95	0.95	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10179	(9,951,000)	0.93	0.93	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10180	(1,000,000)	0.91	0.91	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10181	(1,423,000)	0.79	0.79	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10182	(5,550,400)	0.93	0.93	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10183	(25,800,000)	0.91	0.91	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10184	(9,500,000)	0.89	0.89	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10185	(400,000)	0.85	0.85	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10186	(2,958,000)	0.74	0.74	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10187	(1,792,000)	0.67	0.67	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10188	(4,281,000)	0.53	0.53	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10189	(28,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10190	(13,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10191	GMDX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
10192	GMDX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
10193	GMDX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
10194	GMDX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
10195	GME5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10196	GMEU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10197	GMFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10198	GMFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10199	GMFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10200	GMFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10201	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
10202	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
10203	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
10204	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
10205	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10206	GMGQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10207	GMGU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10208	GMGU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10209	GMGU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10210	GMHF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10211	GMHF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10212	GMHF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10213	GMHF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10214	GMHS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10215	GMI7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10216	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10217	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10218	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10219	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10220	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10221	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10222	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10223	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10224	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10225	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10226	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10227	GMJF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10228	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10229	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10230	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10231	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10232	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10233	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10234	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10235	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10236	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10237	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10238	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10239	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10240	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10241	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10242	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10243	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10244	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10245	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10246	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10191	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828GR5	US912828GR58	912828GR5
10192	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828GZ7		912828GZ7
10193	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828HE3		912828HE3
10194	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828HM5	US912828HM52	912828HM5
10195	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	912828BA7	US912828BA78	912828BA7
10196	SP AMERICAS-TRADING	HOUSE-RISK	912828BA7	US912828BA78	912828BA7
10197	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828FF2	US912828FF20	912828FF2
10198	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828GL8		912828GL8
10199	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828HA1		912828HA1
10200	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828HQ6	US912828HQ66	912828HQ6
10201	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828FY1		912828FY1
10202	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828GG9		912828GG9
10203	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828GR5	US912828GR58	912828GR5
10204	REAL ESTATE-AMERICAS	CMBS-AMERICAS	912828HP8	US912828HP83	912828HP8
10205	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828GW4		912828GW4
10206	LINEAR TRADING AMERICAS	AGENCIES	912828HU7	US912828HU78	912828HU7
10207	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828HC7		912828HC7
10208	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828HP8	US912828HP83	912828HP8
10209	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828HQ6	US912828HQ66	912828HQ6
10210	OPTIONS AMERICAS	US SHORT OPTIONS	912810PU6		912810PU6
10211	OPTIONS AMERICAS	US SHORT OPTIONS	912828HQ6	US912828HQ66	912828HQ6
10212	OPTIONS AMERICAS	US SHORT OPTIONS	912828HZ6	US912828HZ65	912828HZ6
10213	OPTIONS AMERICAS	US SHORT OPTIONS	912828JB7	US912828JB79	912828JB7
10214	SP AMERICAS-TRADING	ABS CDO AMERICAS	912828DX5		912828DX5
10215	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	912828JB7	US912828JB79	912828JB7
10216	OPTIONS AMERICAS	US SHORT OPTIONS	3137EABJ7		3137EABJ7
10217	OPTIONS AMERICAS	US SHORT OPTIONS	912810PT9	US912810PT97	912810PT9
10218	OPTIONS AMERICAS	US SHORT OPTIONS	912810PW2	US912810PW27	912810PW2
10219	OPTIONS AMERICAS	US SHORT OPTIONS	912810PX0		912810PX0
10220	OPTIONS AMERICAS	US SHORT OPTIONS	912828HA1		912828HA1
10221	OPTIONS AMERICAS	US SHORT OPTIONS	912828HH6	US912828HH67	912828HH6
10222	OPTIONS AMERICAS	US SHORT OPTIONS	912828HT0	US912828HT06	912828HT0
10223	OPTIONS AMERICAS	US SHORT OPTIONS	912828HV5	US912828HV51	912828HV5
10224	OPTIONS AMERICAS	US SHORT OPTIONS	912828HZ6	US912828HZ65	912828HZ6
10225	OPTIONS AMERICAS	US SHORT OPTIONS	912828JD3	US912828JD36	912828JD3
10226	OPTIONS AMERICAS	US SHORT OPTIONS	912828JH4		912828JH4
10227	OPTIONS AMERICAS	US SHORT OPTIONS	912828JK7	US912828JK78	912828JK7
10228	LINEAR TRADING AMERICAS	AGENCIES	3128X1KG1	US3128X1KG10	3128X1KG1
10229	LINEAR TRADING AMERICAS	AGENCIES	31331VJ80	US31331VJ801	31331VJ80
10230	LINEAR TRADING AMERICAS	AGENCIES	31331XBQ4	US31331XBQ43	31331XBQ4
10231	LINEAR TRADING AMERICAS	AGENCIES	31331XLG5	US31331XLG50	31331XLG5
10232	LINEAR TRADING AMERICAS	AGENCIES	31339X2M5	US31339X2M59	31339X2M5
10233	LINEAR TRADING AMERICAS	AGENCIES	3133MTZL5	US3133MTZL50	3133MTZL5
10234	LINEAR TRADING AMERICAS	AGENCIES	3133X06Q7	US3133X06Q76	3133X06Q7
10235	LINEAR TRADING AMERICAS	AGENCIES	3133X7FK5	US3133X7FK56	3133X7FK5
10236	LINEAR TRADING AMERICAS	AGENCIES	3133X9VB3	US3133X9VB30	3133X9VB3
10237	LINEAR TRADING AMERICAS	AGENCIES	3133XFJF4	US3133XFJF44	3133XFJF4
10238	LINEAR TRADING AMERICAS	AGENCIES	3133XFJY3	US3133XFJY33	3133XFJY3
10239	LINEAR TRADING AMERICAS	AGENCIES	3133XFLF1	US3133XFLF16	3133XFLF1
10240	LINEAR TRADING AMERICAS	AGENCIES	3133XGJ88	US3133XGJ886	3133XGJ88
10241	LINEAR TRADING AMERICAS	AGENCIES	3133XGRD8	US3133XGRD86	3133XGRD8
10242	LINEAR TRADING AMERICAS	AGENCIES	3133XGVF8	US3133XGVF88	3133XGVF8
10243	LINEAR TRADING AMERICAS	AGENCIES	3133XHZK1	US3133XHZK11	3133XHZK1
10244	LINEAR TRADING AMERICAS	AGENCIES	3133XJUS5	US3133XJUS57	3133XJUS5
10245	LINEAR TRADING AMERICAS	AGENCIES	3133XKQX6		3133XKQX6
10246	LINEAR TRADING AMERICAS	AGENCIES	3133XLJP9		3133XLJP9

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10191	U S TREASURY NOTE	05/15/10	4.50%	MTS
10192	U S TREASURY NOTE	07/31/12	4.63%	MTS
10193	U S TREASURY NOTE	09/30/12	4.25%	MTS
10194	U S TREASURY NOTE	12/31/12	3.63%	MTS
10195	U S TREASURY NOTE	05/15/13	3.63%	MTS
10196	U S TREASURY NOTE	05/15/13	3.63%	MTS
10197	U S TREASURY NOTE	05/15/16	5.13%	MTS
10198	U S TREASURY NOTE	03/31/09	4.50%	MTS
10199	U S TREASURY NOTE	08/15/17	4.75%	MTS
10200	U S TREASURY NOTE	01/31/13	2.88%	MTS
10201	U S TREASURY NOTE	11/15/16	4.63%	MTS
10202	U S TREASURY NOTE	02/15/10	4.75%	MTS
10203	U S TREASURY NOTE	05/15/10	4.50%	MTS
10204	U S TREASURY NOTE	01/31/10	2.13%	MTS
10205	U S TREASURY NOTE	06/30/12	4.88%	MTS
10206	U S TREASURY NOTE	03/31/10	1.75%	MTS
10207	U S TREASURY NOTE	08/31/12	4.13%	MTS
10208	U S TREASURY NOTE	01/31/10	2.13%	MTS
10209	U S TREASURY NOTE	01/31/13	2.88%	MTS
10210	U S TREASURY BOND	05/15/37	5.00%	MTS
10211	U S TREASURY NOTE	01/31/13	2.88%	MTS
10212	U S TREASURY NOTE	05/15/18	3.88%	MTS
10213	U S TREASURY NOTE	05/31/13	3.50%	MTS
10214	U S TREASURY NOTE	06/15/10	3.63%	MTS
10215	U S TREASURY NOTE	05/31/13	3.50%	MTS
10216	FREDDIE MAC	05/29/13	3.50%	MTS
10217	U.S. TREASURY BOND	02/15/37	4.75%	MTS
10218	U.S. TREASURY BOND	02/15/38	4.38%	MTS
10219	U.S. TREASURY BOND	05/15/38	4.50%	MTS
10220	U S TREASURY NOTE	08/15/17	4.75%	MTS
10221	U S TREASURY NOTE	11/15/17	4.25%	MTS
10222	U S TREASURY NOTE	02/28/13	2.75%	MTS
10223	U S TREASURY NOTE	03/31/13	2.50%	MTS
10224	U S TREASURY NOTE	05/15/18	3.88%	MTS
10225	U S TREASURY NOTE	06/30/13	3.38%	MTS
10226	U S TREASURY NOTE	08/15/18	4.00%	MTS
10227	U S TREASURY NOTE	08/31/13	3.13%	MTS
10228	FREDDIE MAC	06/12/13	4.00%	MTS
10229	FEDERAL FARM CREDIT BANK	07/18/11	5.38%	MTS
10230	FEDERAL FARM CREDIT BANK	10/23/09	5.00%	MTS
10231	FEDERAL FARM CREDIT BANK	01/17/17	4.88%	MTS
10232	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	3.88%	MTS
10233	FEDERAL HOME LOAN BANK SYSTEM	11/15/12	4.50%	MTS
10234	FEDERAL HOME LOAN BANK SYSTEM	08/13/10	4.13%	MTS
10235	FEDERAL HOME LOAN BANK SYSTEM	06/18/14	5.25%	MTS
10236	FEDERAL HOME LOAN BANK SYSTEM	01/15/10	3.88%	MTS
10237	FEDERAL HOME LOAN BANK SYSTEM	05/18/16	5.38%	MTS
10238	FEDERAL HOME LOAN BANK SYSTEM	06/10/11	5.25%	MTS
10239	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	5.38%	MTS
10240	FEDERAL HOME LOAN BANK SYSTEM	09/11/09	5.25%	MTS
10241	FEDERAL HOME LOAN BANK SYSTEM	09/29/10	5.13%	MTS
10242	FEDERAL HOME LOAN BANK SYSTEM	08/14/13	5.13%	MTS
10243	FEDERAL HOME LOAN BANK SYSTEM	12/16/16	4.75%	MTS
10244	FEDERAL HOME LOAN BANK SYSTEM	03/12/10	5.00%	MTS
10245	FEDERAL HOME LOAN BANK SYSTEM	05/17/17	4.88%	MTS
10246	FEDERAL HOME LOAN BANK SYSTEM	08/13/14	5.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10191	(25,000,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10192	(9,000,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10193	(9,500,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10194	(37,000,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10195	(15,000,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10196	(1,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10197	(1,000,000)	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10198	(7,500,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10199	(2,750,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10200	(4,200,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10201	(2,000,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10202	(4,000,000)	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10203	(1,500,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10204	(13,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10205	(3,400,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10206	(300)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10207	(3,750,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10208	(12,500,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10209	(10,000,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10210	(11,000,000)	1.11	1.13	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10211	(6,000,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10212	(90,500,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10213	(36,000,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10214	(1)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10215	(1,000,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10216	(65,000,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10217	(2,000,000)	1.07	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10218	(31,200,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10219	(185,045,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10220	(2,500,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10221	(11,000,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10222	(5,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10223	(1,900,000)	0.98	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10224	(20,300,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10225	(9,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10226	(139,900,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10227	(273,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10228	(405,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10229	(350,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10230	(225,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10231	(7,468,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10232	(117,460,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10233	(32,960,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10234	(75,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10235	(86,030,000)	1.07	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10236	(500,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10237	(15,045,000)	1.08	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10238	(50,000)	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10239	(330,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10240	(100,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10241	(100,000)	1.04	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10242	(14,550,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10243	(36,230,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10244	(15,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10245	(39,865,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10246	(835,000)	1.09	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10247	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10248	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10249	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10250	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10251	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10252	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10253	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10254	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10255	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10256	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10257	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10258	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10259	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10260	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10261	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10262	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10263	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10264	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10265	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10266	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10267	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10268	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10269	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10270	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10271	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10272	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10273	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10274	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10275	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10276	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10277	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10278	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10279	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10280	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10281	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10282	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10283	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10284	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10285	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10286	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10287	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10288	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10289	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10290	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10291	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10292	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10293	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10294	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10295	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10296	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10297	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10298	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10299	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10300	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10301	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10302	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10247	LINEAR TRADING AMERICAS	AGENCIES	3133XML66	US3133XML666	3133XML66
10248	LINEAR TRADING AMERICAS	AGENCIES	3133XMQ87	US3133XMQ871	3133XMQ87
10249	LINEAR TRADING AMERICAS	AGENCIES	3133XP2W3	US3133XP2W36	3133XP2W3
10250	LINEAR TRADING AMERICAS	AGENCIES	3133XRX88		3133XRX88
10251	LINEAR TRADING AMERICAS	AGENCIES	3134A1Z60		3134A1Z60
10252	LINEAR TRADING AMERICAS	AGENCIES	3134A3U46	US3134A3U467	3134A3U46
10253	LINEAR TRADING AMERICAS	AGENCIES	3134A4AA2	US3134A4AA29	3134A4AA2
10254	LINEAR TRADING AMERICAS	AGENCIES	3134A4FM1	US3134A4FM12	3134A4FM1
10255	LINEAR TRADING AMERICAS	AGENCIES	3134A4KX1	US3134A4KX12	3134A4KX1
10256	LINEAR TRADING AMERICAS	AGENCIES	3134A4QD9	US3134A4QD93	3134A4QD9
10257	LINEAR TRADING AMERICAS	AGENCIES	3134A4SA3	US3134A4SA37	3134A4SA3
10258	LINEAR TRADING AMERICAS	AGENCIES	3134A4TZ7	US3134A4TZ78	3134A4TZ7
10259	LINEAR TRADING AMERICAS	AGENCIES	3134A4UK8	US3134A4UK80	3134A4UK8
10260	LINEAR TRADING AMERICAS	AGENCIES	3134A4UM4	US3134A4UM47	3134A4UM4
10261	LINEAR TRADING AMERICAS	AGENCIES	3134A4UU6	US3134A4UU62	3134A4UU6
10262	LINEAR TRADING AMERICAS	AGENCIES	3134A4UX0	US3134A4UX02	3134A4UX0
10263	LINEAR TRADING AMERICAS	AGENCIES	3134A4VC5	US3134A4VC55	3134A4VC5
10264	LINEAR TRADING AMERICAS	AGENCIES	3134A4VG6	US3134A4VG69	3134A4VG6
10265	LINEAR TRADING AMERICAS	AGENCIES	3134A4VH4	US3134A4VH43	3134A4VH4
10266	LINEAR TRADING AMERICAS	AGENCIES	3134A4ZZ0	US3134A4ZZ05	3134A4ZZ0
10267	LINEAR TRADING AMERICAS	AGENCIES	31359M2D4		31359M2D4
10268	LINEAR TRADING AMERICAS	AGENCIES	31359M4D2	US31359M4D26	31359M4D2
10269	LINEAR TRADING AMERICAS	AGENCIES	31359M7X5	US31359M7X52	31359M7X5
10270	LINEAR TRADING AMERICAS	AGENCIES	31359MA45	US31359MA453	31359MA45
10271	LINEAR TRADING AMERICAS	AGENCIES	31359MEK5	US31359MEK53	31359MEK5
10272	LINEAR TRADING AMERICAS	AGENCIES	31359MEV1	US31359MEV19	31359MEV1
10273	LINEAR TRADING AMERICAS	AGENCIES	31359MFJ7	US31359MFJ71	31359MFJ7
10274	LINEAR TRADING AMERICAS	AGENCIES	31359MFP3	US31359MFP32	31359MFP3
10275	LINEAR TRADING AMERICAS	AGENCIES	31359MGK3	US31359MGK36	31359MGK3
10276	LINEAR TRADING AMERICAS	AGENCIES	31359MH89	US31359MH896	31359MH89
10277	LINEAR TRADING AMERICAS	AGENCIES	31359MPF4	US31359MPF40	31359MPF4
10278	LINEAR TRADING AMERICAS	AGENCIES	31359MQV8	US31359MQV80	31359MQV8
10279	LINEAR TRADING AMERICAS	AGENCIES	31359MRG0	US31359MRG05	31359MRG0
10280	LINEAR TRADING AMERICAS	AGENCIES	31359MSL8	US31359MSL80	31359MSL8
10281	LINEAR TRADING AMERICAS	AGENCIES	31359MTG8	US31359MTG86	31359MTG8
10282	LINEAR TRADING AMERICAS	AGENCIES	31359MUT8	US31359MUT88	31359MUT8
10283	LINEAR TRADING AMERICAS	AGENCIES	31359MWJ8	US31359MWJ88	31359MWJ8
10284	LINEAR TRADING AMERICAS	AGENCIES	31359MZC0	US31359MZC09	31359MZC0
10285	LINEAR TRADING AMERICAS	AGENCIES	3137EAAR0	US3137EAAR01	3137EAAR0
10286	LINEAR TRADING AMERICAS	AGENCIES	3137EAAV1	US3137EAAV13	3137EAAV1
10287	LINEAR TRADING AMERICAS	AGENCIES	3137EAAZ2	US3137EAAZ27	3137EAAZ2
10288	LINEAR TRADING AMERICAS	AGENCIES	3137EABM0	US3137EABM05	3137EABM0
10289	LINEAR TRADING AMERICAS	AGENCIES	31398ABX9	US31398ABX90	31398ABX9
10290	LINEAR TRADING AMERICAS	AGENCIES	31398ADM1	US31398ADM18	31398ADM1
10291	LINEAR TRADING AMERICAS	AGENCIES	31398AKY7	US31398AKY72	31398AKY7
10292	LINEAR TRADING AMERICAS	AGENCIES	31398AMW9		31398AMW9
10293	LINEAR TRADING AMERICAS	AGENCIES	880591CP5	US880591CP58	880591CP5
10294	LINEAR TRADING AMERICAS	AGENCIES	880591DY5	US880591DY56	880591DY5
10295	LINEAR TRADING AMERICAS	AGENCIES	880591EC2	US880591EC28	880591EC2
10296	LINEAR TRADING AMERICAS	AGENCIES	912810FP8	US912810FP85	912810FP8
10297	LINEAR TRADING AMERICAS	AGENCIES	912810PW2	US912810PW27	912810PW2
10298	LINEAR TRADING AMERICAS	AGENCIES	912810PX0		912810PX0
10299	LINEAR TRADING AMERICAS	AGENCIES	912828BM1	US912828BM17	912828BM1
10300	LINEAR TRADING AMERICAS	AGENCIES	912828BR0	US912828BR04	912828BR0
10301	LINEAR TRADING AMERICAS	AGENCIES	912828BZ2	US912828BZ20	912828BZ2
10302	LINEAR TRADING AMERICAS	AGENCIES	912828CC2	US912828CC26	912828CC2

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10247	FEDERAL HOME LOAN BANK SYSTEM	10/10/12	4.63%	MTS
10248	FEDERAL HOME LOAN BANK SYSTEM	11/17/17	5.00%	MTS
10249	FEDERAL HOME LOAN BANK SYSTEM	02/27/13	3.38%	MTS
10250	FEDERAL HOME LOAN BANKS	09/06/13	4.00%	MTS
10251	FREDDIE MAC	06/01/26	8.25%	MTS
10252	FEDERAL HOME LOAN MTG CORP	09/15/29	6.75%	MTS
10253	FEDERAL HOME LOAN MTG CORP	03/15/31	6.75%	MTS
10254	FREDDIE MAC	06/15/11	6.00%	MTS
10255	FREDDIE MAC	07/15/32	6.25%	MTS
10256	FEDERAL HOME LOAN MTG CORP	07/15/12	5.13%	MTS
10257	FREDDIE MAC	01/15/13	4.50%	MTS
10258	FREDDIE MAC	07/15/13	4.50%	MTS
10259	FREDDIE MAC	11/15/13	4.88%	MTS
10260	FREDDIE MAC	01/15/14	4.50%	MTS
10261	FREDDIE MAC	07/15/14	5.00%	MTS
10262	FREDDIE MAC	01/15/15	4.50%	MTS
10263	FREDDIE MAC	07/17/15	4.38%	MTS
10264	FREDDIE MAC	11/17/15	4.75%	MTS
10265	FREDDIE MAC	12/19/08	4.63%	MTS
10266	FREDDIE MAC	12/14/18	5.00%	MTS
10267	FEDERAL NATIONAL MORTGAGE ASSO	12/15/16	4.88%	MTS
10268	FEDERAL NATIONAL MORTGAGE ASSO	02/13/17	5.00%	MTS
10269	FEDERAL NATIONAL MORTGAGE ASSO	05/11/17	5.00%	MTS
10270	FEDERAL NATIONAL MORTGAGE ASSO	04/15/15	5.00%	MTS
10271	FEDERAL NATIONAL MORTGAGE ASSO	01/15/09	5.25%	MTS
10272	FEDERAL NATIONAL MTG ASSN	06/15/09	6.38%	MTS
10273	FEDERAL NATIONAL MTGE ASSN	01/15/30	7.13%	MTS
10274	FEDERAL NATIONAL MTG ASSN	05/15/30	7.25%	MTS
10275	FEDERAL NATIONAL MTG ASSN	11/15/30	6.63%	MTS
10276	FANNIE MAE	03/15/16	5.00%	MTS
10277	FEDERAL NATIONAL MTG ASSN	09/15/12	4.38%	MTS
10278	FEDERAL NATIONAL MORTGAGE ASSO	02/21/13	4.75%	MTS
10279	FEDERAL NATIONAL MORTGAGE ASSO	03/15/13	4.38%	MTS
10280	FANNIE MAE	07/17/13	4.38%	MTS
10281	FEDERAL NATIONAL MORTGAGE ASSO	10/15/13	4.63%	MTS
10282	FEDERAL NATIONAL MORTGAGE ASSO	04/15/14	4.13%	MTS
10283	FEDERAL NATIONAL MORTGAGE ASSO	10/15/14	4.63%	MTS
10284	FEDERAL NATIONAL MORTGAGE ASSO	10/15/15	4.38%	MTS
10285	FREDDIE MAC	03/05/12	4.75%	MTS
10286	FREDDIE MAC	08/20/12	5.50%	MTS
10287	FREDDIE MAC	10/25/12	4.63%	MTS
10288	FREDDIE MAC	06/28/13	3.75%	MTS
10289	FEDERAL NATIONAL MORTGAGE ASSO	05/18/12	4.88%	MTS
10290	FEDERAL NATIONAL MORTGAGE ASSO	06/12/17	5.38%	MTS
10291	FEDERAL NATIONAL MORTGAGE ASSO	02/12/13	3.63%	MTS
10292	FEDERAL NATIONAL MORTGAGE ASSO	04/09/13	3.25%	MTS
10293	TENNESSEE VALLEY AUTHORITY	01/15/38	6.15%	MTS
10294	TENNESSEE VALLEY AUTHORITY	06/15/15	4.38%	MTS
10295	TENNESSEE VALLEY AUTHORITY	04/01/18	4.50%	MTS
10296	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.38%	MTS
10297	U.S. TREASURY BOND	02/15/38	4.38%	MTS
10298	U.S. TREASURY BOND	05/15/38	4.50%	MTS
10299	U S TREASURY NOTE	10/15/08	3.13%	MTS
10300	U S TREASURY NOTE	11/15/13	4.25%	MTS
10301	U S TREASURY NOTE	02/15/09	3.00%	MTS
10302	U S TREASURY NOTE	03/15/09	2.63%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10247	(735,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10248	(151,727,000)	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10249	(2,970,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10250	(700,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10251	(2,000,000)	1.42	1.44	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10252	(950,000)	1.26	1.29	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10253	(123,310,000)	1.27	1.31	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10254	(2,382,000)	1.07	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10255	(228,581,000)	1.21	1.22	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10256	(78,795,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10257	(772,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10258	(58,839,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10259	(76,351,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10260	(154,708,000)	1.04	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10261	(87,473,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10262	(46,740,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10263	(57,574,000)	1.03	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10264	(101,630,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10265	(6,271,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10266	(20,971,000)	0.97	0.98	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10267	(3,072,000)	1.05	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10268	(1,792,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10269	(1,346,000)	1.06	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10270	(5,029,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10271	(71,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10272	(38,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10273	0	1.31	1.33	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10274	0	1.33	1.36	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10275	(109,694,000)	1.25	1.28	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10276	(4,403,000)	1.06	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10277	(56,315,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10278	(795,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10279	(29,000)	1.03	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10280	(351,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10281	(59,441,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10282	(145,437,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10283	(85,299,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10284	(192,125,000)	1.02	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10285	(2,840,000)	1.05	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10286	(26,000,000)	1.08	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10287	(2,730,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10288	(1,100,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10289	(3,170,000)	1.05	1.07	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10290	(184,606,000)	1.08	1.10	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10291	(30,285,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10292	(1,480,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10293	(1,015,000)	1.22	1.23	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10294	(6,322,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10295	(10,670,000)	1.02	1.05	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10296	(65,093,000)	1.14	1.15	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10297	(117,695,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10298	(172,562,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10299	(500)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10300	(6)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10301	(102)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10302	(97,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10303	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10304	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10305	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10306	GMK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10307	GMKV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10308	GMM2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10309	GMN7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10310	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10311	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10312	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10313	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10314	GMO5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10315	GMOY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10316	GMOZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10317	GMOZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10318	GMOZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10319	GMOZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10320	GMOZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10321	GMPD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
10322	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10323	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10324	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10325	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10326	GMRD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10327	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10328	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10329	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10330	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10331	GMU2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10332	GMU6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10333	GMU6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10334	GMU6	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10335	GMU8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10336	GMU8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10337	GMU8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10338	GMW2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10339	GMW2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT
10340	GMWD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
10341	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10342	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10343	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10344	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10345	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10346	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10347	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10348	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10349	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10350	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10351	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10352	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10353	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10354	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10355	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10356	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10357	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10358	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

	G	H	I	J	K
10303	LINEAR TRADING AMERICAS	AGENCIES	912828CJ7	US912828CJ78	912828CJ7
10304	LINEAR TRADING AMERICAS	AGENCIES	912828EE6		912828EE6
10305	LINEAR TRADING AMERICAS	AGENCIES	912828HG8	US912828HG84	912828HG8
10306	LINEAR TRADING AMERICAS	AGENCIES	912828JH4		912828JH4
10307	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	912828JH4		912828JH4
10308	HIGH GRADE CREDIT US	HG FLOW TRADING US	912828FH8	US912828FH85	912828FH8
10309	HIGH GRADE LATAM US	HG LATIN MARKETS	912828JC5	US912828JC52	912828JC5
10310	LINEAR TRADING AMERICAS	AGENCY CALLABLE	880591BL5	US880591BL53	880591BL5
10311	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912810PX0		912810PX0
10312	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828JG6		912828JG6
10313	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828JH4		912828JH4
10314	LINEAR TRADING AMERICAS	AGENCY CALLABLE	912828JJ0	US912828JJ06	912828JJ0
10315	LINEAR TRADING AMERICAS	PASSTHRU JV	36200MYB3		G00604706
10316	LINEAR TRADING AMERICAS	PASSTHRU JV	36295H7H7		G00671496
10317	LINEAR TRADING AMERICAS	PASSTHRU JV	36295HRG7		G00671087
10318	LINEAR TRADING AMERICAS	PASSTHRU JV	36295PHF2		G00676230
10319	LINEAR TRADING AMERICAS	PASSTHRU JV	36295PQQ8		G00676463
10320	LINEAR TRADING AMERICAS	PASSTHRU JV	36296AH23		G00685249
10321	CDO PROP US	CDO PROP US	912828DL1		912828DL1
10322	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31282YCS6		31282YCS6
10323	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FC5N2	US3136FC5N24	3136FC5N2
10324	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCBC9		3136FCBC9
10325	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FCT22		3136FCT22
10326	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FEAA0		3136FEAA0
10327	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FEAA0		3136FEAA0
10328	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JH4		912828JH4
10329	SP AMERICAS-TRADING	ABS CDO AMERICAS	912828GG9		912828GG9
10330	SP AMERICAS-TRADING	ABS CDO AMERICAS	912828GQ7		912828GQ7
10331	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912810PW2	US912810PW27	912810PW2
10332	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912810PW2	US912810PW27	912810PW2
10333	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JD3	US912828JD36	912828JD3
10334	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	912828JK7	US912828JK78	912828JK7
10335	SP AMERICAS-TRADING	PRIME-AMERICAS	912828JG6		912828JG6
10336	SP AMERICAS-TRADING	PRIME-AMERICAS	912828JJ0	US912828JJ06	912828JJ0
10337	SP AMERICAS-TRADING	PRIME-AMERICAS	912828JK7	US912828JK78	912828JK7
10338	HIGH GRADE LATAM US	HG LATIN MARKETS	912828EN6	US912828EN62	912828EN6
10339	HIGH GRADE LATAM US	HG LATIN MARKETS	912828FW5	US912828FW52	912828FW5
10340	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	912810FP8	US912810FP85	912810FP8
10341	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
10342	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
10343	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBHU4		F00G12743
10344	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NU94		N00257208
10345	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NWW1		N00257261
10346	LINEAR TRADING AMERICAS	PASSTHRU JV	31371NWX9	US31371NWX91	N00257262
10347	LINEAR TRADING AMERICAS	PASSTHRU JV	31385XTY3		N00555967
10348	LINEAR TRADING AMERICAS	PASSTHRU JV	31401D5A5		N00705641
10349	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WPM4		N00899628
10350	LINEAR TRADING AMERICAS	PASSTHRU JV	31412HP52		N00925744
10351	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TAQ6		N00933915
10352	LINEAR TRADING AMERICAS	PASSTHRU JV	31412TUD3		N00934480
10353	LINEAR TRADING AMERICAS	PASSTHRU JV	31413RHS8		N00953041
10354	LINEAR TRADING AMERICAS	PASSTHRU JV	31414F6A4		N00965365
10355	LINEAR TRADING AMERICAS	PASSTHRU JV	31414KYB0		N00968806
10356	LINEAR TRADING AMERICAS	PASSTHRU JV	31414MCU8		N00969983
10357	LINEAR TRADING AMERICAS	PASSTHRU JV	31414MDW3		N00970017
10358	LINEAR TRADING AMERICAS	PASSTHRU JV	31414SHM8		N00974636

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10303	U S TREASURY NOTE	05/15/14	4.75%	MTS
10304	U S TREASURY NOTE	08/15/15	4.25%	MTS
10305	U S TREASURY NOTE	10/31/12	3.88%	MTS
10306	U S TREASURY NOTE	08/15/18	4.00%	MTS
10307	U S TREASURY NOTE	08/15/18	4.00%	MTS
10308	U S TREASURY NOTE	05/31/11	4.88%	MTS
10309	U S TREASURY NOTE	06/30/10	2.88%	MTS
10310	TENNESSEE VALLEY AUTHORITY CALLABLE 4-15-12	04/15/42	8.25%	MTS
10311	U.S. TREASURY BOND	05/15/38	4.50%	MTS
10312	U S TREASURY NOTE	07/31/13	3.38%	MTS
10313	U S TREASURY NOTE	08/15/18	4.00%	MTS
10314	U S TREASURY NOTE	08/31/10	2.38%	MTS
10315	GNMA SF 30 YEAR	10/15/33	6.00%	MTS
10316	GNMA SF 30 YEAR	08/15/37	6.50%	MTS
10317	GNMA SF 30 YEAR	10/15/37	6.50%	MTS
10318	GNMA SF 30 YEAR	10/15/37	6.50%	MTS
10319	GNMA SF 30 YEAR	11/15/37	6.50%	MTS
10320	GNMA SF 30 YEAR	03/15/38	6.50%	MTS
10321	U S TREASURY NOTE	02/15/10	3.50%	MTS
10322	FHS 203-IO CMO 2 SERIES 203 FEDERAL HOME LN MGT CRP STRIP	06/01/29	6.50%	MTS
10323	FNS 377 2 FANNIE MAE	11/25/36	5.00%	MTS
10324	FNS 346 1 FANNIE MAE	12/01/33	0.00%	MTS
10325	FNR-372 1 FANNIE MAE	07/25/36	0.00%	MTS
10326	FNS 370 1 FANNIE MAE	06/25/36	0.00%	MTS
10327	FNS 370 1 FANNIE MAE	06/25/36	0.00%	MTS
10328	U S TREASURY NOTE	08/15/18	4.00%	MTS
10329	U S TREASURY NOTE	02/15/10	4.75%	MTS
10330	U S TREASURY NOTE	04/30/12	4.50%	MTS
10331	U.S. TREASURY BOND	02/15/38	4.38%	MTS
10332	U.S. TREASURY BOND	02/15/38	4.38%	MTS
10333	U S TREASURY NOTE	06/30/13	3.38%	MTS
10334	U S TREASURY NOTE	08/31/13	3.13%	MTS
10335	U S TREASURY NOTE	07/31/13	3.38%	MTS
10336	U S TREASURY NOTE	08/31/10	2.38%	MTS
10337	U S TREASURY NOTE	08/31/13	3.13%	MTS
10338	U S TREASURY NOTE	11/15/15	4.50%	MTS
10339	U S TREASURY NOTE	10/31/11	4.63%	MTS
10340	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.38%	MTS
10341	FNMA SF 30 YEAR	01/01/00	5.50%	MTS
10342	FNMA SF 30 YEAR	01/01/00	6.00%	MTS
10343	GOLD PC 15 YEAR - FHLMC	08/01/22	5.50%	MTS
10344	FNMA 15 YEAR	05/01/23	4.50%	MTS
10345	FNMA SF 30 YEAR	07/01/38	5.00%	MTS
10346	FNMA SF 30 YEAR	07/01/38	5.50%	MTS
10347	FNMA SF 30 YEAR	11/01/33	5.50%	MTS
10348	FNMA SF 30 YEAR	05/01/33	5.00%	MTS
10349	FNMA SF 30 YEAR	07/01/37	5.50%	MTS
10350	FNMA SF 30 YEAR	05/01/38	5.00%	MTS
10351	FNMA 15 YEAR	06/01/23	4.50%	MTS
10352	FNMA 15 YEAR	09/01/23	4.50%	MTS
10353	FNMA 15 YEAR	08/01/23	4.50%	MTS
10354	FNMA SF 30 YEAR	09/01/38	6.00%	MTS
10355	FNMA 15 YEAR	01/01/23	5.00%	MTS
10356	FNMA 15 YEAR	05/01/23	4.50%	MTS
10357	FNMA 15 YEAR	07/01/23	4.50%	MTS
10358	FNMA 15 YEAR	03/01/23	4.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10303	(2,034,000)	1.09	1.11	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10304	(2,000)	1.06	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10305	(20,000)	1.04	1.06	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10306	(154,952,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10307	(5,740,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10308	(1,890,000)	1.07	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10309	(15,000,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10310	0	1.12	1.15	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10311	(11,000,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10312	(153,000,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10313	(5,259,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10314	(30,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10315	0	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10316	(307,308)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10317	(334,003)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10318	(41,976)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10319	(275,722)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10320	(453,420)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10321	(3,400,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10322	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10323	0	0.23	0.23	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10324	0	0.78	0.78	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10325	(16,903,168)	0.81	0.81	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10326	0	0.81	0.81	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10327	0	0.81	0.81	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10328	(2,000,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10329	(6,000,000)	1.04	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10330	(5,100,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10331	(8,961,100)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10332	(2,200,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10333	(200)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10334	(3,500,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10335	(34,000,000)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10336	(293,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10337	(162,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10338	(23,000,000)	1.08	1.09	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10339	(6,000,000)	1.06	1.08	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10340	(650,000)	1.14	1.15	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10341	(108,968,648)	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10342	(30,000,000)	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10343	(37,071)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10344	(767,064)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10345	(192,568)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10346	(149,372)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10347	(758,325)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10348	(392,108)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10349	(592,488)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10350	(4)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10351	(69,440)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10352	(200,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10353	(399,940)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10354	(132,899)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10355	(470,139)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10356	(163,397)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10357	(49,402)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10358	(500,000)	0.96	0.96	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10359	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10360	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10361	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10362	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10363	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10364	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10365	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10366	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10367	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10368	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10369	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10370	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10371	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10372	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10373	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10374	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10375	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10376	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10377	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10378	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10379	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10380	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10381	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10382	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10383	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10384	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10385	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10386	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10387	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10388	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10389	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10390	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10391	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10392	GMYN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES
10393	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10394	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10395	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10396	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10397	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
10398	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10399	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10400	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10401	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10402	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10403	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10404	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10405	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10406	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10407	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10408	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10409	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10410	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10411	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10412	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10413	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10414	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10359	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TMR9		N00975668
10360	LINEAR TRADING AMERICAS	PASSTHRU JV	31414TMU2		N00975671
10361	LINEAR TRADING AMERICAS	PASSTHRU JV	31414ULA4		N00976521
10362	LINEAR TRADING AMERICAS	PASSTHRU JV	31415ATV3		N00981264
10363	LINEAR TRADING AMERICAS	PASSTHRU JV	31415MUF0		N00984482
10364	LINEAR TRADING AMERICAS	PASSTHRU JV	31415PD62		N00984925
10365	LINEAR TRADING AMERICAS	PASSTHRU JV	31415QXW1		N00986393
10366	LINEAR TRADING AMERICAS	PASSTHRU JV	31415RUK8		N00987186
10367	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SU83		N00988107
10368	LINEAR TRADING AMERICAS	PASSTHRU JV	31415SVD1		N00988112
10369	LINEAR TRADING AMERICAS	PASSTHRU JV	31416BK80		N00995019
10370	LINEAR TRADING AMERICAS	PASSTHRU JV	36296NZK5		G00696546
10371	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	9128275N8	US9128275N82	9128275N8
10372	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828BZ2	US912828BZ20	912828BZ2
10373	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828CE8		912828CE8
10374	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828CV0		912828CV0
10375	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828DB3		912828DB3
10376	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828DE7		912828DE7
10377	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828EL0	US912828EL07	912828EL0
10378	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FP0	US912828FP02	912828FP0
10379	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FT2		912828FT2
10380	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828FZ8		912828FZ8
10381	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GB0		912828GB0
10382	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GE4		912828GE4
10383	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GJ3		912828GJ3
10384	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GT1		912828GT1
10385	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828GV6		912828GV6
10386	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HJ2	US912828HJ24	912828HJ2
10387	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HL7	US912828HL79	912828HL7
10388	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HP8	US912828HP83	912828HP8
10389	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HS2	US912828HS23	912828HS2
10390	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828HU7	US912828HU78	912828HU7
10391	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JA9	US912828JA96	912828JA9
10392	LINEAR TRADING ASIA	GOVERNMENTS ASIA-NON YEN	912828JH4		912828JH4
10393	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31397PG79		31397PG79
10394	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912810PX0		912810PX0
10395	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828HX1	US912828HX18	912828HX1
10396	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JJ0	US912828JJ06	912828JJ0
10397	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	912828JK7	US912828JK78	912828JK7
10398	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803AM5	US912803AM58	912803AM5
10399	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912803AP8	US912803AP89	912803AP8
10400	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810DX3	US912810DX38	912810DX3
10401	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810DZ8	US912810DZ85	912810DZ8
10402	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EM6	US912810EM63	912810EM6
10403	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EP9	US912810EP94	912810EP9
10404	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EQ7	US912810EQ77	912810EQ7
10405	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810ET1	US912810ET17	912810ET1
10406	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810EZ7		912810EZ7
10407	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FA1	US912810FA17	912810FA1
10408	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FF0	US912810FF04	912810FF0
10409	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FP8	US912810FP85	912810FP8
10410	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912810FT0	US912810FT08	912810FT0
10411	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828GD6	US912828GD62	912828GD6
10412	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912828HW3	US912828HW35	912828HW3
10413	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833CZ1	US912833CZ14	912833CZ1
10414	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833DA5		912833DA5

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10359	FNMA 15 YEAR	07/01/23	5.00%	MTS
10360	FNMA 15 YEAR	07/01/23	5.50%	MTS
10361	FNMA 15 YEAR	05/01/23	4.50%	MTS
10362	FNMA 15 YEAR	03/01/23	4.50%	MTS
10363	FNMA SF 30 YEAR	06/01/38	5.00%	MTS
10364	FNMA 15 YEAR	06/01/23	4.50%	MTS
10365	FNMA SF 30 YEAR	07/01/38	5.00%	MTS
10366	FNMA 15 YEAR	07/01/23	5.00%	MTS
10367	FNMA 15 YEAR	08/01/23	5.00%	MTS
10368	FNMA 15 YEAR	08/01/23	5.00%	MTS
10369	FNMA SF 30 YEAR	09/01/38	5.00%	MTS
10370	GNMA SF 30 YEAR	08/15/38	5.50%	MTS
10371	UNITED STATES TREASURY NOTES R/MD 6.00 08/15/2009	08/15/09	6.00%	MTS
10372	U S TREASURY NOTE	02/15/09	3.00%	MTS
10373	U S TREASURY NOTE	04/15/09	3.13%	MTS
10374	U S TREASURY NOTE	09/15/09	3.38%	MTS
10375	U S TREASURY NOTE	11/15/09	3.50%	MTS
10376	U S TREASURY NOTE	12/15/09	3.50%	MTS
10377	U S TREASURY NOTE	11/15/08	4.38%	MTS
10378	U S TREASURY NOTE	08/15/09	4.88%	MTS
10379	U S TREASURY NOTE	09/30/08	4.63%	MTS
10380	U S TREASURY NOTE	11/30/08	4.63%	MTS
10381	U S TREASURY NOTE	12/31/08	4.75%	MTS
10382	U S TREASURY NOTE	01/31/09	4.88%	MTS
10383	U S TREASURY NOTE	02/28/09	4.75%	MTS
10384	U S TREASURY NOTE	05/31/09	4.88%	MTS
10385	U S TREASURY NOTE	06/30/09	4.88%	MTS
10386	U S TREASURY NOTE	11/30/09	3.13%	MTS
10387	U S TREASURY NOTE	12/31/09	3.25%	MTS
10388	U S TREASURY NOTE	01/31/10	2.13%	MTS
10389	U S TREASURY NOTE	02/28/10	2.00%	MTS
10390	U S TREASURY NOTE	03/31/10	1.75%	MTS
10391	U S TREASURY NOTE	05/31/10	2.63%	MTS
10392	U S TREASURY NOTE	08/15/18	4.00%	MTS
10393	FHR 3393 CO FREDDIE MAC	12/15/37	0.00%	MTS
10394	U.S. TREASURY BOND	05/15/38	4.50%	MTS
10395	U S TREASURY NOTE	04/30/10	2.13%	MTS
10396	U S TREASURY NOTE	08/31/10	2.38%	MTS
10397	U S TREASURY NOTE	08/31/13	3.13%	MTS
10398	W/PRIN STRIP 08-15-17	08/15/17	0.00%	MTS
10399	W/PRINC STRIP OF 9 11-15-2018	11/15/18	0.00%	MTS
10400	UNITED STATES TREASURY NOTE/BOND 7.500% 20161115	11/15/16	7.50%	MTS
10401	UNITED STATES TREASURY BONDS R/MD 8.875 08/15/2017	08/15/17	8.88%	MTS
10402	U.S. TREASURY BOND	08/15/22	7.25%	MTS
10403	UNITED STATES TREASURY BONDS R/MD 7.125 02/15/2023	02/15/23	7.13%	MTS
10404	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.25%	MTS
10405	UNITED STATES TREASURY BONDS R/MD 7.625 02/15/2025	02/15/25	7.63%	MTS
10406	U.S. TREASURY BOND	02/15/27	6.63%	MTS
10407	UNITED STATES TREASURY BONDS R/MD 6.375 08/15/2027	08/15/27	6.38%	MTS
10408	UNITED STATES TREASURY BONDS R/MD 5.25 11/15/2028	11/15/28	5.25%	MTS
10409	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.38%	MTS
10410	U S TREASURY BOND	02/15/36	4.50%	MTS
10411	US TREAS INFLATION INDEX NOTE	01/15/17	2.38%	MTS
10412	US TREAS INFLATION INDEX NOTE	04/15/13	0.63%	MTS
10413	TINT 02-15-11	02/15/11	0.00%	MTS
10414	TINT 08-15-11	08/15/11	0.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10359	(228,260)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10360	(40,129)	1.02	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10361	(556,334)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10362	(895,018)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10363	(999,999)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10364	(992,621)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10365	(729,785)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10366	(260,327)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10367	(26,282)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10368	(729,665)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10369	(1,000,000)	0.99	0.99	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10370	(24,971)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10371	(2,626,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10372	(9,307,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10373	(5,150,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10374	(2,000,000)	1.01	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10375	(6,540,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10376	(4,680,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10377	(1,700,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10378	(182,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10379	(254,000)	1.00	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10380	(187,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10381	(2,202,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10382	(135,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10383	(1,771,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10384	(11,884,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10385	(411,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10386	(12,600,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10387	(17,130,000)	1.01	1.02	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10388	(100,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10389	(1,700,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10390	(111,000)	0.99	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10391	(750,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10392	(50,000)	1.02	1.03	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10393	0	0.74	0.74	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10394	(40,000,000)	1.03	1.04	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10395	(157,000,000)	1.00	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10396	(69,000,000)	1.00	1.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10397	(5,000,000)	1.01	1.01	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10398	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10399	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10400	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10401	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10402	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10403	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10404	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10405	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10406	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10407	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10408	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10409	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10410	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10411	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10412	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10413	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10414	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10415	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10416	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10417	GP6L	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
10418	GPK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10419	GPK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10420	GPK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10421	GPK2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10422	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10423	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10424	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10425	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10426	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10427	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10428	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10429	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10430	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10431	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10432	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10433	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10434	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10435	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10436	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10437	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10438	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10439	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10440	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10441	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10442	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10443	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10444	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10445	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10446	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10447	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10448	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10449	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10450	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10451	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10452	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10453	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10454	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10455	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10456	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10457	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10458	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10459	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10460	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10461	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10462	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10463	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10464	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10465	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10466	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10467	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10468	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10469	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10470	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10415	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833DB3	US912833DB37	912833DB3
10416	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833JU5		912833JU5
10417	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	912833JY7	US912833JY75	912833JY7
10418	LINEAR TRADING AMERICAS	AGENCIES	31331VWF9		31331VWF9
10419	LINEAR TRADING AMERICAS	AGENCIES	3133XFJ49		3133XFJ49
10420	LINEAR TRADING AMERICAS	AGENCIES	880591CP5	US880591CP58	880591CP5
10421	LINEAR TRADING AMERICAS	AGENCIES	880591EB4		880591EB4
10422	LINEAR TRADING AMERICAS	PASSTHRU JV	36225ADL1		G00780107
10423	LINEAR TRADING AMERICAS	PASSTHRU JV	36225ANC0		G00780387
10424	LINEAR TRADING AMERICAS	PASSTHRU JV	36225AND8		G00780388
10425	LINEAR TRADING AMERICAS	PASSTHRU JV	31404QLX5		N00775342
10426	LINEAR TRADING AMERICAS	PASSTHRU JV	31407PUV8		N00836796
10427	LINEAR TRADING AMERICAS	PASSTHRU JV	31376CSQ8		N00351627
10428	LINEAR TRADING AMERICAS	PASSTHRU JV	31407BSL4		N00825923
10429	LINEAR TRADING AMERICAS	PASSTHRU JV	31410FE27		N00887653
10430	LINEAR TRADING AMERICAS	PASSTHRU JV	31407BR43		N00825907
10431	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MF85		N00255891
10432	LINEAR TRADING AMERICAS	PASSTHRU JV	31407VZR9		N00842352
10433	LINEAR TRADING AMERICAS	PASSTHRU JV	31404FZX4		N00767658
10434	LINEAR TRADING AMERICAS	PASSTHRU JV	31375BV38		N00330134
10435	LINEAR TRADING AMERICAS	PASSTHRU JV	31410BAE4	US31410BAE48	N00883905
10436	LINEAR TRADING AMERICAS	PASSTHRU JV	31371KVA6	US31371KVA68	N00254509
10437	LINEAR TRADING AMERICAS	PASSTHRU JV	31409UGM1		N00878704
10438	LINEAR TRADING AMERICAS	PASSTHRU JV	31375QG32		N00341418
10439	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MNV5	US31371MNV53	N00256104
10440	LINEAR TRADING AMERICAS	PASSTHRU JV	31414S2N2		N00975181
10441	LINEAR TRADING AMERICAS	PASSTHRU JV	31371FEN8	US31371FEN87	N00250441
10442	LINEAR TRADING AMERICAS	PASSTHRU JV	31407GZ50		N00830664
10443	LINEAR TRADING AMERICAS	PASSTHRU JV	31409WLC3		N00880623
10444	LINEAR TRADING AMERICAS	PASSTHRU JV	31411UGF2		N00914698
10445	LINEAR TRADING AMERICAS	PASSTHRU JV	31407KUX5		N00833198
10446	LINEAR TRADING AMERICAS	PASSTHRU JV	31411AVG7		N00902515
10447	LINEAR TRADING AMERICAS	PASSTHRU JV	31391HA95		N00667032
10448	LINEAR TRADING AMERICAS	PASSTHRU JV	31410FCY9		N00887587
10449	LINEAR TRADING AMERICAS	PASSTHRU JV	31411UBK6		N00914542
10450	LINEAR TRADING AMERICAS	PASSTHRU JV	31402CPR7	US31402CPR78	N00725032
10451	LINEAR TRADING AMERICAS	PASSTHRU JV	31407BSN0		N00825925
10452	LINEAR TRADING AMERICAS	PASSTHRU JV	31407KNU9		N00833003
10453	LINEAR TRADING AMERICAS	PASSTHRU JV	31409TUJ5		N00878185
10454	LINEAR TRADING AMERICAS	PASSTHRU JV	31409WAA9		N00880301
10455	LINEAR TRADING AMERICAS	PASSTHRU JV	31411JLM6		N00909432
10456	LINEAR TRADING AMERICAS	PASSTHRU JV	31410NMP0		N00892366
10457	LINEAR TRADING AMERICAS	PASSTHRU JV	31379UME8		N00429757
10458	LINEAR TRADING AMERICAS	PASSTHRU JV	31400R7K1		N00695798
10459	LINEAR TRADING AMERICAS	PASSTHRU JV	31406CU55		N00806204
10460	LINEAR TRADING AMERICAS	PASSTHRU JV	31408HKP9		N00851802
10461	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JRD2		F00E00484
10462	LINEAR TRADING AMERICAS	PASSTHRU JV	31294JPK8		F00E00426
10463	LINEAR TRADING AMERICAS	PASSTHRU JV	31335KHP4		F00E20238
10464	LINEAR TRADING AMERICAS	PASSTHRU JV	31409TSX7		N00878134
10465	LINEAR TRADING AMERICAS	PASSTHRU JV	31409G6P6		N00871278
10466	LINEAR TRADING AMERICAS	PASSTHRU JV	31283JPY1		F00G10439
10467	LINEAR TRADING AMERICAS	PASSTHRU JV	31407BSM2		N00825924
10468	LINEAR TRADING AMERICAS	PASSTHRU JV	31409GMR4		N00870768
10469	LINEAR TRADING AMERICAS	PASSTHRU JV	31407T2H2		N00840576
10470	LINEAR TRADING AMERICAS	PASSTHRU JV	31414RVV4		N00974128

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10415	TINT 02-15-12	02/15/12	0.00%	MTS
10416	TINT 5-15-10	05/15/10	0.00%	MTS
10417	TINT 05-15-12	05/15/12	0.00%	MTS
10418	FEDERAL FARM CREDIT BANK	04/17/36	5.41%	MTS
10419	FEDERAL HOME LOAN BANK SYSTEM	03/14/36	5.63%	MTS
10420	TENNESSEE VALLEY AUTHORITY	01/15/38	6.15%	MTS
10421	TENNESSEE VALLEY AUTHORITY	01/15/48	4.88%	MTS
10422	GAWA - Report Settlement Date balance	05/15/09	7.00%	MTS
10423	GAWA - Report Settlement Date balance	02/15/09	7.50%	MTS
10424	GAWA - Report Settlement Date balance	12/15/08	7.00%	MTS
10425	GAWA - Report Settlement Date balance	05/01/19	5.00%	MTS
10426	GAWA - Report Settlement Date balance	10/01/20	5.00%	MTS
10427	GAWA - Report Settlement Date balance	09/01/09	6.50%	MTS
10428	GAWA - Report Settlement Date balance	09/01/20	5.00%	MTS
10429	GAWA - Report Settlement Date balance	07/01/36	5.50%	MTS
10430	GAWA - Report Settlement Date balance	09/01/20	5.00%	MTS
10431	GAWA - Report Settlement Date balance	10/01/20	5.00%	MTS
10432	GAWA - Report Settlement Date balance	10/01/20	5.00%	MTS
10433	GAWA - Report Settlement Date balance	02/01/19	5.00%	MTS
10434	GAWA - Report Settlement Date balance	12/01/09	6.50%	MTS
10435	GAWA - Report Settlement Date balance	05/01/36	5.50%	MTS
10436	GAWA - Report Settlement Date balance	10/01/17	5.00%	MTS
10437	GAWA - Report Settlement Date balance	11/01/20	5.00%	MTS
10438	GAWA - Report Settlement Date balance	05/01/11	6.50%	MTS
10439	GAWA - Report Settlement Date balance	02/01/21	5.00%	MTS
10440	GAWA - Report Settlement Date balance	03/01/38	6.00%	MTS
10441	GAWA - Report Settlement Date balance	12/01/10	6.50%	MTS
10442	GAWA - Report Settlement Date balance	11/01/20	5.00%	MTS
10443	GAWA - Report Settlement Date balance	04/01/36	5.50%	MTS
10444	GAWA - Report Settlement Date balance	04/01/22	5.50%	MTS
10445	GAWA - Report Settlement Date balance	09/01/20	5.00%	MTS
10446	GAWA - Report Settlement Date balance	11/01/21	5.50%	MTS
10447	GAWA - Report Settlement Date balance	11/01/17	5.00%	MTS
10448	GAWA - Report Settlement Date balance	07/01/36	5.50%	MTS
10449	GAWA - Report Settlement Date balance	04/01/22	5.50%	MTS
10450	GAWA - Report Settlement Date balance	09/01/33	6.50%	MTS
10451	GAWA - Report Settlement Date balance	10/01/20	5.00%	MTS
10452	GAWA - Report Settlement Date balance	09/01/20	5.00%	MTS
10453	GAWA - Report Settlement Date balance	08/01/36	5.50%	MTS
10454	GAWA - Report Settlement Date balance	04/01/36	5.50%	MTS
10455	GAWA - Report Settlement Date balance	02/01/22	5.50%	MTS
10456	GAWA - Report Settlement Date balance	07/01/36	5.50%	MTS
10457	GAWA - Report Settlement Date balance	05/01/13	6.50%	MTS
10458	GAWA - Report Settlement Date balance	04/01/18	5.50%	MTS
10459	GAWA - Report Settlement Date balance	01/01/20	5.00%	MTS
10460	GAWA - Report Settlement Date balance	01/01/21	5.00%	MTS
10461	GAWA - Report Settlement Date balance	05/01/12	6.50%	MTS
10462	GAWA - Report Settlement Date balance	04/01/11	6.50%	MTS
10463	GAWA - Report Settlement Date balance	05/01/11	6.50%	MTS
10464	GAWA - Report Settlement Date balance	04/01/36	5.50%	MTS
10465	GAWA - Report Settlement Date balance	05/01/36	5.50%	MTS
10466	GAWA - Report Settlement Date balance	01/01/11	6.50%	MTS
10467	GAWA - Report Settlement Date balance	09/01/20	5.00%	MTS
10468	GAWA - Report Settlement Date balance	07/01/36	5.50%	MTS
10469	GAWA - Report Settlement Date balance	10/01/20	5.00%	MTS
10470	GAWA - Report Settlement Date balance	02/01/38	6.00%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10415	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10416	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10417	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10418	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10419	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10420	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10421	0	0.00	0.00	0	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10422	0	0.00	0.00	(422)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10423	0	0.00	0.00	(3,084)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10424	0	0.00	0.00	(5,017)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10425	0	0.00	0.00	(22,768)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10426	0	0.00	0.00	(27,126)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10427	0	0.00	0.00	(29,630)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10428	0	0.00	0.00	(34,250)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10429	0	0.00	0.00	(35,382)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10430	0	0.00	0.00	(41,163)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10431	0	0.00	0.00	(47,245)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10432	0	0.00	0.00	(57,057)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10433	0	0.00	0.00	(65,110)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10434	0	0.00	0.00	(91,401)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10435	0	0.00	0.00	(101,227)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10436	0	0.00	0.00	(105,346)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10437	0	0.00	0.00	(110,868)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10438	0	0.00	0.00	(122,124)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10439	0	0.00	0.00	(132,013)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10440	0	0.00	0.00	(142,718)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10441	0	0.00	0.00	(144,294)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10442	0	0.00	0.00	(153,433)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10443	0	0.00	0.00	(206,527)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10444	0	0.00	0.00	(208,491)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10445	0	0.00	0.00	(209,604)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10446	0	0.00	0.00	(222,171)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10447	0	0.00	0.00	(225,565)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10448	0	0.00	0.00	(243,553)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10449	0	0.00	0.00	(244,587)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10450	0	0.00	0.00	(245,217)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10451	0	0.00	0.00	(254,365)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10452	0	0.00	0.00	(256,970)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10453	0	0.00	0.00	(267,227)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10454	0	0.00	0.00	(269,188)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10455	0	0.00	0.00	(335,631)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10456	0	0.00	0.00	(341,967)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10457	0	0.00	0.00	(342,812)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10458	0	0.00	0.00	(343,934)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10459	0	0.00	0.00	(353,374)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10460	0	0.00	0.00	(354,854)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10461	0	0.00	0.00	(363,782)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10462	0	0.00	0.00	(382,653)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10463	0	0.00	0.00	(392,443)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10464	0	0.00	0.00	(397,536)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10465	0	0.00	0.00	(407,064)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10466	0	0.00	0.00	(417,605)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10467	0	0.00	0.00	(428,125)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10468	0	0.00	0.00	(464,063)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10469	0	0.00	0.00	(591,469)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10470	0	0.00	0.00	(632,277)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10471	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10472	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10473	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10474	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10475	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10476	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10477	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10478	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10479	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10480	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10481	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10482	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10483	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10484	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10485	GANJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	FID CORPORATE
10486	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10487	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10488	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10489	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10490	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10491	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10492	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10493	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10494	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10495	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10496	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10497	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10498	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10499	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10500	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10501	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10502	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10503	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10504	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10505	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10506	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10507	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10508	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10509	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10510	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10511	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10512	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10513	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10514	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10515	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10516	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10517	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10518	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10519	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10520	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10521	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10522	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10523	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10524	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10525	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10526	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10471	LINEAR TRADING AMERICAS	PASSTHRU JV	31409DS95		N00868244
10472	LINEAR TRADING AMERICAS	PASSTHRU JV	31409JDU1		N00872315
10473	LINEAR TRADING AMERICAS	PASSTHRU JV	31410DV23		N00886333
10474	LINEAR TRADING AMERICAS	PASSTHRU JV	31410DVM9		N00886320
10475	LINEAR TRADING AMERICAS	PASSTHRU JV	31408XRD4		N00863684
10476	LINEAR TRADING AMERICAS	PASSTHRU JV	31384VSX1		N00535234
10477	LINEAR TRADING AMERICAS	PASSTHRU JV	31403QPT1		N00754734
10478	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MBQB6		F00G12950
10479	LINEAR TRADING AMERICAS	PASSTHRU JV	31412EAC0		N00922603
10480	LINEAR TRADING AMERICAS	PASSTHRU JV	31409JS50		N00872740
10481	LINEAR TRADING AMERICAS	PASSTHRU JV	31411UJC6		N00914759
10482	LINEAR TRADING AMERICAS	PASSTHRU JV	31409FE61		N00869657
10483	LINEAR TRADING AMERICAS	PASSTHRU JV	31410TL37		N00896846
10484	LINEAR TRADING AMERICAS	PASSTHRU JV	31409EHS3		N00868841
10485	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS	ADJ1	ADJ1	ADJ1
10486	LINEAR TRADING AMERICAS	PASSTHRU JV	31410FFN0		N00887673
10487	LINEAR TRADING AMERICAS	PASSTHRU JV	31371GTS9		N00251761
10488	LINEAR TRADING AMERICAS	PASSTHRU JV	31408FXX2		N00850394
10489	LINEAR TRADING AMERICAS	PASSTHRU JV	31407HH74		N00831054
10490	LINEAR TRADING AMERICAS	PASSTHRU JV	31288LS85		F00P50543
10491	LINEAR TRADING AMERICAS	PASSTHRU JV	31410WB23		N00899257
10492	LINEAR TRADING AMERICAS	PASSTHRU JV	36225BNR5		G00781300
10493	LINEAR TRADING AMERICAS	PASSTHRU JV	31391GWA0		N00666741
10494	LINEAR TRADING AMERICAS	PASSTHRU JV	31406U3V8		N00820812
10495	LINEAR TRADING AMERICAS	PASSTHRU JV	31407SG30		N00839118
10496	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KK56		G00782116
10497	LINEAR TRADING AMERICAS	PASSTHRU JV	31408GMS3		N00850969
10498	LINEAR TRADING AMERICAS	PASSTHRU JV	36200KDY0		G00603219
10499	LINEAR TRADING AMERICAS	PASSTHRU JV	31410YVH4		N00901616
10500	LINEAR TRADING AMERICAS	PASSTHRU JV	31411CGL9		N00903903
10501	LINEAR TRADING AMERICAS	PASSTHRU JV	36202DDN8	US36202DDN84	I00002809
10502	LINEAR TRADING AMERICAS	PASSTHRU JV	3128R0PW0		F00P21237
10503	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DWU9		N00745959
10504	LINEAR TRADING AMERICAS	PASSTHRU JV	31408DMT8		N00848270
10505	LINEAR TRADING AMERICAS	PASSTHRU JV	31409CVQ5		N00867423
10506	LINEAR TRADING AMERICAS	PASSTHRU JV	36291QZA5		G00635337
10507	LINEAR TRADING AMERICAS	PASSTHRU JV	31411BEJ8		N00902937
10508	LINEAR TRADING AMERICAS	PASSTHRU JV	31404NK54		N00773516
10509	LINEAR TRADING AMERICAS	PASSTHRU JV	3128C6L80		F00P51251
10510	LINEAR TRADING AMERICAS	PASSTHRU JV	36202EMA4		I00003953
10511	LINEAR TRADING AMERICAS	PASSTHRU JV	31400AAH1		N00681408
10512	LINEAR TRADING AMERICAS	PASSTHRU JV	31297EWB8		F00A26942
10513	LINEAR TRADING AMERICAS	PASSTHRU JV	31288LSU6		F00P50531
10514	LINEAR TRADING AMERICAS	PASSTHRU JV	31408BRS9		N00846597
10515	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DJ75		N00745586
10516	LINEAR TRADING AMERICAS	PASSTHRU JV	31288LSL6		F00P50523
10517	LINEAR TRADING AMERICAS	PASSTHRU JV	31400EQL7		N00685459
10518	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KLL0		G00782131
10519	LINEAR TRADING AMERICAS	PASSTHRU JV	31407YK24		N00844613
10520	LINEAR TRADING AMERICAS	PASSTHRU JV	31411YFD0		N00918264
10521	LINEAR TRADING AMERICAS	PASSTHRU JV	31371N4P7		N00257430
10522	LINEAR TRADING AMERICAS	PASSTHRU JV	31407X6K2		N00844274
10523	LINEAR TRADING AMERICAS	PASSTHRU JV	31407TSN1		N00840325
10524	LINEAR TRADING AMERICAS	PASSTHRU JV	31412NDH6		N00929904
10525	LINEAR TRADING AMERICAS	PASSTHRU JV	31408GRQ2		N00851095
10526	LINEAR TRADING AMERICAS	PASSTHRU JV	31408GBY2		N00850655

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10471	GAWA - Report Settlement Date balance	03/01/36	5.50%	MTS
10472	GAWA - Report Settlement Date balance	05/01/36	5.50%	MTS
10473	GAWA - Report Settlement Date balance	08/01/36	5.50%	MTS
10474	GAWA - Report Settlement Date balance	07/01/36	6.50%	MTS
10475	GAWA - Report Settlement Date balance	03/01/36	5.50%	MTS
10476	GAWA - Report Settlement Date balance	10/01/13	6.50%	MTS
10477	GAWA - Report Settlement Date balance	03/01/19	5.00%	MTS
10478	GAWA - Report Settlement Date balance	11/01/21	5.50%	MTS
10479	GAWA - Report Settlement Date balance	12/01/21	5.50%	MTS
10480	GAWA - Report Settlement Date balance	06/01/36	6.50%	MTS
10481	GAWA - Report Settlement Date balance	04/01/22	5.50%	MTS
10482	GAWA - Report Settlement Date balance	03/01/36	5.50%	MTS
10483	GAWA - Report Settlement Date balance	02/01/22	5.50%	MTS
10484	GAWA - Report Settlement Date balance	04/01/36	5.50%	MTS
10485	JV Allocations - NY	12/31/99		MTS
10486	GAWA - Report Settlement Date balance	08/01/36	5.50%	MTS
10487	GAWA - Report Settlement Date balance	06/01/13	6.50%	MTS
10488	GAWA - Report Settlement Date balance	01/01/36	6.50%	MTS
10489	GAWA - Report Settlement Date balance	10/01/20	5.00%	MTS
10490	GAWA - Report Settlement Date balance	04/01/37	6.50%	MTS
10491	GAWA - Report Settlement Date balance	04/01/22	5.50%	MTS
10492	GAWA - Report Settlement Date balance	06/15/31	7.00%	MTS
10493	GAWA - Report Settlement Date balance	11/01/17	5.00%	MTS
10494	GAWA - Report Settlement Date balance	04/01/35	6.50%	MTS
10495	GAWA - Report Settlement Date balance	11/01/35	6.50%	MTS
10496	GAWA - Report Settlement Date balance	10/15/36	6.00%	MTS
10497	GAWA - Report Settlement Date balance	12/01/35	6.50%	MTS
10498	GAWA - Report Settlement Date balance	06/15/35	5.50%	MTS
10499	GAWA - Report Settlement Date balance	11/01/21	5.50%	MTS
10500	GAWA - Report Settlement Date balance	11/01/21	5.50%	MTS
10501	GAWA - Report Settlement Date balance	09/20/29	7.00%	MTS
10502	GAWA - Report Settlement Date balance	06/01/36	6.50%	MTS
10503	GAWA - Report Settlement Date balance	11/01/36	5.50%	MTS
10504	GAWA - Report Settlement Date balance	01/01/36	6.50%	MTS
10505	GAWA - Report Settlement Date balance	05/01/36	5.50%	MTS
10506	GAWA - Report Settlement Date balance	02/15/35	5.50%	MTS
10507	GAWA - Report Settlement Date balance	12/01/21	5.50%	MTS
10508	GAWA - Report Settlement Date balance	09/01/19	5.50%	MTS
10509	GAWA - Report Settlement Date balance	01/01/37	6.50%	MTS
10510	GAWA - Report Settlement Date balance	02/20/37	5.50%	MTS
10511	GAWA - Report Settlement Date balance	03/01/18	5.00%	MTS
10512	GAWA - Report Settlement Date balance	09/01/34	6.50%	MTS
10513	GAWA - Report Settlement Date balance	01/01/37	6.50%	MTS
10514	GAWA - Report Settlement Date balance	12/01/35	6.50%	MTS
10515	GAWA - Report Settlement Date balance	06/01/36	5.50%	MTS
10516	GAWA - Report Settlement Date balance	12/01/35	6.50%	MTS
10517	GAWA - Report Settlement Date balance	03/01/18	5.00%	MTS
10518	GAWA - Report Settlement Date balance	12/15/36	5.50%	MTS
10519	GAWA - Report Settlement Date balance	12/01/35	6.50%	MTS
10520	GAWA - Report Settlement Date balance	05/01/37	6.50%	MTS
10521	GAWA - Report Settlement Date balance	09/01/18	5.50%	MTS
10522	GAWA - Report Settlement Date balance	11/01/35	6.50%	MTS
10523	GAWA - Report Settlement Date balance	11/01/35	6.50%	MTS
10524	GAWA - Report Settlement Date balance	09/01/18	5.50%	MTS
10525	GAWA - Report Settlement Date balance	02/01/36	6.50%	MTS
10526	GAWA - Report Settlement Date balance	02/01/36	6.50%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10471	0	0.00	0.00	(690,031)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10472	0	0.00	0.00	(723,013)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10473	0	0.00	0.00	(736,394)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10474	0	0.00	0.00	(761,490)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10475	0	0.00	0.00	(817,710)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10476	0	0.00	0.00	(830,828)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10477	0	0.00	0.00	(835,662)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10478	0	0.00	0.00	(852,441)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10479	0	0.00	0.00	(857,812)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10480	0	0.00	0.00	(867,056)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10481	0	0.00	0.00	(871,511)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10482	0	0.00	0.00	(881,722)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10483	0	0.00	0.00	(881,739)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10484	0	0.00	0.00	(919,165)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10485	0	0.00	0.00	(941,079)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10486	0	0.00	0.00	(943,959)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10487	0	0.00	0.00	(948,844)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10488	0	0.00	0.00	(1,037,790)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10489	0	0.00	0.00	(1,044,679)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10490	0	0.00	0.00	(1,090,659)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10491	0	0.00	0.00	(1,094,013)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10492	0	0.00	0.00	(1,132,492)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10493	0	0.00	0.00	(1,267,138)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10494	0	0.00	0.00	(1,280,434)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10495	0	0.00	0.00	(1,375,208)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10496	0	0.00	0.00	(1,429,821)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10497	0	0.00	0.00	(1,488,720)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10498	0	0.00	0.00	(1,607,930)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10499	0	0.00	0.00	(1,634,589)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10500	0	0.00	0.00	(1,645,398)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10501	0	0.00	0.00	(1,693,975)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10502	0	0.00	0.00	(1,781,361)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10503	0	0.00	0.00	(1,909,378)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10504	0	0.00	0.00	(1,915,013)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10505	0	0.00	0.00	(2,017,007)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10506	0	0.00	0.00	(2,103,819)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10507	0	0.00	0.00	(2,306,011)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10508	0	0.00	0.00	(2,386,706)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10509	0	0.00	0.00	(2,507,678)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10510	0	0.00	0.00	(2,666,912)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10511	0	0.00	0.00	(2,689,247)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10512	0	0.00	0.00	(2,932,083)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10513	0	0.00	0.00	(3,263,985)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10514	0	0.00	0.00	(3,428,887)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10515	0	0.00	0.00	(3,464,757)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10516	0	0.00	0.00	(3,703,839)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10517	0	0.00	0.00	(4,085,890)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10518	0	0.00	0.00	(4,244,902)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10519	0	0.00	0.00	(4,245,113)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10520	0	0.00	0.00	(4,547,151)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10521	0	0.00	0.00	(4,559,926)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10522	0	0.00	0.00	(5,554,155)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10523	0	0.00	0.00	(5,674,617)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10524	0	0.00	0.00	(6,023,941)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10525	0	0.00	0.00	(6,355,321)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10526	0	0.00	0.00	(6,682,476)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
10527	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10528	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10529	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10530	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10531	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10532	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10533	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10534	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10535	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10536	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10537	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10538	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10539	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10540	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10541	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10542	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10543	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10544	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10545	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10546	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10547	GAWA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10548	0730049N5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
10549	G1TW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
10527	LINEAR TRADING AMERICAS	PASSTHRU JV	31288LSZ5		F00P50536
10528	LINEAR TRADING AMERICAS	PASSTHRU JV	3128M1J67	US3128M1J674	F00G12185
10529	LINEAR TRADING AMERICAS	PASSTHRU JV	31408DSH8		N00848420
10530	LINEAR TRADING AMERICAS	PASSTHRU JV	31403X7A7		N00761489
10531	LINEAR TRADING AMERICAS	PASSTHRU JV	31409AFR5		N00865176
10532	LINEAR TRADING AMERICAS	PASSTHRU JV	31408JD81		N00852527
10533	LINEAR TRADING AMERICAS	PASSTHRU JV	3128MJDM9		F00G08107
10534	LINEAR TRADING AMERICAS	PASSTHRU JV	31408AFE5		N00845365
10535	LINEAR TRADING AMERICAS	PASSTHRU JV	31410GE66		N00888557
10536	LINEAR TRADING AMERICAS	PASSTHRU JV	31402Q7D7		N00735392
10537	LINEAR TRADING AMERICAS	PASSTHRU JV	31371MSV0		N00256232
10538	LINEAR TRADING AMERICAS	PASSTHRU JV	31410FST3		N00888030
10539	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RRN1		N00735893
10540	LINEAR TRADING AMERICAS	PASSTHRU JV	31410G2Q5		N00889183
10541	LINEAR TRADING AMERICAS	PASSTHRU JV	36241KSV1		G00782332
10542	LINEAR TRADING AMERICAS	PASSTHRU JV	31409ELQ2	US31409ELQ25	N00868935
10543	LINEAR TRADING AMERICAS	PASSTHRU JV	31402RJE0		N00735661
10544	LINEAR TRADING AMERICAS	PASSTHRU JV	31403DWF2		N00745946
10545	LINEAR TRADING AMERICAS	PASSTHRU JV	36290YER5		G00621244
10546	LINEAR TRADING AMERICAS	PASSTHRU JV	31368HMY6		N00190375
10547	LINEAR TRADING AMERICAS	PASSTHRU JV	36295QKG4		G00677195
10548	LIQUID MKTS PROP AMERICA	RATES PROP AMER	G92435MN6	GB0009997999	0010263O9
10549	LIQUID MKTS PROP AMERICA	RATES PROP AMER	912828JJ0	US912828JJ06	912828JJ0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O
10527	GAWA - Report Settlement Date balance	02/01/37	6.50%	MTS
10528	GAWA - Report Settlement Date balance	04/01/21	5.00%	MTS
10529	GAWA - Report Settlement Date balance	12/01/35	6.50%	MTS
10530	GAWA - Report Settlement Date balance	09/01/19	5.50%	MTS
10531	GAWA - Report Settlement Date balance	02/01/36	6.50%	MTS
10532	GAWA - Report Settlement Date balance	05/01/36	5.50%	MTS
10533	GAWA - Report Settlement Date balance	01/01/36	6.50%	MTS
10534	GAWA - Report Settlement Date balance	01/01/36	6.50%	MTS
10535	GAWA - Report Settlement Date balance	03/01/20	5.50%	MTS
10536	GAWA - Report Settlement Date balance	02/01/20	5.50%	MTS
10537	GAWA - Report Settlement Date balance	05/01/36	5.50%	MTS
10538	GAWA - Report Settlement Date balance	12/01/36	5.50%	MTS
10539	GAWA - Report Settlement Date balance	10/01/35	5.00%	MTS
10540	GAWA - Report Settlement Date balance	09/01/21	5.50%	MTS
10541	GAWA - Report Settlement Date balance	05/15/38	5.50%	MTS
10542	GAWA - Report Settlement Date balance	05/01/36	5.50%	MTS
10543	GAWA - Report Settlement Date balance	12/01/17	5.50%	MTS
10544	GAWA - Report Settlement Date balance	11/01/36	5.50%	MTS
10545	GAWA - Report Settlement Date balance	05/15/37	5.50%	MTS
10546	GAWA - Report Settlement Date balance	11/01/36	5.50%	MTS
10547	GAWA - Report Settlement Date balance	06/15/38	5.50%	MTS
10548	Forward Settlement Date Treasuries	06/07/21	8.00%	ITS
10549	Forward Settlement Date Treasuries	08/31/10	2.38%	MTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	P	Q	R	S	T	U	V
10527	0	0.00	0.00	(6,880,177)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10528	0	0.00	0.00	(7,724,520)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10529	0	0.00	0.00	(8,922,527)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10530	0	0.00	0.00	(10,118,841)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10531	0	0.00	0.00	(10,497,208)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10532	0	0.00	0.00	(11,614,627)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10533	0	0.00	0.00	(12,505,481)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10534	0	0.00	0.00	(12,915,695)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10535	0	0.00	0.00	(20,305,757)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10536	0	0.00	0.00	(30,272,603)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10537	0	0.00	0.00	(38,029,133)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10538	0	0.00	0.00	(45,752,432)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10539	0	0.00	0.00	(48,166,424)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10540	0	0.00	0.00	(49,269,437)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10541	0	0.00	0.00	(50,252,758)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10542	0	0.00	0.00	(52,521,248)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10543	0	0.00	0.00	(57,353,784)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10544	0	0.00	0.00	(80,378,752)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10545	0	0.00	0.00	(101,180,526)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10546	0	0.00	0.00	(111,035,633)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10547	0	0.00	0.00	(202,554,474)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG
10548	0	0.00	0.00	(1,246,597,817)	Total Governments & Agencies	Foreign Governments @ Mkt	FOREIGN GOVTS
10549	0	0.00	0.00	(2,018,811,789)	Total Governments & Agencies	US Governments @ Mkt	U.S. GOV'T OBLIG

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1	Account	DBS Entity	DBS Entity Name	Division	Region	BPM Level 0
2	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3	GA04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
4	GMHG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
5	G1VS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
6	GM3X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
7	GAL8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
8	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
9	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
10	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
11	GA04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
12	GMVI	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
13	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
14	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
15	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
16	GMFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
17	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
18	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
19	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
20	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
21	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
22	GM1A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
23	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
24	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
25	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
26	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
27	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
28	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
29	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
30	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
31	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
32	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
33	GM1A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
34	G1KB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
35	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
36	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
37	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
38	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
39	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
40	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
41	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
42	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
43	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
44	GMJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
45	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
46	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
47	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
48	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
49	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
50	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
51	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
52	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
53	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
54	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1	**BPM Level 1**	**BPM Level 2**	**Real World Cusip**	**ISIN**	**Product**
2	SP AMERICAS-TRADING	ABS CDO AMERICAS	14984XAA6		14984XAA6
3	HIGH YIELD - AME	HY LOANS SYND US	53957DAF0		53957DAF0
4	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	803840AA5		803840AA5
5	SP AMERICAS-TRADING	ABS DERIVATIVES	G0969HAA2		G0969HAA2
6	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	50181QAP3	US50181QAP37	50181QAP3
7	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	53957DAD5		53957DAD5
8	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	55352RAA6	US55352RAA68	55352RAA6
9	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	78402KAA3		78402KAA3
10	SP AMERICAS-TRADING	ABS DERIVATIVES	361856ER4	US361856ER48	361856ER4
11	HIGH YIELD - AME	HY LOANS SYND US	53957DAG8		53957DAG8
12	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	52524PAG7	US52524PAG72	52524PAG7
13	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAD5	US05570GAD51	05570GAD5
14	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAC1	US52524NAC11	52524NAC1
15	SP AMERICAS-TRADING	PRIME-AMERICAS	52525AAB0	US52525AAB08	52525AAB0
16	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	11134DAD9		11134DAD9
17	SP AMERICAS-TRADING	PRIME-AMERICAS	52524TAF1		52524TAF1
18	SP AMERICAS-TRADING	PRIME-AMERICAS	76117LAH6		76117LAH6
19	SP AMERICAS-TRADING	PRIME-AMERICAS	52525LAP5		52525LAP5
20	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00764PAU4		00764PAU4
21	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AB1	US058521AB13	058521AB1
22	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86363BAD7		86363BAD7
23	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BAD2		52519BAD2
24	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	05366VAA6	US05366VAA61	05366VAA6
25	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109PAQ8		52109PAQ8
26	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AF0		525237AF0
27	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521VAF9		52521VAF9
28	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	964041AE7	US964041AE77	964041AE7
29	SP AMERICAS-TRADING	PRIME-AMERICAS	76117LAB9		76117LAB9
30	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505V90	US393505V907	393505V90
31	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QHN1	US20846QHN16	20846QHN1
32	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	92922FZD3	US92922FZD31	92922FZD3
33	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86363BAF2		86363BAF2
34	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	870752AA0	US870752AA04	870752AA0
35	SP AMERICAS-TRADING	PRIME-AMERICAS	52518RCC8	US52518RCC88	52518RCC8
36	SP AMERICAS-TRADING	ABS DERIVATIVES	922219AB6	US922219AB66	922219AB6
37	SP AMERICAS-TRADING	PRIME-AMERICAS	07401LAR4	US07401LAR42	07401LAR4
38	SP AMERICAS-TRADING	ABS CDO AMERICAS	14984XAC2		14984XAC2
39	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86363AAA5		86363AAA5
40	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36242DJW4	US36242DJW48	36242DJW4
41	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PAW2	US52524PAW23	52524PAW2
42	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22545XAF0	US22545XAF06	22545XAF0
43	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAB9	US05570GAB95	05570GAB9
44	SP AMERICAS-TRADING	PRIME-AMERICAS	86359ACQ4		86359ACQ4
45	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAL7		52519SAL7
46	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAE7	US52524NAE76	52524NAE7
47	SP AMERICAS-TRADING	PRIME-AMERICAS	76117LAC7		76117LAC7
48	SP AMERICAS-TRADING	PRIME-AMERICAS	92927BAB8		92927BAB8
49	SP AMERICAS-TRADING	PRIME-AMERICAS	80384HAB6		80384HAB6
50	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32028GAE5	US32028GAE52	32028GAE5
51	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521UAC8		52521UAC8
52	SP AMERICAS-TRADING	PRIME-AMERICAS	525249AF5		525249AF5
53	CDO AMERICAS	CDO CLO SECONDARY US		USG3332MAA56	1US156839
54	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	056166AC5	US056166AC57	1KY380343

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
1	Product Name	Maturity Date	Coupon Rate	Source System	Trade Date position	Clean Market Price	Dirty Market Price
2	CEAGO 2007-1A A1 CEAGO ABD CDO	10/06/47	3.19%	MTS	834,032,970	0.44	0.44
3	LIMAA 2008-1A A2 LOCAL INSIGHT MEDIA FINANCE LL	10/23/37	6.40%	MTS	0	0.68	0.69
4	SASCO 2007-RNP1 A STRUCTURED ASSET SECURITIES CO	10/31/37	11.00%	MTS	228,812,222	0.53	0.54
5	BLHV 2006-1A A1 REG-S BELLE HAVEN ABS CDO LTD	07/05/46	3.04%	MTS	162,866,024	0.65	0.66
6	LCOR ALEXANDRIA LLC	09/15/32	0.00%	MTS	758,995,475	0.12	0.12
7	LIMAA LRS NT 144A 3C7 LOCAL INSIGHT MEDIA FINANCE LL	10/23/37	5.33%	MTS	89,401,181	0.84	0.85
8	MSHLC 2007-1 A MSDWCC HELOC TRUST	12/25/31	2.57%	MTS	90,052,896	0.72	0.72
9	SASC 2007-BHC1 A1 STRUCTURED ASSET SECURITIES CO	12/18/49	5.54%	MTS	95,000,000	0.66	0.66
10	GMACM 2006-HE1 A GMAC MORTGAGE CORP LOAN TRUST	11/25/36	2.68%	MTS	85,272,491	0.67	0.67
11	LIMAA 2008-1A B LOCAL INSIGHT MEDIA FINANCE LL	10/23/37	13.00%	MTS	113,475,000	0.48	0.50
12	LXS 2007-6 3A1 LEHMAN XS TRUST	05/25/37	2.63%	MTS	69,096,628	0.81	0.81
13	BNCMT 2007-4 A4 BNC MORTGAGE LOAN TRUST	11/25/37	3.97%	MTS	80,481,000	0.68	0.69
14	LBFRC 2007-LLFA A2 LEHMAN BROTHERS FLOATING RATE	06/15/22	2.82%	MTS	60,000,000	0.88	0.88
15	LXS 2007-20N A2 LEHMAN XS TRUST	12/25/37	3.72%	MTS	99,967,516	0.50	0.50
16	AMERFUN BROADHOLLOW FDG LLC BROADHOLLOW FUNDING LLC	05/20/10	0.00%	MTS	53,125,000	0.90	0.90
17	LXS 2007-8H AIO LEHMAN XS TRUST	06/25/37	0.93%	MTS	830,114,553	0.05	0.05
18	RLT 2008-AH2 B2 RESIDENTIAL LOAN TRUST	07/25/47	11.40%	MTS	49,688,000	0.90	0.91
19	LXS 2007-14H AIO LEHMAN XS TRUST	05/25/12	3.53%	MTS	672,971,556	0.06	0.06
20	AERCO 2A A3 AERCO LTD	07/15/25	2.93%	MTS	50,505,857	0.81	0.81
21	BALLANTYNE 2006-1A A2A BALLANTYNE RE PLC	05/02/36	2.67%	MTS	55,000,000	0.74	0.74
22	SASC 2007-RM1 M2 STRUCTURED ASSET SECURITIES CO	06/25/37	3.12%	MTS	50,050,000	0.80	0.80
23	LMT 2007-7 1A2 LEHMAN MORTGAGE TRUST	08/25/37	24.17%	MTS	35,103,762	1.05	1.06
24	ACAP 2000-1A A1 AVIATION CAPITAL GROUP TRUST	11/15/25	2.95%	MTS	40,163,307	0.85	0.85
25	LBUBS 2007-C6 XW LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40	0.34%	MTS	1,704,673,761	0.02	0.02
26	LXS 2007-10H 1AIO LEHMAN XS TRUST	07/25/37	3.78%	MTS	567,516,310	0.05	0.06
27	LBSBC 2007-2 2A3 LEHMAN BROTHERS SMALL BALANCE	06/25/37	6.25%	MTS	41,657,000	0.75	0.75
28	WHITE MARLIN CDO LTD FRN 20140922 SERIES# 1A 144A	09/22/14	3.47%	MTS	34,800,000	0.80	0.81
29	RLT 2008-AH2 M1 RESIDENTIAL LOAN TRUST	07/25/47	11.40%	MTS	28,499,474	0.96	0.97
30	GTMH 99-2A5 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30	6.68%	MTS	28,750,000	0.94	0.94
31	CNF 01- 3-A4 ABS SER 01-3 CONSECO FINANCE SEC CORP	05/01/33	6.91%	MTS	29,564,440	0.90	0.91
32	WAMU 2004-RP1 2A WAMU MORTGAGE PASS THROUGH CER	01/25/34	6.21%	MTS	27,977,467	0.93	0.93
33	SASC 2007-RM1 M3 STRUCTURED ASSET SECURITIES CO	06/25/37	4.32%	MTS	33,000,000	0.74	0.74
34	SMRTF 2007-1 A SWIFT MASTER AUTO RECEIVABLES	06/15/12	2.92%	MTS	25,000,000	0.97	0.98
35	LSSC 2005-1 A1 LEHMAN STRUCTURED SECURITIES C	09/26/45	2.81%	MTS	36,892,576	0.65	0.65
36	VARICK STRUCTURED ASSET FUND LTD FRN 20351101 SERIES# 1A 144A	11/01/35	3.30%	MTS	37,658,421	0.63	0.63
37	BSMF 2006-AR1 2A2 BEAR STEARNS MORTGAGE FUNDING	08/25/36	2.73%	MTS	47,242,185	0.50	0.50
38	CEAGO 2007-1A A2 CEAGO ABD CDO	10/06/47	5.04%	MTS	76,167,408	0.30	0.31
39	SASC 2006-S4 A STRUCTURED ASSET SECURITIES CO	01/25/37	2.64%	MTS	44,977,808	0.50	0.50
40	GSMPS 2004-4 2A1 GSMPS MORTGAGE LOAN TRUST	06/25/34	5.92%	MTS	24,150,024	0.92	0.92
41	LXS 2007-6 A2 LEHMAN XS TRUST	05/25/37	2.97%	MTS	68,383,010	0.32	0.32
42	CSMC 2007-C1 AM CREDIT SUISSE MORTGAGE CAPITAL	02/15/40	5.42%	MTS	26,745,000	0.81	0.81
43	BNCMT 2007-4 A2 BNC MORTGAGE LOAN TRUST	11/25/37	3.97%	MTS	45,455,000	0.48	0.48
44	SASCO 2002-HF2 M2 STRUC ASST SEC CORP	07/25/32	4.72%	MTS	23,057,731	0.93	0.93
45	LABS 01-B M1 LEHMAN ABS MH TR 01-B M1	03/15/28	6.63%	MTS	34,057,000	0.62	0.63
46	LBFRC 2007-LLFA A3 LEHMAN BROTHERS FLOATING RATE	06/15/22	2.87%	MTS	25,208,000	0.84	0.84
47	RLT 2008-AH2 M2 RESIDENTIAL LOAN TRUST	07/25/47	11.40%	MTS	21,920,000	0.95	0.96
48	WAMU 2007-OA6 1A1B WAMU MORTGAGE PASS THROUGH CER	07/25/47	3.89%	MTS	50,075,327	0.41	0.41
49	SASCO 2008-3 A2 STRUCTURED ASSET SECURITIES CO	08/25/47	0.00%	MTS	67,358,066	0.30	0.30
50	FFML 2006-FF15 A5 FIRST FRANKLIN MORTGAGE LOAN A	11/25/36	2.63%	MTS	35,000,000	0.57	0.57
51	LBSBC 2007-3A 1A3 LEHMAN BROTHERS SMALL BALANCE	10/25/37	5.71%	MTS	43,576,000	0.45	0.45
52	LXS 2007-11 AIO LEHMAN XS TRUST	07/25/37	3.78%	MTS	396,678,611	0.04	0.05
53	ARES CLO FUNDS FRN 20201125 SERIES# 12X	11/25/20	8.56%	ITS	26,172,000	0.70	0.71
54	BABSON LOAN OPPORTUNITY CLO LTD FRN 20180420 SERIES# 1A 144A	04/20/18	5.31%	ITS	20,000,000	0.89	0.90

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
1	Net Long Inventory	GAAP Asset Class 1 Name	GAAP Asset Class 2 Name	GAAP Asset Class 3 Name
2	367,979,690	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3	134,333,333	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4	122,591,232	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
5	106,826,030	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
6	88,621,021	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
7	76,033,997	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
8	64,522,924	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
9	62,481,392	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
10	56,839,609	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
11	56,516,854	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
12	56,074,350	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
13	55,246,567	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
14	53,090,844	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
15	50,200,797	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
16	47,812,500	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
17	45,589,503	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
18	45,275,529	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
19	42,097,867	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
20	40,936,026	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
21	40,759,616	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
22	40,131,146	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
23	37,193,941	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
24	34,059,994	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
25	33,778,347	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
26	31,936,094	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
27	31,344,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
28	28,121,866	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
29	27,514,334	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
30	27,027,811	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
31	26,779,276	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
32	25,946,674	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
33	24,503,196	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
34	24,375,307	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
35	24,034,925	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
36	23,729,342	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
37	23,696,378	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
38	23,596,848	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
39	22,558,219	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
40	22,276,710	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
41	22,001,112	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
42	21,791,771	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
43	21,718,415	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
44	21,507,201	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
45	21,338,839	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
46	21,171,924	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
47	21,021,114	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
48	20,606,617	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
49	20,207,420	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
50	20,003,734	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
51	19,754,344	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
52	18,604,982	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
53	18,524,377	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
54	18,048,831	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
55	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
56	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
57	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
58	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
59	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
60	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
61	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
62	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
63	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
64	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
65	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
66	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
67	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
68	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
69	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
70	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
71	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
72	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
73	GANN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
74	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
75	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
76	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
77	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
78	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
79	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
80	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
81	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
82	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
83	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
84	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
85	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
86	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
87	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
88	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
89	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
90	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
91	GMJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
92	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
93	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
94	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
95	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
96	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
97	GMJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
98	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
99	GMHG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
100	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
101	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
102	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
103	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
104	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
105	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
106	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
107	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
108	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
109	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
110	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
55	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAB0	US86364YAB02	86364YAB0
56	SP AMERICAS-TRADING	PRIME-AMERICAS	525245AU0		525245AU0
57	SP AMERICAS-TRADING	PRIME-AMERICAS	026931AA3		026931AA3
58	SP AMERICAS-TRADING	PRIME-AMERICAS	749241AC9		749241AC9
59	CDO AMERICAS	CDO CLO SECONDARY US	3622NJAA9	US3622NJAA93	1KY310308
60	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAF7		86362NAF7
61	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	43710KAD8	US43710KAD81	43710KAD8
62	SP AMERICAS-TRADING	PRIME-AMERICAS	16163HBC4		16163HBC4
63	CDO AMERICAS	CDO CLO SECONDARY US	131243AE7	US131243AE79	1KY227619
64	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	43710MAA0		43710MAA0
65	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAA7		52524MAA7
66	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	362341LS6	US362341LS64	362341LS6
67	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAG7		86364CAG7
68	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86838AAA2	US86838AAA25	86838AAA2
69	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505SK9	US393505SK96	393505SK9
70	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126685CS3		126685CS3
71	SP AMERICAS-TRADING	PRIME-AMERICAS	525248BK5		525248BK5
72	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46630EAM2		46630EAM2
73	SP AMERICAS-TRADING	PRIME-AMERICAS	52518RAS5		52518RAS5
74	SP AMERICAS-TRADING	ABS DERIVATIVES	32027NNS6		32027NNS6
75	SP AMERICAS-TRADING	PRIME-AMERICAS	525248BL3		525248BL3
76	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	26828RAC9	US26828RAC97	1KY414431
77	SP AMERICAS-TRADING	PRIME-AMERICAS	52525PAC5		52525PAC5
78	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86363WAG4		86363WAG4
79	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22541NM55		22541NM55
80	CDO AMERICAS	CDO CLO SECONDARY US		USG3960RAE56	1US109481
81	SP AMERICAS-TRADING	PRIME-AMERICAS	76117LAD5		76117LAD5
82	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	46630MAD4	US46630MAD48	46630MAD4
83	CDO AMERICAS	CDO CLO SECONDARY US	3622NHAD7	US3622NHAD76	1KY310282
84	SP AMERICAS-TRADING	PRIME-AMERICAS	55275NAF8		55275NAF8
85	SP AMERICAS-TRADING	PRIME-AMERICAS	525245AM8		525245AM8
86	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505Z47		393505Z47
87	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36242DXN8	US36242DXN82	36242DXN8
88	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AA3		058521AA3
89	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745SAL4		61745SAL4
90	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	589962CN7		589962CN7
91	SP AMERICAS-TRADING	PRIME-AMERICAS	525221KL0		525221KL0
92	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	50181DAA5		50181DAA5
93	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505W32		393505W32
94	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RCR0		52521RCR0
95	SP AMERICAS-TRADING	PRIME-AMERICAS	94985WEF4		94985WEF4
96	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	50181BAA9		50181BAA9
97	SP AMERICAS-TRADING	PRIME-AMERICAS	525226AF3		525226AF3
98	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI		XS0333237351	1IE334867
99	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	761150AA9		761150AA9
100	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126342FF6		126342FF6
101	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	525170BD7		525170BD7
102	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PAZ5	US52524PAZ53	52524PAZ5
103	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505K35	US393505K355	393505K35
104	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	29078PAA8		29078PAA8
105	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	190749AM3		190749AM3
106	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505T36	US393505T364	393505T36
107	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383F6S2		07383F6S2
108	SP AMERICAS-TRADING	PRIME-AMERICAS	863579K31		863579K31
109	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505E57	US393505E572	393505E57
110	SP AMERICAS-TRADING	PRIME-AMERICAS	52519LAF5		52519LAF5

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	L	M	N	O	P	Q	R
55	SARM 2007-11 1A2 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	3.72%	MTS	36,367,509	0.48	0.48
56	LXS 2007-3 4BA1 LEHMAN XS TRUST	03/25/37	2.78%	MTS	28,145,577	0.61	0.61
57	AHM 2007-A 11A AMERICAN HOME MORTGAGE INVESTM	01/25/37	6.00%	MTS	26,192,468	0.65	0.65
58	RALI 2007-QH9 X RESIDENTIAL ACCREDIT LOANS INC	11/25/37	0.69%	MTS	574,456,372	0.03	0.03
59	GSC INVESTMENT CORP CLO LTD FRN 20200121 SERIES# 1A 144A	01/21/20	9.24%	ITS	22,000,000	0.74	0.75
60	SARM 2007-8 2A2 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.00%	MTS	27,028,351	0.60	0.60
61	HEAT 2007-2 2A3 HOME EQUITY ASSET TRUST	07/25/37	2.71%	MTS	34,000,000	0.46	0.46
62	CHASE 2007-S3 2A1 CHASE MORTGAGE FINANCE CORP	05/25/37	5.50%	MTS	16,459,739	0.96	0.96
63	CALLIDUS DEBT PARTNERS FUND LTD FRN 20210121 SERIES# 7A 144A	01/21/21	5.04%	ITS	20,000,000	0.78	0.79
64	RFMS2 2007-HSA1 A RESIDENTIAL FUNDING MORTGAGE S	02/25/37	2.58%	MTS	24,893,130	0.63	0.63
65	LXS 2007-9 I-AIO LEHMAN XS TRUST	03/25/12	3.78%	MTS	342,222,166	0.04	0.04
66	GSMPS 2005-RP3 2A1 GSMPS MORTGAGE LOAN TRUST	09/25/35	6.12%	MTS	16,464,776	0.92	0.92
67	SARM07-6 3-A2 STRUCTURED ADJUSTABLE RATE MOR	07/25/37	5.94%	MTS	35,999,612	0.40	0.40
68	SWIFT 2007-AE1 A SUPERIOR WHOLESALE INVENTORY F	01/15/12	2.57%	MTS	15,726,000	0.92	0.92
69	GTMH 97-1 M1 ASSETBK HOME EQT GREENTREE MANUFACTURED HOUSING	03/15/28	7.22%	MTS	19,520,000	0.73	0.73
70	CWHEL 2006-B 2A COUNTRYWIDE HOME EQUITY LOAN T	05/15/36	2.64%	MTS	23,520,754	0.60	0.60
71	LXS 2007-5H 2A2W LEHMAN XS TRUST	05/25/37	6.50%	MTS	31,214,203	0.45	0.45
72	JPMCC 2006-CB17 E JP MORGAN CHASE COMMERCIAL MOR	12/12/43	5.82%	MTS	31,711,000	0.44	0.44
73	LSSCO 99-2 A CMO SER 99-2 LEHMAN STRUCTURED SECS CORP	11/25/21	0.00%	MTS	6,032,218	2.32	2.32
74	FFML 2004-FF8 M3 FIRST FRANKLIN MORTGAGE LOAN A	10/25/34	3.42%	MTS	21,340,000	0.65	0.65
75	LXS 2007-5HW 3A2 LEHMAN XS TRUST	05/25/37	6.98%	MTS	30,680,782	0.45	0.45
76	ECP CLO LTD FRN 20220317 SERIES# 1A 144A	03/17/22	6.03%	ITS	16,175,000	0.84	0.85
77	LXS 2007-17H AIO LEHMAN XS TRUST	07/25/12	1.75%	MTS	441,177,562	0.03	0.03
78	SASC 2007-BC3 2A3 STRUCTURED ASSET SECURITIES CO	06/25/37	2.64%	MTS	24,000,000	0.56	0.56
79	CSFB 2003-CPN1 AX CREDIT SUISSE FIRST BOSTON MTG	03/15/35	0.63%	MTS	401,696,328	0.03	0.03
80	GOLDENTREE LOAN OPPORTUNITIES V LTD FRN 20211018 SERIES# 5X	10/18/21	7.79%	ITS	20,000,000	0.66	0.67
81	RLT 2008-AH2 B1 RESIDENTIAL LOAN TRUST	07/25/47	11.40%	MTS	14,040,000	0.93	0.94
82	JPMAC 2007-CH2 AF3 JP MORGAN MORTGAGE ACQUISITION	01/25/37	5.55%	MTS	15,200,000	0.86	0.86
83	GSC INVESTMENT CORP CLO LTD FRN 20200121 SERIES# 1A 144A	01/21/20	7.49%	ITS	16,000,000	0.79	0.80
84	MARM 2006-OA2 2A2 MASTR ADJUSTABLE RATE MORTGAGE	12/25/46	4.09%	MTS	19,592,134	0.65	0.65
85	LXS 2007-3 3BA2 LEHMAN XS TRUST	03/25/37	6.50%	MTS	14,895,817	0.85	0.85
86	GT 1999-4 A7 SECURITIZED NET INT MARGIN TR	05/01/31	7.41%	MTS	15,000,000	0.84	0.85
87	GSMPS 2005-RP1 2A1 GSMPS MORTGAGE LOAN TRUST	01/25/35	5.89%	MTS	13,682,165	0.92	0.92
88	BLTN 2006-1A A1 BALLANTYNE RE PLC	05/02/36	3.41%	MTS	18,000,000	0.70	0.70
89	MSC 2006-XLF H MORGAN STANLEY CAPITAL I	07/15/19	2.85%	MTS	14,000,000	0.88	0.88
90	MESC 12-1 1M1 MERIT SECURITIES CORP	07/28/33	7.63%	MTS	16,000,000	0.76	0.76
91	LXS 2006-4N A1B-2 LEHMAN XS TRUST	04/25/46	2.71%	MTS	18,743,304	0.65	0.65
92	LBSBN 2007-3 N2 LEHMAN BROTHERS SMALL BALANCE	10/27/37	8.00%	MTS	15,757,000	0.77	0.77
93	GTMH 99-2A7 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30	6.44%	MTS	14,022,142	0.87	0.87
94	LMT 2007-5 12A1 LEHMAN MORTGAGE TRUST	06/25/37	2.77%	MTS	22,435,356	0.54	0.54
95	WFMBS 2007-11 B1 WELLS FARGO MORTGAGE BACKED SE	08/25/37	0.00%	MTS	39,291,564	0.30	0.30
96	LBSBN 2007-3 N1 LEHMAN BROTHERS SMALL BALANCE	10/27/37	8.00%	MTS	13,505,881	0.87	0.87
97	LXS 06-12N 1-A2B LEHMAN XS TRUST	08/25/46	2.68%	MTS	23,198,000	0.50	0.50
98	STATIC LOAN FUNDING FRN 20170731 SERIES# 1X	07/31/17	7.65%	ITS	10,000,000	0.78	0.83
99	RLT 2008-AH1 A1 RESIDENTIAL LOAN TRUST	05/25/37	6.00%	MTS	12,528,009	0.92	0.92
100	AMHPT 1996-2 B1 ASSOCIATES MANUFACTURED HOUSIN	06/15/27	7.20%	MTS	12,000,000	0.95	0.96
101	LMHABT 98-1 CMO SERIES 98-1 LEHMAN MAN HSG ASSET BACKED TR	10/15/27	6.55%	MTS	13,913,424	0.82	0.82
102	LXS 2007-6 3A32 LEHMAN XS TRUST	05/25/37	2.97%	MTS	22,713,000	0.50	0.50
103	GTMH 98-6 M1 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	06/01/30	6.63%	MTS	19,700,000	0.57	0.58
104	EAST 2000-A A1 EMBARCADERO AIRCRAFT SECURITIZ	08/15/25	2.95%	MTS	14,975,266	0.75	0.75
105	CWCI 2006-C1 D CW CAPITAL COBALT LTD	08/15/48	5.44%	MTS	24,804,000	0.45	0.45
106	GTMH 99-1A6 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30	6.37%	MTS	12,235,000	0.91	0.92
107	BSCMS 2005-PWR8 X1 BEAR STEARNS COMMERCIAL MORTGA	06/11/41	0.14%	MTS	764,108,254	0.01	0.01
108	SARM 2005-23 1A1 STRUCTURED ADJUSTABLE RATE MOR	01/25/36	5.45%	MTS	13,547,552	0.82	0.82
109	GTMH 98-3 M1 ASSETBK HOME EQ GREENTREE FIN MANUFACTURED HSG	03/01/30	6.86%	MTS	23,000,000	0.47	0.47
110	LMT 2008-1 A2E LEHMAN MORTGAGE TRUST	09/25/37	6.00%	MTS	21,457,842	0.50	0.50

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	S	T	U	V
55	17,535,362	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
56	17,212,301	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
57	17,086,220	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
58	16,581,930	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
59	16,514,685	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
60	16,280,027	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
61	15,820,447	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
62	15,797,608	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
63	15,756,683	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
64	15,720,163	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
65	15,220,502	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
66	15,186,805	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
67	14,483,046	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
68	14,443,708	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
69	14,287,745	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
70	14,165,860	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
71	14,125,294	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
72	14,071,239	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
73	14,014,532	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
74	13,913,597	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
75	13,889,615	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
76	13,695,241	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
77	13,674,933	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
78	13,476,978	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
79	13,459,047	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
80	13,383,175	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
81	13,159,556	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
82	13,114,541	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
83	12,823,124	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
84	12,766,057	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
85	12,722,753	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
86	12,681,006	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
87	12,618,921	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
88	12,617,062	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
89	12,354,321	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
90	12,233,226	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
91	12,212,791	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
92	12,189,039	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
93	12,186,750	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
94	12,149,641	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
95	11,877,278	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
96	11,762,319	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
97	11,635,292	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
98	11,600,903	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
99	11,514,444	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
100	11,485,725	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
101	11,434,675	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
102	11,394,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
103	11,329,043	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
104	11,269,451	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
105	11,227,220	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
106	11,199,908	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
107	11,135,440	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
108	11,075,153	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
109	10,871,359	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
110	10,768,260	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
111	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
112	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
113	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
114	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
115	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
116	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
117	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
118	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
119	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
120	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
121	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
122	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
123	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
124	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
125	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
126	GARA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
127	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
128	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
129	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
130	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
131	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
132	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
133	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
134	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
135	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
136	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
137	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
138	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
139	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
140	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
141	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
142	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
143	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
144	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
145	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
146	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
147	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
148	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
149	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
150	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
151	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
152	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
153	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
154	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
155	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
156	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
157	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
158	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
159	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
160	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
161	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
162	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
163	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
164	GMU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
165	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
166	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
111	SP AMERICAS-TRADING	PRIME-AMERICAS	02660LAC4		02660LAC4
112	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YAQ9		52521YAQ9
113	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PAF9		52524PAF9
114	SP AMERICAS-TRADING	PRIME-AMERICAS	52521FAT4		52521FAT4
115	REAL ESTATE-AMERICAS	CMBS-AMERICAS	617059GP9		617059GP9
116	SP AMERICAS-TRADING	PRIME-AMERICAS	525245AP1		525245AP1
117	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DAH3		86364DAH3
118	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126673QB1		126673QB1
119	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	19075DAH4	US19075DAH44	19075DAH4
120	SP AMERICAS-TRADING	PRIME-AMERICAS	75115FAQ3	US75115FAQ37	75115FAQ3
121	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521UAK0		52521UAK0
122	SP AMERICAS-TRADING	PRIME-AMERICAS	86363LAM5		86363LAM5
123	SP AMERICAS-TRADING	PRIME-AMERICAS	52524HAG5		52524HAG5
124	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	45660JAD6	US45660JAD63	45660JAD6
125	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAE9		52524MAE9
126	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	037898AB9	US037898AB95	037898AB9
127	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	92976YAA0	US92976YAA01	92976YAA0
128	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	45890BAD5	US45890BAD55	1KY294999
129	SP AMERICAS-TRADING	PRIME-AMERICAS	57643QBL8		57643QBL8
130	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50180JAS4		50180JAS4
131	SP AMERICAS-TRADING	PRIME-AMERICAS	52520UAB1	US52520UAB17	52520UAB1
132	SP AMERICAS-TRADING	PRIME-AMERICAS	39539KAH6		39539KAH6
133	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EAN6		86358EAN6
134	SP AMERICAS-TRADING	PRIME-AMERICAS	02660TBW2		02660TBW2
135	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364XAC0	US86364XAC02	86364XAC0
136	SP AMERICAS-TRADING	PRIME-AMERICAS	026936AU8		026936AU8
137	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	12666TAB2		12666TAB2
138	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	57643QAL9	US57643QAL95	57643QAL9
139	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	17305EDU6		17305EDU6
140	SP AMERICAS-TRADING	PRIME-AMERICAS	86365BAH6	US86365BAH69	86365BAH6
141	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	437099AA2		437099AA2
142	SP AMERICAS-TRADING	PRIME-AMERICAS	52525PAP6		52525PAP6
143	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAB9		86364PAB9
144	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52109MAA0		52109MAA0
145	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090982
146	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GAK0		86363GAK0
147	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	009341AM0	US009341AM03	009341AM0
148	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	361856AN7		361856AN7
149	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	929766Z89		929766Z89
150	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GAC8		86363GAC8
151	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	20047NAK8		20047NAK8
152	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86365DAB5	US86365DAB55	86365DAB5
153	SP AMERICAS-TRADING	PRIME-AMERICAS	07386HTR2		07386HTR2
154	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	506762AG8	US506762AG89	1KY287894
155	CDO AMERICAS	CDO CLO SECONDARY US		USG3332NAE51	1US156813
156	SP AMERICAS-TRADING	PRIME-AMERICAS	126694Y28		126694Y28
157	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	43005RAG0	US43005RAG02	1KY275741
158	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	15132CAG7		15132CAG7
159	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAE7		86364JAE7
160	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521UAL8		52521UAL8
161	CDO AMERICAS	CDO CLO SECONDARY US	36319KAD7	US36319KAD72	1KY364883
162	SP AMERICAS-TRADING	PRIME-AMERICAS	863579FC7	US863579FC78	863579FC7
163	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126670GT9		126670GT9
164	SP AMERICAS-TRADING	ABS CDO AMERICAS	05874KAE7	US05874KAE73	05874KAE7
165	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61754KAG0		61754KAG0
166	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GAM6		86363GAM6

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
111	AHMA 2006-4 1A21 AMERICAN HOME MORTGAGE ASSETS	10/25/46	2.73%	MTS	15,385,251	0.69	0.70
112	LMT 2007-8 4A2 LEHMAN MORTGAGE TRUST	09/25/37	6.50%	MTS	21,296,180	0.50	0.50
113	LXS 2007-6 2AIO LEHMAN XS TRUST	05/25/37	3.80%	MTS	183,171,639	0.06	0.06
114	LMT 2007-1 3A1 LEHMAN MORTGAGE TRUST	02/25/37	2.72%	MTS	18,983,730	0.56	0.56
115	JPMC 1999-C8 G JP MORGAN COMMERCIAL MORTGAGE	07/15/31	6.00%	MTS	12,459,000	0.85	0.85
116	LXS 2007-3 4AA1 LEHMAN XS TRUST	03/25/37	2.78%	MTS	17,371,619	0.61	0.61
117	SARM 2007-7 2-A3 STRUCTURED ADJUSTABLE RATE MOR	08/25/37	6.19%	MTS	35,086,354	0.30	0.30
118	CWHEL 2004-R 2A COUNTRYWIDE HOME EQUITY LOAN T	03/15/30	2.72%	MTS	17,248,974	0.61	0.62
119	CWCI 2007-C3 AM CW CAPITAL COBALT LTD	05/15/46	6.02%	MTS	12,396,000	0.85	0.85
120	RALI 2000-Q08 1A4A RESIDENTIAL ACCREDIT LOANS INC	10/25/46	2.75%	MTS	34,844,357	0.30	0.30
121	LBSBC 2007-3 M2 LEHMAN BROTHERS SMALL BALANCE	10/25/37	4.90%	MTS	17,864,000	0.58	0.58
122	SARM 2007-4 1-A4 STRUCTURED ADJUSTABLE RATE MOR	05/25/37	2.77%	MTS	41,296,046	0.25	0.25
123	LXS 2007-4N 2AX LEHMAN XS TRUST	03/25/47	2.91%	MTS	199,773,923	0.05	0.05
124	INABS 2006-H4 A1 INDYMAC RESIDENTIAL ASSET BACK	03/25/37	2.61%	MTS	18,755,948	0.55	0.55
125	LXS 2007-9 I-A4 LEHMAN XS TRUST	06/25/37	2.79%	MTS	34,221,723	0.30	0.30
126	APPB 2007-1 A-2-II-A APPLEBEE'S ENTERPRISES LLC	12/20/37	6.43%	MTS	13,375,552	0.77	0.77
127	WASI 2007-HE1 A WACHOVIA ASSET SECURITIZATION	07/25/37	2.61%	MTS	17,053,790	0.60	0.60
128	INTEGRAL FUNDING INC FRN 20170927 SERIES# 1A 144A	09/27/17	5.04%	ITS	12,500,000	0.77	0.82
129	MARP 2006-1 1A1F MASTR REPERFORMING LOAN TRUST	07/25/35	2.83%	MTS	11,831,513	0.86	0.86
130	LBUBS 2007-C2 H LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40	5.98%	MTS	28,101,000	0.36	0.36
131	LMT 2008-3 A2 LEHMAN MORTGAGE TRUST	02/25/37	2.84%	MTS	50,456,617	0.20	0.20
132	GPMF 2007-AR1 3A3 GREENPOINT MORTGAGE FUNDING TR	03/25/37	2.70%	MTS	33,382,000	0.30	0.30
133	SAIL 2003-BC2 M1 SAIL	04/25/33	3.39%	MTS	14,744,717	0.68	0.68
134	AHM 04-3 M-H2 AMERICAN HOME MORTGAGE INVESTM	10/25/34	3.72%	MTS	21,202,486	0.47	0.47
135	SASC 2007-BNC1 A3 STRUCTURED ASSET SECURITIES CO	10/25/37	5.67%	MTS	31,948,000	0.31	0.31
136	AHMA 2007-5 XP AMERICAN HOME MORTGAGE ASSETS	06/25/47	3.62%	MTS	199,029,885	0.05	0.05
137	CWL 2006-11 1AF2 COUNTRYWIDE ASSET-BACKED CERTI	09/25/46	6.02%	MTS	10,680,000	0.91	0.92
138	MARP 2005-2 2A1 MASTR REPERFORMING LOAN TRUST	05/25/35	5.72%	MTS	10,538,738	0.91	0.91
139	CCCIT 2007-A4 A4 CITIBANK CREDIT CARD ISSUANCE	06/15/37	3.05%	MTS	10,000,000	0.95	0.96
140	SARM 2008-2 A3 STRUCTURED ADJUSTABLE RATE MOR	06/25/38	6.45%	MTS	17,280,818	0.55	0.55
141	RFMS2 2006-HSA5 A RESIDENTIAL FUNDING MORTGAGE S	08/25/36	2.61%	MTS	15,342,387	0.62	0.62
142	LXS 2007-17H M0 LEHMAN XS TRUST	07/25/12	3.57%	MTS	45,761,000	0.21	0.21
143	SARM 2007-10 1A2 STRUCTURED ADJUSTABLE RATE MOR	11/25/37	6.00%	MTS	31,291,574	0.30	0.30
144	LBSBC 2007-2 N1 NIM LEHMAN BROTHERS SMALL BALANCE	06/27/37	7.80%	MTS	10,566,832	0.89	0.89
145	FLAGS-FN-30-A-3N X	10/25/38	6.00%	MTS	46,504,326	0.20	0.20
146	SARM 2007-3 4A2 STRUCTURED ADJUSTABLE RATE MOR	04/25/37	5.73%	MTS	13,418,000	0.70	0.70
147	AFT 99-1A A2 ASST BK LN AIRCRAFT FINANCE TRUST	05/15/24	2.97%	MTS	11,677,084	0.80	0.80
148	GMACM 2000-HE2 A1 GMAC MORTGAGE CORP LOAN TRUST	06/25/30	2.69%	MTS	12,495,193	0.74	0.74
149	WBCMT 2005-C19 XC WACHOVIA BANK COMMERCIAL MORTG	05/15/44	0.10%	MTS	860,060,237	0.01	0.01
150	SARM 2007-3 1-AX STRUCTURED ADJUSTABLE RATE MOR	01/25/12	1.89%	MTS	326,562,781	0.03	0.03
151	COMMERICAL MORTGAGE COMMERCIAL MORTGAGE PASS THROU	10/15/37	0.20%	MTS	530,836,718	0.02	0.02
152	SASCO 2007-BC4 A2 STRUCTURED ASSETS SECURITIES C	11/25/37	2.97%	MTS	20,765,000	0.44	0.44
153	BALTA 2005-4 2M2 BEAR STEARNS ALT-A TRUST	05/25/35	5.54%	MTS	16,152,657	0.56	0.56
154	LAFAYETTE SQUARE CDO LTD FRN 20191115 SERIES# 1A 144A	11/15/19	3.35%	ITS	11,750,000	0.77	0.77
155	ARES CLO FUNDS FRN 20201125 SERIES# 12X	11/25/20	6.06%	ITS	12,500,000	0.72	0.72
156	CWHL 2006-9 A17 COUNTRYWIDE HOME LOAN MORTGAGE	05/25/36	2.97%	MTS	14,908,918	0.60	0.60
157	HIGHLAND CREDIT OPPORTUNITIES CDO LTD FRN 20131101 SERIES# 1A 144A	11/01/13	3.49%	ITS	12,000,000	0.74	0.74
158	AESOP 2005-4A A2 AESOP FUNDING II LLC	07/20/10	2.67%	MTS	10,000,000	0.89	0.89
159	SARM 2007-9 2-A2 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.49%	MTS	29,284,815	0.30	0.30
160	LBSBC 2007-3 M3 LEHMAN BROTHERS SMALL BALANCE	10/25/37	6.71%	MTS	17,508,000	0.50	0.50
161	GALAXY CLO LTD FRN 20200114 SERIES# 10A 144A	01/14/20	7.38%	ITS	9,625,000	0.87	0.91
162	SARM04-16 B2 STRUCTURED ADJUSTABLE RATE MOR	11/25/34	3.17%	MTS	22,684,396	0.38	0.38
163	CWL 2005-13 AF6 COUNTRYWIDE ASSET-BACKED CERTI	04/25/36	5.66%	MTS	10,000,000	0.86	0.86
164	BALLYROCK ABS CDO LTD FRN 20470806 SERIES# 1A 144A	08/06/47	11.86%	MTS	27,500,000	0.30	0.31
165	MSC 2007-IQ14 AM MORGAN STANLEY CAPITAL I	04/15/49	5.88%	MTS	10,000,000	0.86	0.86
166	SARM 2007-3 4A4 STRUCTURED ADJUSTABLE RATE MOR	04/25/37	6.08%	MTS	9,910,474	0.86	0.87

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BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
111	10,708,479	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
112	10,701,922	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
113	10,695,560	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
114	10,659,595	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
115	10,629,128	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
116	10,623,535	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
117	10,610,330	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
118	10,609,141	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
119	10,531,063	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
120	10,509,242	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
121	10,412,129	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
122	10,390,784	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
123	10,364,281	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
124	10,344,348	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
125	10,322,250	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
126	10,291,993	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
127	10,258,257	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
128	10,211,495	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
129	10,193,715	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
130	10,180,109	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
131	10,170,985	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
132	10,067,213	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
133	10,055,581	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
134	10,051,062	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
135	9,885,841	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
136	9,828,652	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
137	9,793,694	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
138	9,613,705	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
139	9,576,250	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
140	9,547,802	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
141	9,535,656	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
142	9,532,318	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
143	9,460,486	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
144	9,447,058	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
145	9,395,281	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
146	9,387,218	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
147	9,313,115	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
148	9,297,301	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
149	9,211,314	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
150	9,209,827	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
151	9,117,130	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
152	9,089,104	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
153	9,080,290	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
154	9,027,390	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
155	8,984,192	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
156	8,969,966	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
157	8,915,606	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
158	8,894,288	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
159	8,859,345	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
160	8,799,686	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
161	8,772,484	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
162	8,662,043	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
163	8,621,015	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
164	8,612,389	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
165	8,593,974	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
166	8,587,961	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E	F
167	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
168	GMFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
169	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
170	07100CVB0	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
171	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
172	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
173	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
174	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
175	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
176	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
177	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
178	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
179	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
180	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
181	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
182	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
183	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
184	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
185	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
186	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
187	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
188	GAIQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
189	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
190	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
191	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
192	GAVM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
193	07100CVB0	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
194	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
195	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
196	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
197	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
198	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
199	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
200	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
201	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
202	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
203	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
204	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
205	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
206	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
207	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
208	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
209	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
210	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
211	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
212	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
213	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
214	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
215	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
216	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
217	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
218	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
219	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
220	GMJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
221	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
222	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE

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	G	H	I	J	K
167	CDO AMERICAS	CDO CLO SECONDARY US	891802AL4	US891802AL49	891802AL4
168	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AA3		058521AA3
169	SP AMERICAS-TRADING	PRIME-AMERICAS	45254TRN6		45254TRN6
170	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPS	32052XAA5	US32052XAA54	1US466840
171	SP AMERICAS-TRADING	ABS DERIVATIVES	874008AC9		874008AC9
172	SP AMERICAS-TRADING	PRIME-AMERICAS	863576CT9		863576CT9
173	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	040104PC9		040104PC9
174	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52109NAA8		52109NAA8
175	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109PAZ8		52109PAZ8
176	CDO AMERICAS	CDO CLO SECONDARY US	92327EAB8	US92327EAB83	92327EAB8
177	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505SV5	US393505SV51	393505SV5
178	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	173067EL9		173067EL9
179	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126683AD3		126683AD3
180	SP AMERICAS-TRADING	PRIME-AMERICAS	02150NAY9	US02150NAY94	02150NAY9
181	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	443677AC3	US443677AC34	1KY434322
182	SP AMERICAS-TRADING	PRIME-AMERICAS	52520QBE3		52520QBE3
183	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505KY7		393505KY7
184	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	64352VMV0		64352VMV0
185	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358ELZ7		86358ELZ7
186	SP AMERICAS-TRADING	PRIME-AMERICAS	761118RY6		761118RY6
187	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AV5		525237AV5
188	CDO AMERICAS	CDO CLO SECONDARY US	53225MAG4	US53225MAG42	53225MAG4
189	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	799822AJ0	US799822AJ02	1US276355
190	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	74927UAK4	US74927UAK43	74927UAK4
191	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50180CAB6	US50180CAB63	50180CAB6
192	SP AMERICAS-TRADING	ABS DERIVATIVES	17305EDB8	US17305EDB83	17305EDB8
193	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPS		NO0010316086	1NO552243
194	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAH3		86362NAH3
195	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	761545AD4		761545AD4
196	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	862015AE4	US862015AE42	1US392277
197	SP AMERICAS-TRADING	PRIME-AMERICAS	74922HAB8	US74922HAB87	74922HAB8
198	SP AMERICAS-TRADING	PRIME-AMERICAS	05952DAC2		05952DAC2
199	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBK7		52522QBK7
200	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAE2		86364CAE2
201	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	23242MAD3		23242MAD3
202	SP AMERICAS-TRADING	PRIME-AMERICAS	949789AJ0		949789AJ0
203	SP AMERICAS-TRADING	PRIME-AMERICAS	86359LTL3	US86359LTL35	86359LTL3
204	SP AMERICAS-TRADING	PRIME-AMERICAS	52521HBS1		52521HBS1
205	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	05381EAC1	US05381EAC12	05381EAC1
206	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	805564TJ0		805564TJ0
207	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505N57		393505N57
208	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	30228EAE2	US30228EAE23	30228EAE2
209	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50180JAR6		50180JAR6
210	REAL ESTATE-AMERICAS	CMBS-AMERICAS	87246AAL2		87246AAL2
211	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XAD9		86363XAD9
212	CDO AMERICAS	CDO CLO SECONDARY US		USG3960RAD73	1US109465
213	SP AMERICAS-TRADING	PRIME-AMERICAS	52520QBS2		52520QBS2
214	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	190749AU5		190749AU5
215	CDO AMERICAS	CDO CLO SECONDARY US	36319AAD9	US36319AAD90	36319AAD9
216	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LGG8		45660LGG8
217	SP AMERICAS-TRADING	PRIME-AMERICAS	86358DAE8	US86358DAE85	86358DAE8
218	SP AMERICAS-TRADING	PRIME-AMERICAS	52524HAE0		52524HAE0
219	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EFN1		86358EFN1
220	SP AMERICAS-TRADING	PRIME-AMERICAS	525221KN6		525221KN6
221	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	395383AN2	US395383AN20	395383AN2
222	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50177AAP4		50177AAP4

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	L	M	N	O	P	Q	R
167	TOWER HILL CDO LTD FRN 20230820 SERIES# 2A 144A	08/20/23	3.61%	MTS	11,000,000	0.77	0.77
168	BLTN 2006-1A A1 BALLANTYNE RE PLC	05/02/36	3.41%	MTS	12,000,000	0.70	0.70
169	IMSA 2005-1 1A1 IMPAC SECURED ASSETS CMN OWNER	07/25/35	4.15%	MTS	9,859,966	0.85	0.85
170	FHABS 2006-HE2 A FIRST HORIZON ASSET BACK TRUST	10/25/26	2.60%	ITS	15,000,000	0.77	0.77
171	THOM 2006-1A A3 TAHOMA CDO LTD	06/18/47	5.57%	MTS	166,616,362	0.05	0.05
172	SASC 2005-6 AX STRUCTURED ASSET SECURITIES CO	05/25/35	5.50%	MTS	39,933,586	0.21	0.21
173	ARSI 2005-W3 M1 ARGENT SECURITIES INC	11/25/35	2.91%	MTS	9,500,000	0.87	0.87
174	LBSBC 2007-2 N2 NIM LEHMAN BROTHERS SMALL BALANCE	06/27/37	8.50%	MTS	10,014,000	0.82	0.83
175	LBUBS 2007-C6 J LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40	6.45%	MTS	26,256,000	0.31	0.31
176	VENTURE CDO LTD FRN 20160815 SERIES# 1A 144A	08/15/16	3.40%	MTS	10,000,000	0.82	0.82
177	GTMH 97-2 M1 ASSETBK HOME EQT GREENTREE MANUFACTURED HOUSING	06/15/28	7.54%	MTS	12,800,000	0.63	0.64
178	CGCMT 2004-C2 XC CITIGROUP COMMERCIAL MORTGAGE	10/15/41	0.20%	MTS	389,651,383	0.02	0.02
179	CWL 2006-S5 A4 COUNTRYWIDE ASSET-BACKED CERTI	06/25/35	5.84%	MTS	29,023,000	0.28	0.28
180	CWALT 2007-AL1 XP COUNTRYWIDE ALTERNATIVE LOAN T	06/25/37	0.23%	MTS	185,518,394	0.04	0.04
181	HUDSON CANYON FUNDING LTD FRN 20201027 SERIES# 2A 144A	10/27/20	4.97%	ITS	10,000,000	0.80	0.81
182	LMT 2006-7 4A1 LEHMAN MORTGAGE TRUST	11/25/36	2.72%	MTS	14,910,270	0.54	0.54
183	GT 95-10 B1 ASSETBACK LOAN GREENTREE FINANCIAL CORP	02/15/27	7.05%	MTS	9,404,750	0.85	0.86
184	NCHET 2005-4 M2 NEW CENTURY HOME EQUITY LOAN T	09/25/35	2.98%	MTS	13,600,000	0.59	0.59
185	SAIL 2004-8 M1 STRUCTURED ASSET INVESTMENT LO	09/25/34	3.07%	MTS	10,000,000	0.80	0.80
186	RALI 2006-QO1 X3 RESIDENTIAL ACCREDIT LOANS INC	02/25/46	3.13%	MTS	248,685,064	0.03	0.03
187	LXS 2007-10H 2AIO LEHMAN XS TRUST	07/25/37	4.52%	MTS	106,497,429	0.07	0.07
188	LIGHTPOINT CLO LTD FRN 20180725 SERIES# 8A 144A	07/25/18	4.54%	MTS	10,000,000	0.78	0.79
189	SANDELMAN FINANCE FRN 20180415 SERIES# 1A 144A	04/15/18	3.34%	ITS	10,000,000	0.78	0.79
190	RBSGC 2005-RP1 2A RBSGC MORTGAGE PASS THROUGH CE	03/25/34	6.58%	MTS	8,533,454	0.92	0.92
191	LBUBS 2006-C7 A2 LB-UBS COMMERCIAL MORTGAGE TRU	11/15/38	5.30%	MTS	7,889,000	0.98	0.98
192	CCCIT 2006-C1 C1 CITIBANK CREDIT CARD ISSUANCE	02/20/15	2.87%	MTS	9,750,000	0.79	0.79
193	PETROMENA AS 9.750% 20120524 144A	05/24/12	9.75%	ITS	45,000,000	0.97	1.00
194	SARM 2007-8 2A4 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.00%	MTS	21,759,903	0.35	0.35
195	CWHEL 2005-A 2A COUNTRYWIDE HOME EQUITY LOAN T	02/15/30	2.71%	MTS	12,905,229	0.59	0.59
196	STNY 2007-1A B STONEY LANE FUNDING LTD	04/18/22	3.49%	ITS	12,000,000	0.63	0.63
197	RALI 2007-QH1 A2 RESIDENTIAL ACCREDIT LOANS INC	02/25/37	2.66%	MTS	11,608,539	0.65	0.65
198	BAFC 2007-A 2A2 BANC OF AMERICA FUNDING CORP	02/20/47	2.68%	MTS	18,659,754	0.40	0.40
199	LMT 2007-10 2B1 LEHMAN MORTGAGE TRUST	12/25/37	6.86%	MTS	30,197,821	0.25	0.25
200	SARM07-6 2-A3 STRUCTURED ADJUSTABLE RATE MOR	07/25/37	5.62%	MTS	24,559,525	0.30	0.30
201	CWL 2006-S3 A4 COUNTRYWIDE ASSET-BACKED CERTI	01/25/29	6.52%	MTS	23,000,000	0.32	0.32
202	WFMBS 2006-AR19 AIO WELLS FARGO MORTGAGE BACKED SE	12/25/36	0.50%	MTS	555,844,961	0.01	0.01
203	SAMI 2006-AR1 3X STRUCTURED ASSET MORTGAGE INVE	02/25/36	1.20%	MTS	291,333,983	0.02	0.03
204	LMT 2006-9 3A1 LEHMAN MORTGAGE TRUST	01/25/37	2.74%	MTS	12,532,965	0.58	0.58
205	AVIV LCDO, LTD FRN 20111222 SERIES# 1A 144A	12/22/11	3.38%	MTS	9,000,000	0.80	0.81
206	SAST 2005-4 M1 SAXON ASSET SECURITIES TRUST	11/25/37	2.91%	MTS	9,500,000	0.76	0.76
207	GTMH 98-7M1 ASSETBK LOAN GREENTREE MANUFACTURED HSG	07/01/30	6.40%	MTS	12,000,000	0.60	0.60
208	EXUM RIDGE CBO FRN 20110322 SERIES# 2A 144A	03/22/11	6.30%	MTS	9,000,000	0.78	0.79
209	LBUBS 2007-C2 G LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40	5.88%	MTS	16,544,000	0.43	0.43
210	TIAA 2007-C4 X TIAA RETAIL COMMERCIAL TRUST	08/15/39	0.17%	MTS	2,018,957,605	0.00	0.00
211	SARM 2007-5 2-A1 STRUCTURED ADJUSTABLE RATE MOR	06/25/37	5.66%	MTS	7,777,188	0.91	0.91
212	GOLDENTREE LOAN OPPORTUNITIES V LTD FRN 20211018 SERIES# 5X	10/18/21	6.04%	ITS	10,000,000	0.70	0.71
213	LMT 2006-7 M LEHMAN MORTGAGE TRUST	11/25/36	6.28%	MTS	16,686,614	0.42	0.43
214	CWCI 2006-C1 H CW CAPITAL COBALT LTD	08/15/48	5.96%	MTS	24,803,000	0.28	0.29
215	GALAXY CLO LTD FRN 20160817 SERIES# 3A 144A	08/17/16	3.51%	MTS	8,500,000	0.83	0.83
216	INDX 2005-AR6 AX2 INDYMAC INDEX MORTGAGE LOAN TR	04/25/35	0.00%	MTS	310,160,072	0.02	0.02
217	SARM 2008-1 A31 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.09%	MTS	11,673,833	0.60	0.60
218	LXS 2007-4N 1AX LEHMAN XS TRUST	03/25/47	2.73%	MTS	147,740,886	0.05	0.05
219	SAIL 2003-BC12 M1 STRUCTUED ASSET INVT LOAN	11/25/33	3.12%	MTS	8,676,911	0.80	0.80
220	LXS 2006-4N A1C-2 LEHMAN XS TRUST	04/25/46	2.78%	MTS	23,008,739	0.30	0.30
221	GPMH 2000-1 A4 GREENPOINT MANUFACTURED HOUSIN	03/20/30	8.14%	MTS	7,300,000	0.94	0.95
222	LBCMT 2007-C3 X LB COMMERCIAL CONDUIT MORTGAGE	07/15/44	0.07%	MTS	1,616,576,782	0.00	0.00

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	S	T	U	V
167	8,498,679	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
168	8,411,375	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
169	8,369,016	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
170	8,363,974	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
171	8,330,818	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
172	8,309,873	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
173	8,281,137	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
174	8,264,867	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
175	8,258,804	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
176	8,239,315	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
177	8,205,627	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
178	8,194,579	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
179	8,192,380	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
180	8,119,795	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
181	8,090,708	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
182	8,074,093	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
183	8,059,017	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
184	8,027,256	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
185	8,017,919	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
186	7,927,320	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
187	7,914,764	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
188	7,881,200	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
189	7,880,533	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
190	7,872,607	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
191	7,747,668	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
192	7,735,998	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
193	7,668,601	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
194	7,666,699	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
195	7,644,166	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
196	7,574,588	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
197	7,563,576	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
198	7,500,027	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
199	7,479,065	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
200	7,448,372	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
201	7,418,303	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
202	7,387,138	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
203	7,350,441	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
204	7,288,211	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
205	7,270,954	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
206	7,242,074	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
207	7,220,844	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
208	7,152,326	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
209	7,130,489	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
210	7,129,797	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
211	7,105,339	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
212	7,097,907	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
213	7,093,379	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
214	7,085,469	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
215	7,079,868	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
216	7,072,088	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
217	7,031,935	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
218	7,003,816	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
219	6,957,330	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
220	6,939,951	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
221	6,916,324	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
222	6,898,180	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
223	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
224	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
225	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
226	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
227	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
228	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
229	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
230	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
231	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
232	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
233	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
234	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
235	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
236	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
237	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
238	G1BV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
239	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
240	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
241	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
242	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
243	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
244	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
245	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
246	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
247	GMPD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
248	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
249	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
250	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
251	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
252	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
253	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
254	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
255	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
256	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
257	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
258	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
259	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
260	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
261	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
262	G1UP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
263	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
264	GAIQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
265	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
266	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
267	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
268	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
269	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
270	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
271	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
272	GMJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
273	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
274	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
275	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
276	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
277	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
278	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE

	G	H	I	J	K
223	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAJ3		86364YAJ3
224	SP AMERICAS-TRADING	PRIME-AMERICAS	05951VAW9		05951VAW9
225	SP AMERICAS-TRADING	PRIME-AMERICAS	126694Z68	US126694Z680	126694Z68
226	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572E82		863572E82
227	CDO AMERICAS	CDO CLO SECONDARY US	74162RAL3	US74162RAL33	74162RAL3
228	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090984
229	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	501802AC6		501802AC6
230	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745MGS6		61745MGS6
231	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	004375EK3		004375EK3
232	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	126164BA9		126164BA9
233	SP AMERICAS-TRADING	PRIME-AMERICAS	22942KAC4		22942KAC4
234	SP AMERICAS-TRADING	PRIME-AMERICAS	525229BE9	US525229BE95	525229BE9
235	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	31392FTT4		31392FTT4
236	CDO AMERICAS	CDO CLO SECONDARY US	449796AG6	US449796AG66	449796AG6
237	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505X72	US393505X721	393505X72
238	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	13973XAD5		13973XAD5
239	SP AMERICAS-TRADING	ABS DERIVATIVES	25513QAA7	US25513QAA76	25513QAA7
240	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	68275CAJ7		68275CAJ7
241	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	395383AF9		395383AF9
242	SP AMERICAS-TRADING	PRIME-AMERICAS	94985UAC9		94985UAC9
243	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QCQ9		20846QCQ9
244	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QAK8		52522QAK8
245	SP AMERICAS-TRADING	PRIME-AMERICAS	94980LAG5		94980LAG5
246	SP AMERICAS-TRADING	PRIME-AMERICAS	02660TFA6		02660TFA6
247	CDO PROP US	CDO PROP US	464671AA4	US464671AA46	464671AA4
248	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	17310MAQ3		17310MAQ3
249	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	12558MAJ1		12558MAJ1
250	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108MEQ2		52108MEQ2
251	SP AMERICAS-TRADING	PRIME-AMERICAS	525245AS5		525245AS5
252	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LJN0		45660LJN0
253	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	61746WYU8		61746WYU8
254	SP AMERICAS-TRADING	PRIME-AMERICAS	52521NAL4		52521NAL4
255	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	20047RAE3	US20047RAE36	20047RAE3
256	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	073855AD0		073855AD0
257	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32051GZ73		32051GZ73
258	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	04541GQD7		04541GQD7
259	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAM5		52519SAM5
260	SP AMERICAS-TRADING	PRIME-AMERICAS	86361QAM6		86361QAM6
261	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521UAJ3		52521UAJ3
262	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50180LAM2		50180LAM2
263	SP AMERICAS-TRADING	PRIME-AMERICAS	52525FAD5		52525FAD5
264	CDO AMERICAS	CDO CLO SECONDARY US	53225KAA1	US53225KAA16	53225KAA1
265	SP AMERICAS-TRADING	ABS DERIVATIVES	71901QAA1		71901QAA1
266	SP AMERICAS-TRADING	PRIME-AMERICAS	456610AB0		456610AB0
267	SP AMERICAS-TRADING	PRIME-AMERICAS	12668RAG3	US12668RAG39	12668RAG3
268	SP AMERICAS-TRADING	ABS DERIVATIVES	00388EAB7		00388EAB7
269	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GAN4		86363GAN4
270	SP AMERICAS-TRADING	PRIME-AMERICAS	933638AE8		933638AE8
271	SP AMERICAS-TRADING	PRIME-AMERICAS	86360DAC8		86360DAC8
272	SP AMERICAS-TRADING	PRIME-AMERICAS	45661EAC8	US45661EAC84	45661EAC8
273	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126685DJ2		126685DJ2
274	SP AMERICAS-TRADING	PRIME-AMERICAS	76113WAB9		76113WAB9
275	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	59024VAF6		59024VAF6
276	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	33736XDA4		33736XDA4
277	CDO AMERICAS	CDO CLO SECONDARY US	269491AE6	US269491AE68	269491AE6
278	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07388PAJ0	US07388PAJ03	07388PAJ0

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	L	M	N	O	P	Q	R
223	SARM 2007-11 3A2 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	5.99%	MTS	17,025,223	0.40	0.40
224	BAFC 2006-I 6A2 BANC OF AMERICA FUNDING CORP	12/20/46	2.70%	MTS	12,369,416	0.55	0.55
225	CWALT 2006-OA2 X1P COUNTRYWIDE ALTERNATIVE LOAN T	05/20/46	0.00%	MTS	186,492,554	0.04	0.04
226	SASCO 99-RM1 M1 CMO SER 99-RM1STRUCT ASSET SEC-144A PRV PLMT	07/25/29	3.37%	MTS	7,130,058	0.94	0.94
227	PRIMUS CLO LTD FRN 20190115 SERIES# 1A 144A	01/15/19	4.54%	MTS	11,000,000	0.60	0.61
228	FLAGS-FN-30-A-5N X	10/25/38	6.50%	MTS	34,587,627	0.19	0.19
229	LBSBN2006-1 N2 LBSBN NET INTEREST MARGIN SECU	04/28/31	9.79%	MTS	7,323,000	0.90	0.91
230	MSC 1998-XL1 H MORGAN STANLEY CAPITAL I	06/03/30	6.65%	MTS	7,776,000	0.85	0.85
231	ACCR 2005-4 M1 ACCREDITED MORTGAGE LOAN TRUST	12/25/35	2.87%	MTS	7,500,000	0.88	0.88
232	COMM 2005-FL11 F COMMERCIAL MORTGAGE PASS THROU	11/15/17	2.92%	MTS	6,954,227	0.94	0.95
233	CSMC 2006-7 1A3 CREDIT SUISSE MORTGAGE CAPITAL	08/25/36	5.00%	MTS	9,375,293	0.70	0.70
234	LXS 2006-10N 2A2 LEHMAN XS TRUST	06/25/36	2.57%	MTS	7,948,716	0.82	0.83
235	FNA 2002-M3 X FANNIE MAE-	10/25/32	1.82%	MTS	178,191,411	0.04	0.04
236	ING INVESTMENT MANAGEMENT FRN 20200801 SERIES# 2A 144A	08/01/20	3.20%	MTS	8,250,000	0.79	0.79
237	GT 99-3 A7 ASSETBK HOME EQUITYGREENTREE FINANCIAL CORP	02/01/31	6.74%	MTS	7,000,000	0.93	0.93
238	CARAT 2007-1 B CAPITAL AUTO RECEIVABLES ASSET	09/17/12	5.15%	MTS	7,626,000	0.85	0.85
239	DASH 1A A1 DIVERSIFIED ASSET SEC HOLD	12/30/34	3.39%	MTS	9,413,327	0.68	0.69
240	FB 2005-1 X 1345 AVENUE OF THE AMERICAS &	08/10/35	0.09%	MTS	548,700,000	0.01	0.01
241	GPMH 1999-5 M1A GREENPOINT MANUFACTURED HOUSIN	10/15/26	8.30%	MTS	6,500,000	0.99	1.00
242	WFMBS 2008-AR2 A-IO WELLS FARGO MORTGAGE BACKED SE	02/25/38	2.99%	MTS	154,155,522	0.04	0.04
243	CNF 2000-2 A5 SERIES 00 A5 CONSECO FINANCE SECT CORP	12/01/31	8.85%	MTS	8,416,558	0.76	0.76
244	LMT 2007-10 2A7 LEHMAN MORTGAGE TRUST	01/25/38	6.50%	MTS	7,232,894	0.89	0.89
245	WFMBS 2004-8 APO WELLS FARGO MORTGAGE BACKED SE	08/25/19	0.00%	MTS	9,034,131	0.71	0.71
246	AHM 05-2 M5 AMERICAN HOME MORTGAGE INVESTM	07/25/45	3.67%	MTS	52,041,000	0.12	0.12
247	ISLES CBO LTD 6.270% 20101027 SERIES# 1A 144A	10/27/10	6.27%	MTS	6,230,827	0.99	1.01
248	CGCMT 2006-C5 E CITIGROUP COMMERCIAL MORTGAGE	10/15/49	5.71%	MTS	14,201,000	0.44	0.44
249	CITHE 2002-1 MF1 CIT GROUP HOME EQUITY LOAN TRU	01/25/30	6.57%	MTS	8,425,657	0.74	0.75
250	LBUBS 2006-C1 XCL LB-UBS COMMERCIAL MORTGAGE TRU	02/15/41	0.07%	MTS	706,094,255	0.01	0.01
251	LXS 2007-3 4AA4 LEHMAN XS TRUST	03/25/37	2.78%	MTS	9,628,220	0.65	0.65
252	INDX 2005-AR8 AX2 INDYMAC INDEX MORTGAGE LOAN TR	04/25/35	2.50%	MTS	257,308,301	0.02	0.02
253	MSDWC 2003-NC1 M1 MORGAN STANLEY DEAN WITTER CAP	11/25/32	3.52%	MTS	7,696,391	0.80	0.80
254	LMT 2007-6 2A2 LEHMAN MORTGAGE TRUST	07/25/37	6.95%	MTS	8,110,246	0.76	0.76
255	COMM 2007-C9 A4 COMMERCIAL MORTGAGE PASS THROU	12/10/49	6.01%	MTS	6,525,000	0.94	0.94
256	BSABS 2007-FS1 1A4 BEAR STEARNS ASSET BACKED SECU	02/25/37	2.71%	MTS	27,232,000	0.22	0.22
257	FHABS 2006-HE1 A FIRST HORIZON ASSET BACK TRUST	10/25/34	2.63%	MTS	10,103,081	0.60	0.60
258	ABSHE 2005-HE2 M3 ASSET BACKED SECURITIES CORP H	02/25/35	3.20%	MTS	10,000,000	0.60	0.60
259	LABS 01-B M2 LEHMAN ABS MH TR 01-B M2	03/15/28	7.17%	MTS	24,806,302	0.24	0.24
260	SARM 2006-10 3AX STRUCTURED ADJUSTABLE RATE MOR	11/25/36	1.86%	MTS	70,740,170	0.08	0.08
261	LBSBC 2007-3 M1 LEHMAN BROTHERS SMALL BALANCE	10/25/37	6.46%	MTS	8,509,000	0.70	0.70
262	LBUBS 2008-C1 X LB-UBS COMMERCIAL MORTGAGE TRU	04/30/41	0.10%	MTS	1,005,466,490	0.01	0.01
263	LMT 2008-6 2A2 LEHMAN MORTGAGE TRUST	07/25/47	6.38%	MTS	10,275,000	0.57	0.57
264	LIGHTPOINT CLO LTD FRN 20180725 SERIES# 8A 144A	07/25/18	9.29%	MTS	7,500,000	0.76	0.78
265	PHOEN 2 A PHOENIX CDO LTD	09/01/35	5.74%	MTS	7,923,402	0.73	0.73
266	INDX 2006-AR15 A2 INDYMAC INDEX MORTGAGE LOAN TR	07/25/36	2.68%	MTS	7,234,571	0.80	0.80
267	CWALT 2006-OA19 XP COUNTRYWIDE ALTERNATIVE LOAN T	02/20/47	2.85%	MTS	149,639,565	0.04	0.04
268	ACCDO 5A B ACACIA CDO 1 LTD	11/08/39	6.21%	MTS	8,250,000	0.69	0.70
269	SARM 2007-3 4A5 STRUCTURED ADJUSTABLE RATE MOR	04/25/37	6.08%	MTS	8,079,467	0.71	0.71
270	WAMU 2006-AR19 2A1B WAMU MORTGAGE PASS THROUGH CER	01/25/47	4.08%	MTS	7,286,260	0.78	0.78
271	SASCO 2006-11 AX STRUCTURED ASSET SECURITIES CO	10/25/35	0.00%	MTS	97,974,643	0.06	0.06
272	INDX 2006-AR2 1A2 INDYMAC INDEX MORTGAGE LOAN TR	04/25/46	2.77%	MTS	14,813,192	0.38	0.38
273	CWHEL 2006-C 2A COUNTRYWIDE HOME EQUITY LOAN T	05/15/36	2.65%	MTS	9,380,170	0.60	0.60
274	RAST 2007-A3 1A2 RESIDENTIAL ASSET SECURITIZATI	03/25/37	27.43%	MTS	6,078,060	0.91	0.93
275	FFMER 2007-3 A2B MERRILL LYNCH FIRST FRANKLIN M	06/25/37	2.60%	MTS	7,940,000	0.71	0.71
276	FUNBC 2001-C3 X1 FIRST UNION NATIONAL BANK COMM	08/15/33	0.27%	MTS	239,846,732	0.02	0.02
277	EAGLE CREEK CLO LTD FRN 20180228 SERIES# 1A 144A	02/28/18	3.71%	MTS	8,000,000	0.70	0.70
278	BSCMS 2006-PWR14 BEAR STEARNS COMMERCIAL MORTGA	12/11/38	0.09%	MTS	398,460,639	0.01	0.01

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
223	6,849,725	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
224	6,827,305	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
225	6,739,986	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
226	6,716,278	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
227	6,713,520	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
228	6,685,599	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
229	6,630,032	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
230	6,629,702	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
231	6,615,564	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
232	6,582,695	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
233	6,580,935	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
234	6,558,147	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
235	6,547,347	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
236	6,546,382	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
237	6,539,559	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
238	6,518,133	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
239	6,511,832	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
240	6,492,032	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
241	6,469,759	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
242	6,434,872	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
243	6,431,863	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
244	6,423,409	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
245	6,409,046	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
246	6,356,388	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
247	6,322,565	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
248	6,317,244	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
249	6,290,805	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
250	6,281,898	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
251	6,229,562	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
252	6,211,514	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
253	6,172,925	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
254	6,153,145	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
255	6,125,672	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
256	6,034,119	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
257	6,026,844	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
258	6,018,678	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
259	5,996,303	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
260	5,994,843	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
261	5,977,676	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
262	5,955,345	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
263	5,882,246	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
264	5,820,754	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
265	5,786,415	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
266	5,768,220	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
267	5,768,185	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
268	5,766,467	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
269	5,756,639	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
270	5,698,548	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
271	5,690,230	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
272	5,652,764	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
273	5,649,482	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
274	5,648,209	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
275	5,639,526	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
276	5,637,097	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
277	5,614,838	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
278	5,601,267	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
279	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
280	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
281	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
282	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
283	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
284	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
285	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
286	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
287	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
288	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
289	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
290	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
291	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
292	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
293	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
294	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
295	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
296	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
297	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
298	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
299	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
300	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
301	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
302	GMU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
303	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
304	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
305	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
306	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
307	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
308	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
309	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
310	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
311	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
312	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
313	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
314	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
315	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
316	GMR3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
317	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
318	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
319	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
320	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
321	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
322	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
323	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
324	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
325	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
326	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
327	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
328	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
329	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
330	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
331	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
332	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
333	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
334	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
279	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	07325NCX8		07325NCX8
280	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DLE5	US86359DLE57	86359DLE5
281	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	9497EMAH8	US9497EMAH83	9497EMAH8
282	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625MPS2		46625MPS2
283	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	040104PD7		040104PD7
284	SP AMERICAS-TRADING	PRIME-AMERICAS	52525PAD3		52525PAD3
285	SP AMERICAS-TRADING	PRIME-AMERICAS	05531CAD2		05531CAD2
286	SP AMERICAS-TRADING	ABS CDO AMERICAS	14984XAD0		14984XAD0
287	SP AMERICAS-TRADING	PRIME-AMERICAS	933638AG3		933638AG3
288	SP AMERICAS-TRADING	PRIME-AMERICAS	39538WCE6		39538WCE6
289	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22545RCQ7		22545RCQ7
290	SP AMERICAS-TRADING	PRIME-AMERICAS	93934NBE4	US93934NBE40	93934NBE4
291	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	55312VAB4	US55312VAB45	55312VAB4
292	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50180JAU9	US50180JAU97	50180JAU9
293	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YAJ5		52521YAJ5
294	SP AMERICAS-TRADING	PRIME-AMERICAS	02660TFE8		02660TFE8
295	SP AMERICAS-TRADING	PRIME-AMERICAS	026935AB2		026935AB2
296	SP AMERICAS-TRADING	PRIME-AMERICAS	525245AR7		525245AR7
297	SP AMERICAS-TRADING	PRIME-AMERICAS	02660TDA8		02660TDA8
298	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAP2		86364JAP2
299	SP AMERICAS-TRADING	PRIME-AMERICAS	93934FMQ2		93934FMQ2
300	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	09774XAV4	US09774XAV47	09774XAV4
301	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109PBA2		52109PBA2
302	SP AMERICAS-TRADING	ABS CDO AMERICAS	05874KAF4	US05874KAF49	05874KAF4
303	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAC8		86364YAC8
304	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	68241FAB8		68241FAB8
305	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	00889VAC1	US00889VAC19	1KY276277
306	SP AMERICAS-TRADING	ABS CDO AMERICAS	14984XAB4		14984XAB4
307	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	07384YRY4		07384YRY4
308	SP AMERICAS-TRADING	ABS CDO AMERICAS	1248MLAL7		1248MLAL7
309	SP AMERICAS-TRADING	ABS DERIVATIVES	74490BAK3		74490BAK3
310	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LSB6		45660LSB6
311	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAE3		86364PAE3
312	SP AMERICAS-TRADING	PRIME-AMERICAS	525221JU2		525221JU2
313	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LAD6		52521LAD6
314	SP AMERICAS-TRADING	PRIME-AMERICAS	12668ATR6		12668ATR6
315	CDO AMERICAS	CDO CLO SECONDARY US	09624WAF3	US09624WAF32	09624WAF3
316	SP AMERICAS-TRADING	INSURANCE SOLUTIONS AMER	65320RAE6	US65320RAE62	65320RAE6
317	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GAE4		86363GAE4
318	CDO AMERICAS	CDO CLO SECONDARY US	42823BAE2	US42823BAE20	42823BAE2
319	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86365HAB6		86365HAB6
320	SP AMERICAS-TRADING	PRIME-AMERICAS	41161PL84		41161PL84
321	SP AMERICAS-TRADING	PRIME-AMERICAS	126670JP4		126670JP4
322	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50180JAT2		50180JAT2
323	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	66989EAD7	US66989EAD76	66989EAD7
324	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAG3		52525DAG3
325	SP AMERICAS-TRADING	PRIME-AMERICAS	05948KYR4	US05948KYR49	05948KYR4
326	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YAM8		52521YAM8
327	SP AMERICAS-TRADING	ABS DERIVATIVES	525237BF9		525237BF9
328	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XAK3		86363XAK3
329	SP AMERICAS-TRADING	PRIME-AMERICAS	93936MAD7		93936MAD7
330	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	09774XBP6	US09774XBP69	09774XBP6
331	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00103RBJ4		00103RBJ4
332	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RCP4		52521RCP4
333	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QDU9	US20846QDU94	20846QDU9
334	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86365HAC4		86365HAC4

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	L	M	N	O	P	Q	R
279	BAYV 2006-A 2A4 BAYVIEW FINANCIAL ACQUISITION	02/02/41	2.77%	MTS	6,568,535	0.85	0.85
280	LEH XS 05-1 2A1 LEHMAN XS TRUST MORTGAGE PASS	07/25/35	4.66%	MTS	6,514,980	0.86	0.86
281	WFHET 2005-4 M2 WELLS FARGO HOME EQUITY TRUST	12/25/35	2.95%	MTS	17,361,000	0.32	0.32
282	JPMCC 2002-C2 X1 JP MORGAN CHASE COMMERCIAL MOR	12/12/34	0.65%	MTS	175,599,414	0.03	0.03
283	ARSI 2005-W3 M2 ARGENT SECURITIES INC	11/25/35	2.93%	MTS	10,000,000	0.55	0.55
284	LXS 2007-17H M1 LEHMAN XS TRUST	10/25/37	3.72%	MTS	44,703,000	0.12	0.12
285	BCAP 2008-IND1 AX BCAP LLC TRUST	10/25/47	2.27%	MTS	251,735,658	0.02	0.02
286	CEAGO 2007-1A B CEAGO ABD CDO	10/06/47	6.29%	MTS	20,772,929	0.25	0.26
287	WAMU 2006-AR19 1XPP WAMU MORTGAGE PASS THROUGH CER	01/25/47	1.18%	MTS	347,463,632	0.02	0.02
288	GPMF 2005-AR4 X3 GREENPOINT MORTGAGE FUNDING TR	10/25/45	1.35%	MTS	166,089,350	0.03	0.03
289	CSMC 2006-TF2A SVB CREDIT SUISSE MORTGAGE CAPITAL	10/15/21	2.84%	MTS	6,000,000	0.90	0.90
290	WMALT 2006-5 LB1 WASHINGTON MUTUAL ALTERNATIVE	07/25/36	6.00%	MTS	19,156,266	0.28	0.28
291	MLCFC 2006-4 A2 MERRILL LYNCH/COUNTRYWIDE COMM	12/12/49	5.11%	MTS	5,550,000	0.97	0.97
292	LBUBS 2007-C2 K LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40	6.18%	MTS	19,987,000	0.27	0.27
293	LMT 2007-8 2A7 LEHMAN MORTGAGE TRUST	09/25/37	6.50%	MTS	10,667,153	0.50	0.50
294	AHM 05-2 VM4 AMERICAN HOME MORTGAGE INVESTM	07/25/35	3.22%	MTS	24,145,000	0.22	0.22
295	AHMA 2007-3 11A2 AMERICAN HOME MORTGAGE ASSETS	06/25/37	2.82%	MTS	8,393,726	0.64	0.64
296	LXS 2007-3 4AA3 LEHMAN XS TRUST	03/25/37	2.78%	MTS	7,174,479	0.74	0.74
297	AHM 2005-1 1A2 AMERICAN HOME MORTGAGE INVESTM	12/31/49	2.75%	MTS	7,076,800	0.75	0.75
298	SARM 2007-9 2-B1 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.49%	MTS	11,681,852	0.45	0.45
299	WMALT 2006-AR2 A1C WASHINGTON MUTUAL ALTERNATIVE	03/25/46	4.23%	MTS	7,829,965	0.67	0.67
300	BCM 99-A A4 ASSETBK BOMBARDIER CAP MTGE SECUR	11/15/25	6.48%	MTS	5,925,683	0.88	0.88
301	LBUBS 2007-C6 K LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40	6.24%	MTS	19,095,000	0.27	0.27
302	BALLYROCK ABS CDO LTD FRN 20470806 SERIES# 1A 144A	08/06/47	11.80%	MTS	19,031,076	0.26	0.27
303	SARM 2007-11 1A3 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	3.72%	MTS	17,097,062	0.30	0.30
304	OLCMT 2004-C3 A2 ONE LINCOLN STREET COMMERCIAL	10/15/30	5.72%	MTS	5,000,000	1.03	1.03
305	AIMCO CDO FRN 20200820 SERIES# AA 144A	08/20/20	3.51%	ITS	8,000,000	0.64	0.64
306	CEAGO 2007-1A S CEAGO ABD CDO	10/06/17	3.19%	MTS	5,559,821	0.92	0.93
307	BSABS 2004-HE3 M2 BEAR STEARNS ASSET BACKED SECU	04/25/34	3.62%	MTS	6,039,336	0.85	0.85
308	CBRE 2007-1A D CBRE REALTY FINANCE CDO LTD	04/07/52	3.58%	MTS	10,000,000	0.50	0.51
309	PMNT 2006-A1A A PROVIDIAN MASTER NOTE TRUST	01/15/13	2.50%	MTS	5,200,500	0.97	0.97
310	INDX 2005-AR14 2X INDYMAC INDEX MORTGAGE LOAN TR	08/25/35	3.04%	MTS	179,748,705	0.03	0.03
311	SARM 2007-10 2-A2 STRUCTURED ADJUSTABLE RATE MOR	11/25/37	6.72%	MTS	12,532,560	0.40	0.40
312	LEH XS 06-5 1A1B LEHMAN XS TRUST MORTGAGE PASS	04/25/36	2.74%	MTS	16,707,298	0.30	0.30
313	LMT 2007-4 1A4 LEHMAN MORTGAGE TRUST	05/25/37	5.75%	MTS	12,393,919	0.40	0.40
314	CWALT 2005-62 1X1 COUNTRYWIDE ALTERNATIVE LOAN T	12/25/35	6.03%	MTS	139,719,192	0.03	0.04
315	BLUEMOUNTAIN CLO LTD FRN 20180715 SERIES# 2A 144A	07/15/18	3.61%	MTS	7,000,000	0.71	0.71
316	NEWTON RE LTD FRN 20110107 SERIES# 144A	01/07/11	10.31%	MTS	5,000,000	0.96	0.99
317	SARM 2007-3 2A2 STRUCTURED ADJUSTABLE RATE MOR	04/25/37	5.73%	MTS	7,076,445	0.69	0.70
318	HEWETT'S ISLAND CDO LTD FRN 20181205 SERIES# 5A 144A	12/05/18	4.26%	MTS	8,000,000	0.61	0.61
319	SASC08-1 1A2 STRUCTURED ASSET SECURITIES CO	02/01/33	1.99%	MTS	75,286,032	0.06	0.06
320	HVMLT 2006-4 X1 HARBORVIEW MORTGAGE LOAN TRUST	05/19/47	4.22%	MTS	114,915,868	0.04	0.04
321	CWHL 2005-HYB9 CWHLMP COUNTRYWIDE HOME LOAN MORTGAGE	11/20/25	5.15%	MTS	5,464,550	0.88	0.89
322	LBUBS 2007-C2 J LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40	5.98%	MTS	15,544,000	0.31	0.31
323	NHEL 2007-2 A2C NOVASTAR HOME EQUITY LOAN	09/25/37	2.65%	MTS	10,000,000	0.48	0.48
324	LXS 07-18N AX LEHMAN XS TRUST	09/25/12	1.00%	MTS	181,825,205	0.03	0.03
325	BOAA 2005-3 2A1 BANC OF AMERICA ALTERNATIVE LO	04/25/20	5.50%	MTS	4,932,660	0.97	0.97
326	LMT 2007-8 3A2 LEHMAN MORTGAGE TRUST	09/25/37	7.25%	MTS	11,859,670	0.40	0.40
327	LXS 2007-10H I-A1-1 LEHMAN XS TRUST	07/25/37	2.59%	MTS	6,776,172	0.70	0.70
328	SARM 2007-5 3-A2 STRUCTURED ADJUSTABLE RATE MOR	06/25/37	6.16%	MTS	9,409,720	0.50	0.50
329	WMALT 2007-OA4 A1D WASHINGTON MUTUAL MORTGAGE PAS	04/25/47	2.77%	MTS	7,517,923	0.63	0.63
330	BCM 2000-A A3 BOMBARDIER CAPITAL MORTGAGE SE	06/15/30	7.83%	MTS	7,676,568	0.61	0.61
331	AESOP 2004-2A A3 AESOP FUNDING II LLC	04/20/10	2.69%	MTS	5,000,000	0.94	0.94
332	LMT 2007-5 11A2 LEHMAN MORTGAGE TRUST	06/25/37	6.73%	MTS	9,365,358	0.50	0.50
333	CNF 2000-4 A5 CONSECO FINANCE SECT CORP	05/01/32	7.97%	MTS	6,489,373	0.72	0.72
334	SASC 2008-1 1A3 STRUCTURED ASSET SECURITIES CO	02/25/33	0.00%	MTS	5,812,493	0.81	0.81

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
279	5,592,352	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
280	5,588,385	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
281	5,564,581	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
282	5,531,801	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
283	5,517,103	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
284	5,467,271	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
285	5,449,289	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
286	5,447,347	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
287	5,424,525	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
288	5,422,960	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
289	5,414,657	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
290	5,408,452	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
291	5,402,297	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
292	5,386,384	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
293	5,360,541	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
294	5,357,279	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
295	5,350,562	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
296	5,333,937	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
297	5,309,434	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
298	5,301,733	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
299	5,246,368	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
300	5,223,737	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
301	5,218,546	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
302	5,197,559	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
303	5,166,238	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
304	5,159,598	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
305	5,159,480	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
306	5,149,535	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
307	5,146,195	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
308	5,069,562	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
309	5,068,668	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
310	5,053,500	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
311	5,045,771	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
312	5,038,911	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
313	4,985,282	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
314	4,954,448	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
315	4,944,125	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
316	4,928,922	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
317	4,921,078	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
318	4,911,875	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
319	4,877,177	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
320	4,846,955	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
321	4,837,524	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
322	4,826,776	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
323	4,815,469	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
324	4,798,585	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
325	4,783,558	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
326	4,777,306	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
327	4,753,566	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
328	4,725,798	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
329	4,714,335	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
330	4,712,534	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
331	4,709,716	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
332	4,707,190	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
333	4,697,329	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
334	4,689,517	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
335	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
336	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
337	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
338	GTA6	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
339	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
340	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
341	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
342	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
343	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
344	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
345	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
346	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
347	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
348	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
349	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
350	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
351	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
352	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
353	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
354	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
355	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
356	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
357	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
358	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
359	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
360	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
361	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
362	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
363	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
364	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
365	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
366	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
367	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
368	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
369	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
370	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
371	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
372	GAER	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
373	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
374	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
375	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
376	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
377	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
378	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
379	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
380	GMFP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
381	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
382	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
383	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
384	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
385	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
386	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
387	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
388	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
389	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
390	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
335	SP AMERICAS-TRADING	PRIME-AMERICAS	52521PAA3		52521PAA3
336	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XAG2		86363XAG2
337	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAT9		52525BAT9
338	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	26358BAL2	US26358BAL27	26358BAL2
339	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108MGP2		52108MGP2
340	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	437084CE4		437084CE4
341	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAB3		86364JAB3
342	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359BV81		86359BV81
343	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AE1		863592AE1
344	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	009451AL9		009451AL9
345	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745SAK6		61745SAK6
346	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505LY6		393505LY6
347	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505PN6	US393505PN62	393505PN6
348	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	12558MAG7		12558MAG7
349	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DDZ7		86359DDZ7
350	CDO AMERICAS	CDO CLO SECONDARY US	G9884KAD2		G9884KAD2
351	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HDK7	US52108HDK77	52108HDK7
352	SP AMERICAS-TRADING	PRIME-AMERICAS	12667FSH9	US12667FSH90	12667FSH9
353	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	870752AD4	US870752AD43	870752AD4
354	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAF0		86364PAF0
355	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	190749AN1		190749AN1
356	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126673MY5		126673MY5
357	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	674135CE6		674135CE6
358	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	78443CCN2		78443CCN2
359	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBV0		52524VBV0
360	SP AMERICAS-TRADING	PRIME-AMERICAS	863579Y36	US863579Y360	863579Y36
361	CDO AMERICAS	CDO CLO SECONDARY US	553682AA3	US553682AA35	1KY989044
362	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521UAM6		52521UAM6
363	CDO AMERICAS	CDO CLO SECONDARY US	352569AD9	US352569AD94	352569AD9
364	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	64352VKA8	US64352VKA88	64352VKA8
365	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAP8		86364PAP8
366	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86360XAC4		86360XAC4
367	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAB9	US52519SAB97	52519SAB9
368	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QAZ5		52522QAZ5
369	SP AMERICAS-TRADING	ABS CDO AMERICAS	74043AAE1	US74043AAE10	74043AAE1
370	SP AMERICAS-TRADING	ABS DERIVATIVES	G27725AA1		G27725AA1
371	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	225458WK0		225458WK0
372	SP AMERICAS-TRADING	PRIME-AMERICAS	17307GA40		17307GA40
373	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383FV54		07383FV54
374	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76110VMY1		76110VMY1
375	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	41164UAE9	US41164UAE91	41164UAE9
376	SP AMERICAS-TRADING	PRIME-AMERICAS	02146XAJ7		02146XAJ7
377	SP AMERICAS-TRADING	PRIME-AMERICAS	02660UAM2		02660UAM2
378	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50177AAX7		50177AAX7
379	SP AMERICAS-TRADING	ABS CDO AMERICAS	126670CQ9		126670CQ9
380	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NDQ7		52524NDQ7
381	SP AMERICAS-TRADING	PRIME-AMERICAS	525245AV8		525245AV8
382	SP AMERICAS-TRADING	PRIME-AMERICAS	39539HAB6	US39539HAB69	39539HAB6
383	SP AMERICAS-TRADING	PRIME-AMERICAS	07386HQH7		07386HQH7
384	SP AMERICAS-TRADING	ABS DERIVATIVES	423279AA6		423279AA6
385	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	05381EAB3	US05381EAB39	05381EAB3
386	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32113JCJ2		32113JCJ2
387	SP AMERICAS-TRADING	ABS DERIVATIVES	837435AA4	US837435AA40	837435AA4
388	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	501807AA9		501807AA9
389	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383FX86		07383FX86
390	SP AMERICAS-TRADING	ABS DERIVATIVES	651065AE4		651065AE4

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
335	LSSCO 2007-1 M1 LEHMAN STRUCTURED SECURITIES C	10/30/34	5.18%	MTS	17,528,443	0.26	0.27
336	SARM 2007-5 2-A4 STRUCTURED ADJUSTABLE RATE MOR	06/25/37	6.16%	MTS	6,557,152	0.71	0.71
337	LXS 2007-16N M1II LEHMAN XS TRUST	09/25/47	5.50%	MTS	25,469,211	0.18	0.18
338	DUANE STREET CLO FRN 20210111 SERIES# 3A 144A	01/11/21	4.29%	MTS	7,500,000	0.61	0.61
339	LBUBS 2006-C3 X-CL LB-UBS COMMERCIAL MORTGAGE TRU	03/15/39	0.09%	MTS	775,014,902	0.01	0.01
340	HEAT 2004-3 M1 HOME EQUITY ASSET TRUST	08/25/34	3.04%	MTS	6,951,940	0.66	0.66
341	SARM 2007-9 1A2 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.00%	MTS	15,152,110	0.30	0.30
342	SASC 2005-WF1 M2 STRUCTURED ASSET SECURITIES CO	01/25/35	2.94%	MTS	6,100,000	0.75	0.75
343	SASC 2006-RF3 1AP STRUCTURED ASSET SECURITIES CO	10/25/36	0.00%	MTS	6,072,229	0.75	0.75
344	AIRPT 1R A8 AIRPLANES PASS THROUGH TRUST	03/15/19	2.84%	MTS	4,868,338	0.93	0.93
345	MSC 2006-XLF G MORGAN STANLEY CAPITAL I	07/15/19	2.83%	MTS	5,000,000	0.90	0.90
346	GT 96-2 B1 ASSETBK LOAN GREENTREE FINANCIAL CORP	04/15/27	7.55%	MTS	8,049,611	0.55	0.56
347	GTMH 96-7 M1 ASSETBK HOME EQT GREENTREE MANUFACTURED HOUSING	10/15/27	7.70%	MTS	5,000,000	0.88	0.89
348	CITHE 2002-1 AF6 CIT GROUP HOME EQUITY LOAN TRU	02/25/30	6.20%	MTS	4,689,424	0.95	0.95
349	SASC 2005-11H A3 STRUCTURED ASSET SECURITIES CO	06/25/35	5.50%	MTS	6,541,000	0.67	0.68
350	ZING 2X B1 ZAIS INVESTMENT GRADE LTD	05/17/15	5.34%	MTS	6,000,000	0.72	0.73
351	LBUBS 2001-C2 X CMO 01-C2 COMMERCIAL MORTGAGE TRUST 144A	03/15/11	1.11%	MTS	228,959,831	0.02	0.02
352	CWALT 2004-J8 2A1 COUNTRYWIDE ALTERNATIVE LOAN T	08/25/34	7.00%	MTS	5,124,998	0.85	0.86
353	SMRTF 2007-2 A SWIFT MASTER AUTO RECEIVABLES	10/15/12	3.12%	MTS	4,854,065	0.90	0.90
354	SARM 2007-10 2-AX STRUCTURED ADJUSTABLE RATE MOR	06/25/12	1.12%	MTS	200,753,877	0.02	0.02
355	CWCI 2006-C1 E CW CAPITAL COBALT LTD	08/15/48	5.50%	MTS	10,000,000	0.43	0.43
356	CWHEL 2004-Q 2A COUNTRYWIDE HOME EQUITY LOAN T	12/15/33	2.77%	MTS	7,177,218	0.60	0.60
357	OAK 1997-B B1 OAKWOOD MORTGAGE INVESTORS INC	08/15/27	7.75%	MTS	10,634,265	0.40	0.41
358	SLMA 2006-A C SLM STUDENT LOAN TRUST	06/15/39	3.28%	MTS	10,000,000	0.42	0.43
359	LXS 07-15N M1-II LEHMAN XS TRUST	08/25/47	5.93%	MTS	66,584,544	0.06	0.06
360	SARM 2006-3 3A2 STRUCTURED ADJUSTABLE RATE MOR	04/25/36	5.75%	MTS	6,000,000	0.71	0.71
361	MSIM PECONIC BAY LTD FRN 20190720 SERIES# 1A 144A	07/20/19	8.29%	ITS	6,000,000	0.70	0.71
362	LBSBC 2007-3A M4 LEHMAN BROTHERS SMALL BALANCE	10/25/37	6.66%	MTS	14,006,000	0.30	0.30
363	FRANKLIN CLO LTD FRN 20180615 SERIES# 5A 144A	06/15/18	3.52%	MTS	6,000,000	0.70	0.71
364	NCHET 2005-1 M1 NEW CENTURY HOME EQUITY LOAN T	03/25/35	2.92%	MTS	5,490,000	0.77	0.77
365	SARM 2007-10 2-B1 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.72%	MTS	7,788,130	0.54	0.54
366	SASC 2006-GEL3 A3 STRUCTURED ASSET SECURITIES CO	07/25/36	2.77%	MTS	7,600,000	0.55	0.55
367	LABS 01-B A2 LEHMAN ABS MH TR 01-B A2	11/15/10	3.70%	MTS	4,926,973	0.85	0.85
368	LMT 2007-10 4A4 LEHMAN MORTGAGE TRUST	01/25/27	6.00%	MTS	4,879,015	0.85	0.85
369	PREFERRED TERM SECURITIES XXII	12/22/36	3.19%	MTS	8,500,000	0.48	0.49
370	DASH 1X A1 REGS DIVERSIFIED ASSET SECURITIZATI	12/30/34	3.23%	MTS	5,990,299	0.68	0.69
371	CSFB 2005-C3 AX CS FIRST BOSTON MORTGAGE SECUR	07/15/37	0.12%	MTS	283,365,531	0.01	0.01
372	CMLTI 2005-7 1A1 CITIGROUP MORTGAGE LOAN TRUST	09/25/35	7.19%	MTS	7,208,031	0.57	0.57
373	BSCMS 2004-T16 X1 BEAR STEARNS COMMERCIAL MORTGA	02/13/46	0.17%	MTS	268,412,490	0.02	0.02
374	RFMS2 2003-HS2 AIIB RESIDENTIAL FUNDING MORTGAGE S	06/25/28	2.72%	MTS	6,104,907	0.67	0.67
375	HVMLT 2007-3 B1 HARBORVIEW MORTGAGE LOAN TRUST	05/19/47	2.92%	MTS	16,206,000	0.25	0.25
376	CWALT 2006-36T2 1A10 CWALT INC	12/25/36	16.69%	MTS	6,000,620	0.67	0.68
377	AHMA 2006-3 3A2 AMERICAN HOME MORTGAGE ASSETS	10/25/46	2.73%	MTS	5,603,971	0.72	0.73
378	LBCMT 2007-C3 H LB COMMERCIAL CONDUIT MORTGAGE	07/15/44	5.94%	MTS	11,380,000	0.36	0.36
379	CWL 2005-11 MF4 COUNTRYWIDE ASSET-BACKED CERTI	02/25/36	5.60%	MTS	9,480,000	0.43	0.43
380	LBFRC 2007-LLFA VIS LEHMAN BROTHERS FLOATING RATE	06/15/22	3.82%	MTS	4,400,000	0.92	0.92
381	LXS 2007-3 4BA2 LEHMAN XS TRUST	03/25/37	2.78%	MTS	6,254,756	0.64	0.64
382	GPMF 2006-AR8 1A1B GREENPOINT MORTGAGE FUNDING TR	01/25/47	2.59%	MTS	4,741,952	0.85	0.85
383	BALTA 2005-1 M1 BEAR STEARNS ALT-A TRUST	01/25/35	2.97%	MTS	10,000,000	0.40	0.40
384	HELIO 1A A HELIOS SERIES I MULTI ASSET CB	12/13/36	5.46%	MTS	5,005,560	0.79	0.80
385	AVIV LCDO, LTD FRN 20111222 SERIES# 1A 144A	12/22/11	3.04%	MTS	4,462,725	0.89	0.90
386	FNLC 2005-4 M2 FIRST NLC TRUST	02/25/36	2.98%	MTS	7,200,000	0.55	0.56
387	SCF 1A A1 SOUTH COAST FUNDING	12/21/36	3.72%	MTS	6,057,861	0.65	0.66
388	LBSBC 2007-1 N1 NIM LEHMAN BROTHERS SMALL BALANCE	03/27/37	7.86%	MTS	4,369,120	0.91	0.91
389	BSCMS 2004-PWR6 X1 BEAR STEARNS COMMERCIAL MORTGA	11/11/41	0.22%	MTS	282,185,819	0.01	0.01
390	NEWCA 2005-7A 3 NEWCASTLE CDO LTD	12/24/50	3.42%	MTS	5,000,000	0.79	0.79

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BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
335	4,675,105	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
336	4,673,184	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
337	4,617,103	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
338	4,607,465	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
339	4,604,569	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
340	4,600,616	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
341	4,580,988	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
342	4,565,643	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
343	4,554,172	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
344	4,518,490	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
345	4,512,171	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
346	4,502,076	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
347	4,450,052	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
348	4,449,823	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
349	4,422,227	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
350	4,395,935	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
351	4,391,883	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
352	4,385,190	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
353	4,381,687	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
354	4,371,538	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
355	4,324,707	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
356	4,323,431	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
357	4,310,093	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
358	4,282,816	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
359	4,271,637	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
360	4,266,713	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
361	4,259,338	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
362	4,256,213	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
363	4,252,723	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
364	4,240,089	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
365	4,211,221	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
366	4,192,289	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
367	4,189,482	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
368	4,168,285	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
369	4,144,047	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
370	4,140,739	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
371	4,133,243	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
372	4,128,735	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
373	4,115,256	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
374	4,099,981	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
375	4,086,938	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
376	4,075,008	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
377	4,071,381	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
378	4,057,559	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
379	4,049,634	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
380	4,039,995	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
381	4,032,120	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
382	4,026,230	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
383	4,019,336	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
384	4,011,507	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
385	4,001,385	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
386	3,999,164	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
387	3,990,218	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
388	3,983,489	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
389	3,975,511	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
390	3,971,664	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E	F
391	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
392	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
393	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
394	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
395	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
396	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
397	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
398	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
399	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
400	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
401	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
402	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
403	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
404	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
405	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
406	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
407	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
408	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
409	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
410	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
411	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
412	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
413	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
414	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
415	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
416	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
417	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
418	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
419	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
420	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
421	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
422	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
423	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
424	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
425	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
426	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
427	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
428	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
429	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
430	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
431	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
432	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
433	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
434	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
435	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
436	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
437	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
438	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
439	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
440	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
441	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
442	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
443	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
444	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
445	GAET	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
446	07100CVB0	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES

	G	H	I	J	K
391	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126673U91		126673U91
392	SP AMERICAS-TRADING	PRIME-AMERICAS	39539KBD4	US39539KBD46	39539KBD4
393	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BYL9	US86359BYL97	86359BYL9
394	SP AMERICAS-TRADING	PRIME-AMERICAS	93935NAF1		93935NAF1
395	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505KF8	US393505KF83	393505KF8
396	SP AMERICAS-TRADING	PRIME-AMERICAS	35562QAF5		35562QAF5
397	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RCS8		52521RCS8
398	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108H5W0		52108H5W0
399	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	964041AG2	US964041AG26	964041AG2
400	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	92978QAC1		92978QAC1
401	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAD5		86364PAD5
402	SP AMERICAS-TRADING	PRIME-AMERICAS	126694UC0		126694UC0
403	SP AMERICAS-TRADING	PRIME-AMERICAS	52520SAJ9		52520SAJ9
404	SP AMERICAS-TRADING	PRIME-AMERICAS	76116LCB8		76116LCB8
405	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	12670CAA5		12670CAA5
406	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	64352VKB6	US64352VKB61	64352VKB6
407	CDO AMERICAS	CDO CLO SECONDARY US	67133EAC2	US67133EAC21	67133EAC2
408	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YJ20		46625YJ20
409	SP AMERICAS-TRADING	PRIME-AMERICAS	52523QAF8		52523QAF8
410	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521VAK8		52521VAK8
411	SP AMERICAS-TRADING	PRIME-AMERICAS	02660TBG7		02660TBG7
412	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	009368AC5	US009368AC52	1KY275758
413	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAT1		86364YAT1
414	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YJ46		46625YJ46
415	SP AMERICAS-TRADING	PRIME-AMERICAS	92927BAG7		92927BAG7
416	SP AMERICAS-TRADING	PRIME-AMERICAS	863624AA0		863624AA0
417	SP AMERICAS-TRADING	ABS DERIVATIVES	658829AA4		658829AA4
418	SP AMERICAS-TRADING	ABS DERIVATIVES	9497EMAG0		9497EMAG0
419	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	863592AG6		863592AG6
420	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	36829JAB7		36829JAB7
421	SP AMERICAS-TRADING	PRIME-AMERICAS	94986CAD6		94986CAD6
422	SP AMERICAS-TRADING	PRIME-AMERICAS	46628GAL3	US46628GAL32	46628GAL3
423	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109PAY1		52109PAY1
424	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505MR0	US393505MR04	393505MR0
425	CDO AMERICAS	CDO CLO SECONDARY US	54347UAD4	US54347UAD46	54347UAD4
426	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52109PAX3		52109PAX3
427	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RAT8		52521RAT8
428	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAF4		52522XAF4
429	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	30228AAC4	US30228AAC45	30228AAC4
430	SP AMERICAS-TRADING	PRIME-AMERICAS	76116LCG7		76116LCG7
431	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LAY0		52521LAY0
432	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109RAN1		52109RAN1
433	SP AMERICAS-TRADING	PRIME-AMERICAS	61913PAA0	US61913PAA03	61913PAA0
434	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505VW9	US393505VW97	393505VW9
435	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PAT9	US52524PAT93	52524PAT9
436	SP AMERICAS-TRADING	ABS DERIVATIVES	55308LAA4		55308LAA4
437	SP AMERICAS-TRADING	ABS CDO AMERICAS	1248MLAN3		1248MLAN3
438	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109RAJ0		52109RAJ0
439	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAE3	US05570GAE35	05570GAE3
440	SP AMERICAS-TRADING	PRIME-AMERICAS	02660TEZ2		02660TEZ2
441	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	674135EL8		674135EL8
442	SP AMERICAS-TRADING	PRIME-AMERICAS	52521PAB1		52521PAB1
443	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109RAL5	US52109RAL50	52109RAL5
444	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	17309TAC2	US17309TAC27	17309TAC2
445	SP AMERICAS-TRADING	PRIME-AMERICAS	86365BAB9		86365BAB9
446	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPS	68571WAA3	US68571WAA36	1KY434314

	L	M	N	O	P	Q	R
391	CWL 2005-5 M2 COUNTRYWIDE ASSET-BACKED CERTI	10/25/35	2.96%	MTS	5,000,000	0.79	0.79
392	GPMF 2007-AR1 1A1B GREENPOINT MORTGAGE FUNDING TR	02/25/47	2.61%	MTS	5,758,084	0.69	0.69
393	SARM04-10 B1 STRUCTURED ADJUSTABLE RATE MOR	08/25/34	3.17%	MTS	10,059,195	0.39	0.39
394	WMALT 2007-OA1 CX2P WASHINGTON MUTUAL ALTERNATIVE	02/25/47	2.03%	MTS	128,512,127	0.03	0.03
395	GREENTREE 1995-9 B1 ASSETBK GREENTREE FINANCIAL CORP	01/15/27	7.25%	MTS	4,435,478	0.88	0.88
396	FHW 2005-S001 1B1 FREDDIE MAC	09/25/45	3.04%	MTS	10,922,932	0.36	0.36
397	LMT 2007-5 12A2 LEHMAN MORTGAGE TRUST	06/25/37	4.72%	MTS	47,075,826	0.08	0.08
398	LBUBS 2005-C3 XCL LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40	0.24%	MTS	217,832,679	0.02	0.02
399	WHITE MARLIN CDO LTD FRN 20140922 SERIES# 1A 144A	09/22/14	3.70%	MTS	5,000,000	0.76	0.77
400	WBCMT 2007-C30 A3 WACHOVIA BANK COMMERCIAL MORTG	12/15/43	5.25%	MTS	4,000,000	0.96	0.96
401	SARM 2007-10 2A1 STRUCTURED ADJUSTABLE RATE MOR	11/25/37	0.00%	MTS	4,519,366	0.85	0.85
402	CWHL 2005-30 M COUNTRYWIDE HOME LOAN MORTGAGE	01/25/36	5.50%	MTS	13,031,387	0.29	0.29
403	LMT 2006-8 3A2 LEHMAN MORTGAGE TRUST	12/25/36	4.68%	MTS	43,910,981	0.08	0.09
404	RESIX 2005-B B7 RESIX FINANCE LTD CREDIT-LINKE	06/10/37	5.59%	MTS	7,010,849	0.54	0.54
405	CWHEL 2007-C A COUNTRYWIDE HOME EQUITY LOAN T	05/15/37	2.62%	MTS	9,712,202	0.39	0.39
406	NCHET 2005-1 M2 NEW CENTURY HOME EQUITY LOAN T	03/25/35	2.95%	MTS	4,990,000	0.76	0.76
407	OAK HILL CREDIT PARTNERS FRN 20151217 SERIES# 3A 144A	12/17/15	4.26%	MTS	5,000,000	0.75	0.76
408	JPMCC 2006-FL1A F JP MORGAN CHASE COMMERCIAL MOR	02/15/20	2.89%	MTS	4,732,691	0.80	0.80
409	LXS 2006-20 AIO LEHMAN XS TRUST	01/25/37	0.75%	MTS	267,336,561	0.01	0.01
410	LBSBC 2007-2 M4 LEHMAN BROTHERS SMALL BALANCE	06/25/35	3.97%	MTS	11,264,000	0.33	0.34
411	AHM 2004-2 M2 AMERICAN HOME MORTGAGE INVESTM	02/25/44	3.92%	MTS	7,104,264	0.53	0.53
412	AIRLIE CLO FRN 20200520 SERIES# 1A 144A	05/20/20	3.55%	ITS	5,500,000	0.68	0.69
413	SARM 2007-11 B12 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	6.68%	MTS	7,129,181	0.52	0.53
414	JPMCC 2006-FL1A G JP MORGAN CHASE COMMERCIAL MOR	02/15/20	2.94%	MTS	4,660,912	0.80	0.80
415	WAMU 2007-OA6 2XPP WAMU MORTGAGE PASS THROUGH CER	07/25/47	1.11%	MTS	218,451,891	0.02	0.02
416	SASC 2007-8 AXP STRUCTURED ASSET SECURITIES CO	02/27/37	3.61%	MTS	73,706,448	0.05	0.05
417	NCOVE 2005-1A A NORTH COVE CDO LTD	11/11/42	5.86%	MTS	10,099,174	0.36	0.37
418	WFHET 2005-4 M1 WELLS FARGO HOME EQUITY TRUST	12/25/35	2.93%	MTS	10,000,000	0.37	0.37
419	SASC 2006-RF3 2A STRUCTURED ASSET SECURITIES CO	10/25/36	5.82%	MTS	3,934,345	0.94	0.94
420	GEWMC 2006-1 A2B GE-WMC MORTGAGE SECURITIES LLC	08/25/36	2.62%	MTS	7,400,000	0.50	0.50
421	WFMBS 2007-AR4 B1 WELLS FARGO MORTGAGE BACKED SE	08/25/37	6.00%	MTS	8,007,918	0.46	0.46
422	JPALT 2006-A2 3A1 JP MORGAN ALTERNATIVE LOAN TRU	05/25/36	5.94%	MTS	4,281,514	0.86	0.86
423	LBUBS 2007-C6 H LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40	6.24%	MTS	10,000,000	0.37	0.37
424	GT 96-4 M1 ASSETBK HOME EQUITYGREENTREE MANUFACTURED HOUSING	06/15/27	7.75%	MTS	4,470,447	0.81	0.82
425	LOOMIS SAYLES CBO FRN 20201026 SERIES# 1A 144A	10/26/20	4.40%	MTS	6,000,000	0.60	0.61
426	LBUBS 2007-C6 G LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40	6.24%	MTS	8,513,000	0.43	0.43
427	LMT 2007-5 2A4 LEHMAN MORTGAGE TRUST	06/25/37	2.80%	MTS	5,666,992	0.64	0.64
428	LMT 2007-9 2-A3 LEHMAN MORTGAGE TRUST	10/25/37	6.50%	MTS	4,891,256	0.74	0.74
429	EXUM RIDGE CBO FRN 20140622 SERIES# 2A 144A	06/22/14	6.30%	MTS	5,000,000	0.71	0.72
430	RESIX 2005-C B7 RESIX FINANCE LTD CREDIT-LINKE	09/10/37	5.69%	MTS	5,705,860	0.63	0.63
431	LMT 2007-4 2A19 LEHMAN MORTGAGE TRUST	05/25/37	2.80%	MTS	5,636,533	0.64	0.64
432	LBUBS 2007-C7 H LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45	6.25%	MTS	10,000,000	0.36	0.36
433	MHL 2004-1 A1 MORTGAGEIT TRUST	11/25/34	2.86%	MTS	4,270,405	0.84	0.84
434	GTMH 97-5 A6 ASSETBK HOME GREENTREE MANUFACTURED HOUSING	05/15/29	6.82%	MTS	3,563,499	1.00	1.01
435	LXS 2007-6 II-M1 LEHMAN XS TRUST	05/25/37	6.03%	MTS	25,978,000	0.14	0.14
436	MKP 1A A1L MKP CBO I LTD	02/08/36	3.37%	MTS	9,333,676	0.38	0.38
437	CBRE 2007-1A E CBRE REALTY FINANCE CDO LTD	04/07/52	3.63%	MTS	7,000,000	0.50	0.51
438	LBUBS 2007-C7 XCL LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45	0.08%	MTS	370,240,691	0.01	0.01
439	BNCMT 2007-4 M1 BNC MORTGAGE LOAN TRUST	11/25/37	3.97%	MTS	21,653,000	0.16	0.16
440	AHM 05-2 M4 AMERICAN HOME MORTGAGE INVESTM	07/25/45	4.03%	MTS	23,090,000	0.15	0.15
441	OAK 1999-A M1 OAKWOOD MORTGAGE INVESTORS INC	04/15/29	6.86%	MTS	5,653,000	0.62	0.62
442	LSSCO 2007-1 M2 LEHMAN STRUCTURED SECURITIES C	10/30/34	5.18%	MTS	17,386,000	0.20	0.20
443	LBUBS 2007-C7 G LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45	6.46%	MTS	8,000,000	0.44	0.44
444	CMLTI 2006-NC2 A2B CITIGROUP MORTGAGE LOAN TRUST	09/25/36	2.63%	MTS	6,000,000	0.58	0.58
445	SARM 2008-2 A1X STRUCTURED ADJUSTABLE RATE MOR	06/25/38	2.31%	MTS	120,965,723	0.03	0.03
446	ORCHID STRUCTURED FINANCE CDO LTD FRN 20460106 SERIES# 3A 144A	01/06/46	3.14%	ITS	20,000,000	0.18	0.18

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
391	3,961,764	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
392	3,958,468	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
393	3,954,775	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
394	3,940,968	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
395	3,916,364	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
396	3,909,038	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
397	3,897,147	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
398	3,850,723	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
399	3,849,431	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
400	3,846,977	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
401	3,845,154	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
402	3,839,553	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
403	3,838,274	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
404	3,817,591	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
405	3,809,644	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
406	3,804,111	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
407	3,803,297	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
408	3,797,918	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
409	3,786,391	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
410	3,785,458	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
411	3,781,513	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
412	3,780,069	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
413	3,754,929	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
414	3,740,517	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
415	3,739,594	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
416	3,735,924	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
417	3,732,940	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
418	3,717,103	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
419	3,714,574	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
420	3,711,318	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
421	3,705,044	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
422	3,698,027	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
423	3,666,686	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
424	3,664,951	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
425	3,655,092	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
426	3,651,907	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
427	3,644,230	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
428	3,613,088	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
429	3,598,515	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
430	3,598,299	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
431	3,598,166	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
432	3,595,772	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
433	3,594,269	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
434	3,587,144	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
435	3,575,742	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
436	3,563,272	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
437	3,549,374	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
438	3,548,047	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
439	3,529,661	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
440	3,517,781	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
441	3,513,864	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
442	3,512,239	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
443	3,490,782	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
444	3,489,212	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
445	3,481,695	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
446	3,471,313	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
447	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
448	GME5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
449	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
450	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
451	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
452	GAER	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
453	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
454	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
455	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
456	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
457	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
458	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
459	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
460	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
461	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
462	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
463	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
464	GTA6	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
465	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
466	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
467	GMPD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
468	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
469	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
470	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
471	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
472	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
473	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
474	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
475	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
476	GMJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
477	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
478	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
479	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
480	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
481	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
482	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
483	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
484	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
485	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
486	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
487	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
488	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
489	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
490	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
491	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
492	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
493	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
494	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
495	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
496	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
497	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
498	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
499	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
500	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
501	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
502	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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	G	H	I	J	K
447	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32027NFU0		32027NFU0
448	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86359AML4		86359AML4
449	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDM0		52521RDM0
450	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625MRG6		46625MRG6
451	SP AMERICAS-TRADING	PRIME-AMERICAS	86358DAB4		86358DAB4
452	SP AMERICAS-TRADING	PRIME-AMERICAS	07387QAN0	US07387QAN07	07387QAN0
453	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAF1		86364YAF1
454	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	125585AM1		125585AM1
455	SP AMERICAS-TRADING	ABS DERIVATIVES	45344QAA0		45344QAA0
456	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JAU4		86361JAU4
457	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358ESK3		86358ESK3
458	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76110WPD2		76110WPD2
459	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	161551FK7		161551FK7
460	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JAG5		86361JAG5
461	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00761HBY6		00761HBY6
462	SP AMERICAS-TRADING	ABS CDO AMERICAS	761118TH1		761118TH1
463	SP AMERICAS-TRADING	ABS DERIVATIVES	805659AA7	US805659AA79	805659AA7
464	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	48248CAB0	US48248CAB00	48248CAB0
465	SP AMERICAS-TRADING	PRIME-AMERICAS	52519LAG3		52519LAG3
466	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86365DAP4	US86365DAP42	86365DAP4
467	CDO PROP US	CDO PROP US	74645XAC7	US74645XAC74	74645XAC7
468	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	59021AAC2		59021AAC2
469	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBM0		52524VBM0
470	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364XAG1	US86364XAG16	86364XAG1
471	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAU6		52525BAU6
472	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GAG9		86363GAG9
473	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DGY7		86359DGY7
474	SP AMERICAS-TRADING	PRIME-AMERICAS	525248AB6		525248AB6
475	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	437084BL9	US437084BL98	437084BL9
476	SP AMERICAS-TRADING	PRIME-AMERICAS	39538WEG9		39538WEG9
477	SP AMERICAS-TRADING	PRIME-AMERICAS	39538CAB8	US39538CAB81	39538CAB8
478	SP AMERICAS-TRADING	ABS CDO AMERICAS	00389UAC8		00389UAC8
479	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	68213KAD7		68213KAD7
480	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	04544GAH2		04544GAH2
481	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	50180GAA9	US50180GAA94	50180GAA9
482	SP AMERICAS-TRADING	PRIME-AMERICAS	12543UAJ1		12543UAJ1
483	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50179AAT4		50179AAT4
484	SP AMERICAS-TRADING	ABS DERIVATIVES	617451EQ8	US617451EQ84	617451EQ8
485	SP AMERICAS-TRADING	PRIME-AMERICAS	75114PAA7	US75114PAA75	75114PAA7
486	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090986
487	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	22540AFG8		22540AFG8
488	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DAT7		86364DAT7
489	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	437084TD8		437084TD8
490	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86365DAQ2	US86365DAQ25	86365DAQ2
491	SP AMERICAS-TRADING	PRIME-AMERICAS	761118XX1		761118XX1
492	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAK0		86364YAK0
493	SP AMERICAS-TRADING	PRIME-AMERICAS	02660WAQ9		02660WAQ9
494	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358ECZ7		86358ECZ7
495	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505B27	US393505B271	393505B27
496	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	31358S6Y2		31358S6Y2
497	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126673NW8		126673NW8
498	REAL ESTATE-AMERICAS	CMBS-AMERICAS	69348HCW6		69348HCW6
499	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	045413AZ4		045413AZ4
500	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DQV2		86359DQV2
501	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	1248MGAK0	US1248MGAK02	1248MGAK0
502	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VAS8		52524VAS8

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
447	FFML 2004 FFA M3-A FFML	03/25/24	4.02%	MTS	3,846,883	0.90	0.90
448	SASCO 2003-AL1 B4 STRUC ASST SEC CORP 144A	04/25/31	3.36%	MTS	7,653,653	0.45	0.45
449	LMT 2007-5 1M LEHMAN MORTGAGE TRUST	06/25/37	6.33%	MTS	7,914,543	0.43	0.43
450	JPMCC 2002-C3 X1 JP MORGAN CHASE COMM MTGE	07/12/35	0.56%	MTS	109,871,636	0.03	0.03
451	SARM 2008-1 A1X STRUCTURED ADJUSTABLE RATE MOR	10/25/37	1.88%	MTS	86,087,257	0.04	0.04
452	BALTA 2006-8 2A2 BEAR STEARNS ALT-A TRUST	08/25/46	5.51%	MTS	13,576,129	0.25	0.25
453	SARM 2007-11 2A2 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	5.91%	MTS	4,830,884	0.71	0.71
454	CIT 1995-2 B CIT GROUP SECURITIZATION CORP/	05/15/26	7.65%	MTS	4,500,000	0.75	0.76
455	INDE2 2A A INDEPENDENCE II CDO LTD	08/07/36	3.27%	MTS	4,455,054	0.76	0.76
456	SARM 2006-8 3AS STRUCTURED ADJUSTABLE RATE MOR	09/25/36	4.72%	MTS	43,119,945	0.08	0.08
457	SAIL 2005-4 M1 STRUCTURED ASSET INVESTMENT LO	03/25/35	40.00%	MTS	4,250,000	0.79	0.79
458	RASC 2002-KS4 AI6 RESIDENTIAL ASSET SECURITIES C	07/25/32	5.60%	MTS	4,316,556	0.77	0.77
459	CFAB 2001-4 2M1 CHASE FUNDING MORT LOAN ASSTBK	11/25/31	3.82%	MTS	4,877,927	0.68	0.68
460	SARM 2006-8 2A2 STRUCTURED ADJUSTABLE RATE MOR	09/25/36	5.95%	MTS	3,816,000	0.86	0.86
461	ABCMT 2006-C1 C1 ADVANTA BUSINESS CARD MASTER T	10/20/14	2.95%	MTS	6,839,000	0.48	0.48
462	RALI 2006-QA1 M2 RESIDENTIAL ACCREDIT LOANS INC	01/25/36	6.04%	MTS	9,207,348	0.36	0.36
463	SAYB 2001-1A A SAYBROOK POINT CBO, LIMITED	05/25/36	5.88%	MTS	6,456,857	0.50	0.50
464	KKR CLO TRUST FRN 20210515 SERIES# 1A 144A	05/15/21	3.55%	MTS	4,500,000	0.72	0.72
465	LMT 2008-1 A2F LEHMAN MORTGAGE TRUST	09/25/37	6.00%	MTS	15,974,042	0.20	0.20
466	SASCO 2007-BC4 M3 STRUCTURED ASSETS SECURITIES C	11/25/37	2.97%	MTS	25,495,000	0.12	0.13
467	PUTNAM CBO I LTD 8.310% 20090612 SERIES# 1A 144A	06/12/09	0.00%	MTS	25,584,502	0.12	0.12
468	MLMI 2006-FM1 A2C MERRILL LYNCH MORTGAGE INVESTO	04/25/37	2.63%	MTS	5,000,000	0.63	0.63
469	LXS 07-15N M1-I LEHMAN XS TRUST	08/25/37	6.32%	MTS	17,218,628	0.18	0.18
470	SASC 2007-BNC1 M3 STRUCTURED ASSET SECURITIES CO	10/25/37	6.67%	MTS	32,099,000	0.09	0.10
471	LXS 2007-16N M2II LEHMAN XS TRUST	09/25/47	5.50%	MTS	23,558,996	0.13	0.13
472	SARM 2007-3 3A2 STRUCTURED ADJUSTABLE RATE MOR	04/25/37	5.97%	MTS	4,434,948	0.70	0.71
473	SASC 2005-10 AP STRUCTURED ASSET SECURITIES CO	06/25/35	0.00%	MTS	6,210,273	0.50	0.50
474	LXS 2007-5H 1A2 LEHMAN XS TRUST	05/25/37	6.50%	MTS	15,273,105	0.20	0.20
475	HEAT 2004-2 M1 HOME EQUITY ASSET TRUST	07/25/34	3.00%	MTS	3,629,157	0.85	0.85
476	GPMF 2005-AR5 2X1 GREENPOINT MORTGAGE FUNDING TR	11/25/45	4.35%	MTS	76,329,933	0.04	0.04
477	GPMF 2006-AR7 A1B GREENPOINT MORTGAGE FUNDING TR	12/25/46	2.59%	MTS	3,696,990	0.83	0.83
478	ACCOA 2007-1A A2 ACACIO OPTION ARM CDO LTD	07/10/52	3.96%	MTS	10,000,000	0.30	0.31
479	OAK 2001-E A4 OAKWOOD MORTGAGE INVESTORS INC	12/15/31	6.81%	MTS	3,984,585	0.76	0.76
480	ABSHE 2006-HE4 M1 ASSET BACKED SECURITIES CORP H	05/25/36	2.78%	MTS	14,283,000	0.21	0.21
481	LBSBC 2006-2 N1 NIM LEHMAN BROTHERS SMALL BALANCE	09/27/30	6.77%	MTS	3,247,866	0.93	0.93
482	CWHL 2006-15 M COUNTRYWIDE HOME LOAN MORTGAGE	10/25/36	6.25%	MTS	8,835,904	0.34	0.34
483	LBUBS 2007-C1 H LB-UBS COMMERCIAL MORTGAGE TRU	02/15/40	5.91%	MTS	9,773,000	0.31	0.31
484	MSAC 2006-NC2 B3 MORGAN STANLEY ABS CAPITAL I	02/25/36	4.72%	MTS	3,000,000	1.00	1.00
485	RALI 2006-Q09 1A1B RESIDENTIAL ACCREDIT LOANS INC	12/25/36	2.61%	MTS	4,020,021	0.74	0.74
486	WAD FLAGS-FN-30-A-1N X	09/25/38	0.00%	MTS	16,552,286	0.18	0.18
487	INDMH 1998-1 A4 INDYMAC MANUFACTURED HOUSING C	09/25/28	6.49%	MTS	3,264,067	0.90	0.91
488	SARM 2007-7 2-AS2 STRUCTURED ADJUSTABLE RATE MOR	08/25/37	5.73%	MTS	4,484,834	0.65	0.66
489	HEAT 2006-2 M2 HOME EQUITY ASSET TRUST	05/25/36	2.87%	MTS	15,000,000	0.19	0.20
490	SASCO 2007-BC4 M4 STRUCTURED ASSETS SECURITIES C	11/25/37	2.97%	MTS	25,495,000	0.11	0.11
491	RALI 2006-QS3 2AP RESIDENTIAL ACCREDIT LOANS INC	03/25/36	0.00%	MTS	6,486,524	0.45	0.45
492	SARM 2007-11 3AX STRUCTURED ADJUSTABLE RATE MOR	07/25/17	0.84%	MTS	142,414,061	0.02	0.02
493	AHMA 2006-1 XA AMERICAN HOME MORTGAGE ASSETS	05/25/46	2.66%	MTS	113,679,153	0.02	0.03
494	SAIL 2003-BC7 M2 SAIL	07/25/33	4.22%	MTS	5,795,290	0.50	0.50
495	GTMH 98-2 M1 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	02/01/30	6.94%	MTS	5,400,000	0.53	0.54
496	FNGT 2001-T2 IO FANNIE MAE	11/25/10	0.96%	MTS	180,970,496	0.02	0.02
497	CWL 2004-12 MV4 COUNTRYWIDE ASSET-BACKED CERTI	03/25/35	3.42%	MTS	3,607,000	0.80	0.80
498	PNCMA 2000-C2 J PNC MORTGAGE ACCEPTANCE CORP	10/12/33	6.22%	MTS	3,559,000	0.81	0.81
499	INDMH 1998-2 A4 ASSET BACKED INDYMAC MANUF HOUSING CONTRACT	12/25/27	6.64%	MTS	3,367,245	0.85	0.86
500	SASC 2005-16 AP STRUCTURED ASSET SECURITIES CO	09/25/35	0.00%	MTS	6,087,119	0.47	0.47
501	CBASS 2007-CB1 AF2 CREDIT-BASED ASSET SERVICING A	01/25/37	5.72%	MTS	4,300,000	0.66	0.66
502	LXS 07-15N 4-A2B LEHMAN XS TRUST	08/25/47	3.07%	MTS	18,552,000	0.15	0.15

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BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
447	3,471,219	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
448	3,462,553	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
449	3,431,676	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
450	3,427,131	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
451	3,425,827	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
452	3,423,117	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
453	3,421,712	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
454	3,408,188	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
455	3,395,943	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
456	3,389,832	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
457	3,363,451	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
458	3,333,149	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
459	3,327,865	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
460	3,297,914	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
461	3,297,294	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
462	3,290,246	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
463	3,250,576	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
464	3,237,123	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
465	3,224,094	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
466	3,196,961	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
467	3,195,443	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
468	3,157,676	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
469	3,148,093	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
470	3,141,635	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
471	3,131,408	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
472	3,128,355	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
473	3,098,309	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
474	3,093,228	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
475	3,091,138	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
476	3,086,879	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
477	3,086,148	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
478	3,073,700	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
479	3,041,998	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
480	3,041,176	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
481	3,033,517	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
482	3,022,171	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
483	3,017,596	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
484	3,008,263	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
485	2,991,001	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
486	2,971,235	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
487	2,955,728	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
488	2,944,331	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
489	2,933,629	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
490	2,930,512	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
491	2,928,236	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
492	2,922,806	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
493	2,914,059	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
494	2,911,918	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
495	2,902,224	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
496	2,901,909	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
497	2,892,800	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
498	2,884,533	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
499	2,883,402	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
500	2,867,950	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
501	2,849,287	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
502	2,816,044	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
503	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
504	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
505	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
506	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
507	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
508	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
509	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
510	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
511	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
512	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
513	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
514	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
515	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
516	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
517	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
518	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
519	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
520	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
521	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
522	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
523	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
524	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
525	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
526	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
527	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
528	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
529	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
530	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
531	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
532	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
533	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
534	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
535	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
536	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
537	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
538	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
539	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
540	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
541	GMJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
542	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
543	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
544	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
545	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
546	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
547	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
548	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
549	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
550	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
551	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
552	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
553	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
554	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
555	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
556	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
557	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
558	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
503	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	36228CYS6		36228CYS6
504	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BQ20		86359BQ20
505	SP AMERICAS-TRADING	PRIME-AMERICAS	863579PG7		863579PG7
506	SP AMERICAS-TRADING	PRIME-AMERICAS	863579PJ1		863579PJ1
507	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090983
508	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109RAQ4		52109RAQ4
509	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505VY5	US393505VY53	393505VY5
510	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MCN1		52520MCN1
511	SP AMERICAS-TRADING	PRIME-AMERICAS	36229RLL1	US36229RLL14	36229RLL1
512	CDO AMERICAS	CDO CLO SECONDARY US	51829VAE3	US51829VAE39	51829VAE3
513	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383FJF6		07383FJF6
514	SP AMERICAS-TRADING	ABS CDO AMERICAS	45661HAX5		45661HAX5
515	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	57645LAB0	US57645LAB09	57645LAB0
516	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	40431JAF0		40431JAF0
517	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505QQ8	US393505QQ84	393505QQ8
518	SP AMERICAS-TRADING	PRIME-AMERICAS	65536VAA5		65536VAA5
519	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	73316PGL8	US73316PGL85	73316PGL8
520	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAF4		86364JAF4
521	SP AMERICAS-TRADING	PRIME-AMERICAS	45668GAB8	US45668GAB86	45668GAB8
522	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QJJ8		20846QJJ8
523	SP AMERICAS-TRADING	PRIME-AMERICAS	52524UAB7	US52524UAB70	52524UAB7
524	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	35729PPC8		35729PPC8
525	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86365DAR0	US86365DAR08	86365DAR0
526	SP AMERICAS-TRADING	PRIME-AMERICAS	55275NAM3		55275NAM3
527	SP AMERICAS-TRADING	PRIME-AMERICAS	32052MAG6		32052MAG6
528	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505HK1	US393505HK16	393505HK1
529	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BF30		86359BF30
530	SP AMERICAS-TRADING	PRIME-AMERICAS	52519LAJ7		52519LAJ7
531	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	57643QBS3	US57643QBS30	57643QBS3
532	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359DPN1		86359DPN1
533	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAS9		86362NAS9
534	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JAK6		86361JAK6
535	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BPF2		86359BPF2
536	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	68402CAD6	US68402CAD65	68402CAD6
537	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61753JAQ2		61753JAQ2
538	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	929766PH0		929766PH0
539	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	17310MAU4		17310MAU4
540	SP AMERICAS-TRADING	PRIME-AMERICAS	86359LPY9		86359LPY9
541	SP AMERICAS-TRADING	PRIME-AMERICAS	525221GS0		525221GS0
542	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	36158YCL1		36158YCL1
543	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86365CAC5		86365CAC5
544	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	41164UAE9	US41164UAE91	41164UAE9
545	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	57645JAB5		57645JAB5
546	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	009341AL2	US009341AL20	009341AL2
547	SP AMERICAS-TRADING	PRIME-AMERICAS	52522UAU7		52522UAU7
548	SP AMERICAS-TRADING	PRIME-AMERICAS	863579RX8		863579RX8
549	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DKC0		86359DKC0
550	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAJ9		86362NAJ9
551	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505HU9	US393505HU97	393505HU9
552	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBF0		52521LBF0
553	SP AMERICAS-TRADING	PRIME-AMERICAS	525248AC4		525248AC4
554	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364GAD5	US86364GAD51	86364GAD5
555	SP AMERICAS-TRADING	PRIME-AMERICAS	39538WGH5		39538WGH5
556	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52109RBP5	US52109RBP55	52109RBP5
557	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DEM5	US86359DEM56	86359DEM5
558	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	863576DH4		863576DH4

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	L	M	N	O	P	Q	R
503	GSMS 2006-CC1 B GS MORTGAGE SECURITIES CORP II	03/21/46	5.37%	MTS	5,000,000	0.56	0.56
504	SASC 2004-21XS 1M1 STRUCTURED ASSET SECURITIES CO	12/25/34	5.36%	MTS	9,951,838	0.28	0.28
505	SARM 2005-7 1A4 STRUCTURED ADJUSTABLE RATE MOR	04/25/35	5.56%	MTS	4,049,614	0.69	0.69
506	SARM05-7 2A2 STRUCTURED ADJUSTABLE RATE MOR	04/25/34	5.46%	MTS	4,019,829	0.69	0.69
507	FLAGS-FN-30-A-4N X	10/25/38	6.50%	MTS	14,013,807	0.19	0.19
508	LBUBS 2007-C7 J LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45	6.25%	MTS	9,000,000	0.31	0.31
509	GTMH 97-5 M1 ASSETBK HOME GREENTREE MANUFACTURED HOUSING	05/12/29	6.95%	MTS	3,375,000	0.81	0.82
510	LMT 2005-2 AP LEHMAN MORTGAGE TRUST	12/25/35	0.00%	MTS	5,782,389	0.48	0.48
511	GSR 2004-2F 7A1 GSR MORTGAGE LOAN TRUST	01/25/34	2.82%	MTS	3,299,134	0.83	0.83
512	LATITUDE CLO LTD FRN 20210411 SERIES# 3A 144A	04/11/21	3.49%	MTS	4,000,000	0.68	0.68
513	BSCMS 2002-TOP6 X1 BEAR STEARNS COMMERCIAL MORTGA	10/15/36	0.32%	MTS	146,720,556	0.02	0.02
514	INDX 2006-AR25 B2 INDYMAC INDEX MORTGAGE LOAN TR	09/25/36	6.25%	MTS	9,142,472	0.30	0.30
515	MARP 2006-2 2A1 MASTR REPERFORMING LOAN TRUST	05/25/36	5.43%	MTS	3,863,434	0.70	0.70
516	HASC 2007-OPT1 M1 HSI ASSET SECURITIZATION CORP	12/25/36	2.70%	MTS	17,617,000	0.15	0.15
517	GTMH 96-8 M-1 CMO SERIES 96-8 GREEENTREE MANUFACTURED HSNG	10/15/27	7.85%	MTS	3,210,000	0.84	0.84
518	NAA 2006-AF2 1A1 NOMURA ASSET ACCEPTANCE CORP	07/25/36	2.57%	MTS	2,930,637	0.92	0.92
519	POPLR 2005-5 MF1 POPULAR ABS MORTGAGE PASS-THRO	11/25/35	5.67%	MTS	3,000,000	0.90	0.90
520	SARM 2007-9 2-AX STRUCTURED ADJUSTABLE RATE MOR	07/25/12	0.50%	MTS	263,562,427	0.01	0.01
521	INDX 2006-AR14 1A1B INDYMAC INDEX MORTGAGE LOAN TR	11/25/46	2.61%	MTS	3,492,524	0.77	0.77
522	CNFHE 02-A A5 CONSECO FINANCE	04/15/32	7.05%	MTS	2,651,736	1.00	1.01
523	LMT 2008-4 A2 LEHMAN MORTGAGE TRUST	01/25/37	2.86%	MTS	51,805,822	0.05	0.05
524	FHLT 2006-1 M1 FREMONT HOME LOAN TRUST	04/25/36	2.79%	MTS	17,090,000	0.15	0.16
525	SASCO 2007-BC4 M5 STRUCTURED ASSETS SECURITIES C	11/25/37	2.97%	MTS	26,149,000	0.10	0.10
526	MARM 2006-OA2 4A1A MASTR ADJUSTABLE RATE MORTGAGE	12/25/46	4.14%	MTS	3,969,288	0.67	0.67
527	FHAMS 2006-AA6 2AIO FIRST HORIZON ALTERNATIVE MORT	08/25/11	1.09%	MTS	208,518,632	0.01	0.01
528	GT 1995-5 B1 GREEN TREE FINANCIAL CORP	09/15/26	7.30%	MTS	2,916,941	0.90	0.91
529	SASC 2004-18H B1 STRUCTURED ASSET SECURITIES CO	10/25/34	4.77%	MTS	4,540,986	0.58	0.58
530	LMT 2008-1 AIO LEHMAN MORTGAGE TRUST	09/25/37	0.49%	MTS	178,075,473	0.01	0.01
531	MARP 2006-1 2A1 MASTR REPERFORMING LOAN TRUST	07/25/35	5.85%	MTS	3,741,001	0.70	0.70
532	SASC 2005-S5 A2 STRUCTURED ASSET SECURITIES CO	08/25/35	2.71%	MTS	2,642,779	0.99	0.99
533	SARM 2007-8 2B1 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.46%	MTS	6,051,049	0.43	0.43
534	SARM 2006-8 2AS STRUCTURED ADJUSTABLE RATE MOR	09/25/36	6.13%	MTS	24,844,359	0.10	0.11
535	SARM 2004-4 B2 STRUC ADJUSTABLE RATE MTGE	04/25/34	4.48%	MTS	5,787,578	0.45	0.45
536	OOMLT 2006-2 2A3 OPTION ONE MORTGAGE LOAN TRUST	07/25/36	2.61%	MTS	3,000,000	0.86	0.86
537	MSC1 MORGAN STANLEY CAPITAL I	03/15/44	5.79%	MTS	9,345,000	0.27	0.28
538	WBCMT 2004-C10 XC WACHOVIA BANK COMMERCIAL MORTG	02/15/41	0.22%	MTS	134,921,498	0.02	0.02
539	CGCMT 2006-C5 G CITIGROUP COMMERCIAL MORTGAGE	10/15/49	5.89%	MTS	8,037,000	0.32	0.32
540	SAMI 2005-AR7 1A1 STRUCTURED ASSET MORTGAGE INVE	12/27/35	5.63%	MTS	2,570,950	0.99	0.99
541	LXS 2005-9N M1 LEHMAN XS TRUST	02/25/36	3.18%	MTS	36,875,928	0.07	0.07
542	GECMC 2001-2 X1 GE CAPITAL COMMERCIAL MORTGAGE	08/11/33	1.43%	MTS	90,497,216	0.03	0.03
543	SASC 2007-RF2 1A3 STRUCTURED ASSETS SECURITIES C	11/25/37	0.00%	MTS	3,207,606	0.79	0.79
544	HVMLT 2007-3 B1 HARBORVIEW MORTGAGE LOAN TRUST	05/19/47	2.92%	MTS	10,000,000	0.25	0.25
545	MABS 2006-HE3 A2 MASTR ASSET BACKED SECURITIES	08/25/36	2.57%	MTS	3,345,000	0.75	0.75
546	AFT 99-1A A1 ASST BK LN AIRCRAFT FINANCE TRUST	05/15/24	2.95%	MTS	5,000,000	0.50	0.50
547	LMT 2008-2 B1 LEHMAN MORTGAGE TRUST	03/25/38	6.59%	MTS	10,312,674	0.24	0.24
548	SARM 2005-11 B2 STRUCTURED ADJUSTABLE RATE MOR	05/25/35	5.29%	MTS	5,389,582	0.46	0.46
549	SASC 2005-14 AP STRUCTURED ASSET SECURITIES CO	07/25/35	0.00%	MTS	5,015,460	0.49	0.49
550	SARM 2007-8 2-AX STRUCTURED ADJUSTABLE RATE MOR	06/25/17	0.46%	MTS	227,274,383	0.01	0.01
551	GREENTREE 95-6 B-1 ASSET-BACK GREENTREE FINANCIAL CORP	09/15/26	7.70%	MTS	2,949,678	0.83	0.84
552	LMT 2007-4 3A3 LEHMAN MORTGAGE TRUST	04/25/37	2.80%	MTS	3,866,709	0.63	0.64
553	LXS 2007-5H 1APO LEHMAN XS TRUST	05/25/37	0.00%	MTS	6,109,732	0.40	0.40
554	SASCO 2007-TC1 M2 STRUCTURED ASSET SECURITIES CO	04/25/31	3.12%	MTS	4,830,000	0.50	0.50
555	GPMF 2006-AR2 3A3 GREENPOINT MORTGAGE FUNDING TR	08/25/35	2.84%	MTS	6,907,447	0.35	0.35
556	LBUBS 2007-C7 AM LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45	6.37%	MTS	2,725,000	0.89	0.89
557	SASC05-9XS 1A3A STRUCTURED ASSET SECURITIES CO	06/25/35	5.25%	MTS	3,000,000	0.80	0.80
558	SASC 2005-WF4 M3 STRUCTURED ASSET SECURITIES CO	11/25/35	2.92%	MTS	4,000,000	0.60	0.60

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	S	T	U	V
503	2,796,041	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
504	2,792,032	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
505	2,790,824	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
506	2,790,220	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
507	2,779,583	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
508	2,774,294	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
509	2,757,020	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
510	2,749,584	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
511	2,746,226	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
512	2,735,607	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
513	2,724,703	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
514	2,719,235	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
515	2,712,554	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
516	2,705,550	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
517	2,701,951	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
518	2,700,583	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
519	2,695,930	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
520	2,680,324	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
521	2,678,677	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
522	2,675,977	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
523	2,672,677	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
524	2,668,238	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
525	2,656,337	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
526	2,653,907	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
527	2,650,201	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
528	2,645,726	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
529	2,642,196	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
530	2,632,541	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
531	2,627,210	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
532	2,620,532	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
533	2,618,722	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
534	2,615,995	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
535	2,600,536	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
536	2,594,571	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
537	2,577,318	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
538	2,564,254	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
539	2,564,100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
540	2,553,374	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
541	2,539,146	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
542	2,536,008	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
543	2,522,769	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
544	2,521,867	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
545	2,513,768	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
546	2,512,688	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
547	2,501,486	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
548	2,498,210	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
549	2,476,044	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
550	2,472,580	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
551	2,464,028	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
552	2,460,987	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
553	2,437,349	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
554	2,431,820	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
555	2,429,057	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
556	2,427,178	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
557	2,411,968	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
558	2,411,218	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
559	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
560	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
561	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
562	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
563	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
564	GMPD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
565	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
566	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
567	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
568	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
569	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
570	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
571	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
572	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
573	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
574	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
575	GACV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
576	GME5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
577	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
578	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
579	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
580	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
581	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
582	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
583	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
584	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
585	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
586	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
587	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
588	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
589	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
590	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
591	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
592	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
593	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
594	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
595	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
596	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
597	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
598	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
599	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
600	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
601	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
602	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
603	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
604	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
605	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
606	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
607	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
608	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
609	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
610	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
611	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
612	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
613	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
614	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
559	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	57644TAD0		57644TAD0
560	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505B84		393505B84
561	SP AMERICAS-TRADING	PRIME-AMERICAS	863579K23		863579K23
562	SP AMERICAS-TRADING	PRIME-AMERICAS	52521JAD1		52521JAD1
563	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	46626LEP1		46626LEP1
564	CDO PROP US	CDO PROP US	719011AB4	US719011AB41	719011AB4
565	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32029AAF4		32029AAF4
566	SP AMERICAS-TRADING	PRIME-AMERICAS	52520SAD2		52520SAD2
567	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	45660GAF7	US45660GAF72	45660GAF7
568	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MAZ6		52520MAZ6
569	CDO AMERICAS	CDO CLO SECONDARY US	92327EAC6	US92327EAC66	92327EAC6
570	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LT82		45660LT82
571	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	70509BAG9	US70509BAG95	70509BAG9
572	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505YA4		393505YA4
573	SP AMERICAS-TRADING	PRIME-AMERICAS	94985TBF4		94985TBF4
574	SP AMERICAS-TRADING	PRIME-AMERICAS	749580AQ9		749580AQ9
575	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	83545YAA1		83545YAA1
576	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86359AWX7		86359AWX7
577	SP AMERICAS-TRADING	PRIME-AMERICAS	86365BAL7	US86365BAL71	86365BAL7
578	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	542514NB6		542514NB6
579	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAG9		86364YAG9
580	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAP2		52522XAP2
581	SP AMERICAS-TRADING	ABS CDO AMERICAS	00443CAB4		00443CAB4
582	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	78402KAB1		78402KAB1
583	CDO AMERICAS	CDO CLO SECONDARY US	40256UAA8	US40256UAA88	40256UAA8
584	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505W40	US393505W400	393505W40
585	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20847TBQ3		20847TBQ3
586	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PBA9		52524PBA9
587	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00764PAG5	US00764PAG54	00764PAG5
588	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505XW7	US393505XW79	393505XW7
589	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50177AAY5		50177AAY5
590	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86359DYH4		86359DYH4
591	SP AMERICAS-TRADING	PRIME-AMERICAS	863579WU8		863579WU8
592	SP AMERICAS-TRADING	PRIME-AMERICAS	52525FAB9		52525FAB9
593	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	805564NL1		805564NL1
594	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	589962CV9	US589962CV90	589962CV9
595	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DPC5		86359DPC5
596	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	14852MAB7	US14852MAB72	14852MAB7
597	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFTM1		3136FFTM1
598	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358RC54		86358RC54
599	SP AMERICAS-TRADING	PRIME-AMERICAS	92922F5J3		92922F5J3
600	SP AMERICAS-TRADING	PRIME-AMERICAS	93363TAL6		93363TAL6
601	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B4V0		86359B4V0
602	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46629RAL8		46629RAL8
603	SP AMERICAS-TRADING	PRIME-AMERICAS	12545CBC3		12545CBC3
604	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DPD3		86359DPD3
605	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359SAF1		86359SAF1
606	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	09774XBB7	US09774XBB73	09774XBB7
607	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAK4		52525DAK4
608	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QCE0		52522QCE0
609	SP AMERICAS-TRADING	PRIME-AMERICAS	52523KAF1		52523KAF1
610	SP AMERICAS-TRADING	PRIME-AMERICAS	251510MZ3		251510MZ3
611	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QAB8	US52522QAB86	52522QAB8
612	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364XAF3	US86364XAF33	86364XAF3
613	SP AMERICAS-TRADING	ABS CDO AMERICAS	52520MCT8		52520MCT8
614	SP AMERICAS-TRADING	PRIME-AMERICAS	576433GX8		576433GX8

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
559	MABS 2006-WMC2 A4 MASTR ASSET BACKED SECURITIES	04/25/36	2.62%	MTS	4,000,000	0.60	0.60
560	GTHIL 98-B B2 ASSETBK HOME EQYGREENTREE HOME IMPRVMT LOAN TR	02/15/25	8.50%	MTS	2,728,441	0.87	0.88
561	SARM 2005-22 1A5 STRUCTURED ADJUSTABLE RATE MOR	12/25/35	5.25%	MTS	4,996,000	0.48	0.48
562	LMT 2007-3 1A4 LEHMAN MORTGAGE TRUST	04/25/37	2.77%	MTS	3,682,542	0.64	0.64
563	JPMAC 2005-OPT2 M4 JP MORGAN MORTGAGE ACQUISITION	12/25/35	3.09%	MTS	6,500,000	0.36	0.36
564	PHOENIX CDO LTD 7.010% 20110331 SERIES# 1A 144A	03/31/11	7.01%	MTS	2,400,392	0.95	0.98
565	FFML 2006-FF18 M1 FIRST FRANKLIN MORTGAGE LOAN A	12/25/37	2.70%	MTS	33,887,000	0.07	0.07
566	LMT 2006-8 2A1 LEHMAN MORTGAGE TRUST	12/25/36	2.89%	MTS	4,153,023	0.56	0.56
567	INDX 2006-AR19 2A2 INDYMAC INDEX MORTGAGE LOAN TR	08/25/36	6.17%	MTS	9,234,542	0.25	0.25
568	LMT 2005-1 AP LEHMAN MORTGAGE TRUST	11/25/35	0.00%	MTS	4,876,413	0.48	0.48
569	VENTURE CDO LTD FRN 20160815 SERIES# 1A 144A	08/15/16	3.95%	MTS	3,000,000	0.77	0.77
570	RAST05-A14 IO RESIDENTIAL ASSET SECURITIZATI	11/25/35	0.00%	MTS	173,369,086	0.01	0.01
571	PEBBLE CREEK LCDO LTD FRN 20140622 SERIES# 2A 144A	06/22/14	4.80%	MTS	3,500,000	0.65	0.66
572	GT 97-8 M1 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	10/15/29	7.02%	MTS	3,364,000	0.68	0.69
573	WFMBS 2007-3 A-PO WELLS FARGO MORTGAGE BACKED SE	04/25/37	0.00%	MTS	5,132,697	0.45	0.45
574	RFMSI 2007-S5 M1 RESIDENTIAL FUNDING MORTGAGE S	06/25/37	0.00%	MTS	12,425,140	0.18	0.19
575	SONIC 2006-1A A2 SONIC CAPITAL LLC	12/20/31	5.10%	MTS	2,866,500	0.80	0.80
576	SASCO 2003 AL2 B4 STRUCTURED ASSET SEC CORP	05/25/33	3.36%	MTS	7,316,287	0.31	0.31
577	SARM 2008-2 B1 STRUCTURED ADJUSTABLE RATE MOR	06/25/38	6.45%	MTS	6,665,619	0.34	0.34
578	LBMLT 2005-WL2 M1 LONG BEACH MORTGAGE LOAN TRUST	08/25/35	2.94%	MTS	2,800,000	0.81	0.81
579	SARM 2007-11 2-AX STRUCTURED ADJUSTABLE RATE MOR	08/25/12	1.67%	MTS	65,188,529	0.03	0.03
580	LMT 2007-9 B1 LEHMAN MORTGAGE TRUST	10/25/37	6.39%	MTS	5,591,415	0.40	0.40
581	ACE 2006-SD3 M1 ACE SECURITIES CORP	11/25/45	3.17%	MTS	5,981,000	0.38	0.38
582	SASC 2007-BHC1 A2 STRUCTURED ASSET SECURITIES CO	12/18/49	5.74%	MTS	3,929,000	0.57	0.57
583	GULF STREAM - SEXTANT CLO LTD VARIABLE RATE BOND 20210617 SERIES# 1A 144A	06/17/21	0.00%	MTS	5,000,000	0.45	0.45
584	GTMH 99-2M1 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30	6.80%	MTS	7,000,000	0.32	0.32
585	CNFHE 2002-B A3 CONSECO FINANCE	05/15/33	6.87%	MTS	2,226,481	1.00	1.01
586	LXS 2007-6 3A33 LEHMAN XS TRUST	05/25/37	3.12%	MTS	22,713,000	0.10	0.10
587	AERCO 1X B1 AERCO LIMITED	07/15/23	3.06%	MTS	9,533,016	0.23	0.23
588	GTMH 97-7 M1 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	08/25/29	7.03%	MTS	3,000,000	0.74	0.74
589	LBCMT 2007-C3 J LB COMMERCIAL CONDUIT MORTGAGE	07/15/44	5.94%	MTS	7,296,000	0.30	0.31
590	SASC 2006-2 1A2 STRUCTURED ASSET SECURITIES CO	04/01/36	0.03%	MTS	99,324,725	0.02	0.02
591	SARM 2005-16XS A3 STRUCTURED ADJUSTABLE RATE MOR	07/25/35	2.91%	MTS	4,429,348	0.50	0.50
592	LMT 2008-6 1A2 LEHMAN MORTGAGE TRUST	04/25/38	6.57%	MTS	6,621,000	0.33	0.33
593	SAST 2003-2 AF5 SAXON ASSET SECURITIES TRUST	08/25/32	4.52%	MTS	2,608,887	0.84	0.84
594	MESC 1999-M1 13 ASSET-BACKED MERIT SEC CORP COLL BND SER 13	12/28/33	8.63%	MTS	2,602,000	0.84	0.84
595	SASC 2005-15 AP STRUCTURED ASSET SECURITIES CO	08/25/35	0.00%	MTS	4,624,657	0.47	0.47
596	CSTLE 2003-1A A2 CASTLE TRUST	05/15/27	5.36%	MTS	2,296,820	0.95	0.95
597	FNR 389-6 FANNIE MAE	07/25/38	6.00%	MTS	12,985,823	0.17	0.17
598	ARC 2002-BC2 M1 AMORTIZING RESIDENTIAL COLLATE	05/25/32	3.22%	MTS	6,617,534	0.33	0.33
599	WAMU 2005-AR14 B4 WAMU MORTGAGE PASS THROUGH CER	12/25/35	5.07%	MTS	5,776,756	0.37	0.38
600	WAMU 2006-AR11 1XPP WASHINGTON MUTUAL INC	09/25/46	0.96%	MTS	252,845,799	0.01	0.01
601	SASC05-4XS 1-A4B STRUCTURED ASSET SECURITIES CO	03/25/35	5.25%	MTS	3,000,000	0.72	0.72
602	JPMCC 2006-FL2A H JP MORGAN CHASE COMMERCIAL MOR	11/15/18	2.97%	MTS	2,621,530	0.82	0.82
603	CWHL07-10 M COUNTRYWIDE HOME LOANS INC	06/25/37	0.00%	MTS	12,583,744	0.17	0.17
604	SASC 2005-15 AX STRUCTURED ASSET SECURITIES CO	08/25/35	5.50%	MTS	10,483,946	0.20	0.20
605	SASC 2006-BC5 M1 STRUCTURED ASSET SECURITIES CO	12/25/36	2.71%	MTS	16,465,000	0.13	0.13
606	BCM 1999-B A1B BOMBARDIER CAPITAL MORTGAGE SE	09/15/10	6.61%	MTS	3,480,990	0.61	0.61
607	LXS 2007-18N M1 LEHMAN XS TRUST	10/25/37	6.16%	MTS	11,715,544	0.18	0.18
608	LMT 2007-10 AP4 LEHMAN MORTGAGE TRUST	12/25/37	0.00%	MTS	3,081,833	0.68	0.68
609	LXS 2006-17 WF3-3 LEHMAN XS TRUST	11/25/36	5.85%	MTS	2,837,000	0.74	0.74
610	DBALT 2006-AF1 A1 DEUTSCHE ALT-A SECURITIES INC	04/25/36	2.55%	MTS	2,137,920	0.98	0.98
611	LMT 2007-10 1A2 LEHMAN MORTGAGE TRUST	01/25/38	6.00%	MTS	2,884,990	0.72	0.72
612	SASC 2007-BNC1 M2 STRUCTURED ASSET SECURITIES CO	10/25/37	4.47%	MTS	18,289,000	0.11	0.11
613	LMT05-2 B3 1-3 LEHMAN MORTGAGE TRUST	11/25/35	5.59%	MTS	5,482,395	0.38	0.38
614	MARM 2003-6 B2 MASTR ADJUSTABLE RATE MORTGAGE	01/25/34	5.41%	MTS	4,177,245	0.49	0.49

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
559	2,406,118	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
560	2,393,070	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
561	2,387,347	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
562	2,367,286	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
563	2,359,523	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
564	2,357,495	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
565	2,344,170	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
566	2,332,365	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
567	2,330,779	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
568	2,325,526	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
569	2,320,215	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
570	2,319,030	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
571	2,314,210	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
572	2,310,563	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
573	2,306,383	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
574	2,306,326	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
575	2,303,344	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
576	2,285,647	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
577	2,283,033	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
578	2,266,085	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
579	2,256,214	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
580	2,254,609	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
581	2,253,414	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
582	2,250,911	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
583	2,250,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
584	2,249,761	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
585	2,245,875	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
586	2,244,876	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
587	2,235,567	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
588	2,234,080	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
589	2,227,690	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
590	2,224,116	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
591	2,222,198	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
592	2,201,842	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
593	2,196,053	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
594	2,194,123	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
595	2,190,259	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
596	2,186,869	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
597	2,185,433	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
598	2,184,947	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
599	2,166,822	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
600	2,166,605	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
601	2,160,658	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
602	2,156,352	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
603	2,150,089	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
604	2,144,831	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
605	2,141,799	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
606	2,128,927	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
607	2,126,815	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
608	2,101,277	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
609	2,095,684	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
610	2,094,340	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
611	2,086,213	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
612	2,085,892	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
613	2,067,812	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
614	2,067,538	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
615	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
616	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
617	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
618	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
619	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
620	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
621	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
622	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
623	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
624	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
625	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
626	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
627	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
628	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
629	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
630	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
631	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
632	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
633	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
634	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
635	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
636	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
637	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
638	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
639	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
640	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
641	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
642	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
643	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
644	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
645	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
646	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
647	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
648	GMHG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
649	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
650	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
651	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
652	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
653	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES
654	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
655	GMWB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
656	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
657	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
658	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
659	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
660	GMP2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
661	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
662	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
663	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
664	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
665	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
666	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
667	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
668	GMHG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
669	GMWB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
670	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
615	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LWU9		45660LWU9
616	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	674135BE7	US674135BE78	674135BE7
617	SP AMERICAS-TRADING	PRIME-AMERICAS	76116LBS2		76116LBS2
618	SP AMERICAS-TRADING	PRIME-AMERICAS	52522UAG8		52522UAG8
619	SP AMERICAS-TRADING	PRIME-AMERICAS	93363QAF5		93363QAF5
620	SP AMERICAS-TRADING	PRIME-AMERICAS	02660TFX6	US02660TFX63	02660TFX6
621	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BTN1		86359BTN1
622	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00252FAG6		00252FAG6
623	SP AMERICAS-TRADING	PRIME-AMERICAS	525226AK2		525226AK2
624	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBN8		52524VBN8
625	SP AMERICAS-TRADING	PRIME-AMERICAS	66988UAE0		66988UAE0
626	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	939348AU2	US939348AU20	939348AU2
627	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RCW9		52521RCW9
628	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	759950EE4		759950EE4
629	SP AMERICAS-TRADING	PRIME-AMERICAS	86361QAR5		86361QAR5
630	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AE3		863911AE3
631	SP AMERICAS-TRADING	PRIME-AMERICAS	93936FAS9		93936FAS9
632	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	31392ER93		31392ER93
633	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YQ71		46625YQ71
634	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86359DAC1		86359DAC1
635	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	45669EAF3	US45669EAF34	45669EAF3
636	SP AMERICAS-TRADING	PRIME-AMERICAS	45660L2H1		45660L2H1
637	SP AMERICAS-TRADING	PRIME-AMERICAS	52520QBA1		52520QBA1
638	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	74490BAJ6		74490BAJ6
639	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86365DAS8	US86365DAS80	86365DAS8
640	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MBB8		52520MBB8
641	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PAU6	US52524PAU66	52524PAU6
642	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126670RE0		126670RE0
643	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86365DAH2	US86365DAH26	86365DAH2
644	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	55313KAT8		55313KAT8
645	SP AMERICAS-TRADING	PRIME-AMERICAS	76113WAJ2		76113WAJ2
646	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAC7		86364PAC7
647	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	46626LAJ9		46626LAJ9
648	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	761150AC5		761150AC5
649	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DAE0		86364DAE0
650	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505XD9	US393505XD98	393505XD9
651	SP AMERICAS-TRADING	PRIME-AMERICAS	52521DAA0		52521DAA0
652	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MEM1		52520MEM1
653	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	225358AB6	US225358AB65	1KY300598
654	SP AMERICAS-TRADING	ABS CDO AMERICAS	74919RAE5		74919RAE5
655	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NLE2	US52519NLE21	52519NLE2
656	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAF0	US05570GAF00	05570GAF0
657	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521VAL6		52521VAL6
658	SP AMERICAS-TRADING	ABS CDO AMERICAS	12668A2D6		12668A2D6
659	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MCX9		52520MCX9
660	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	38741YDR7		38741YDR7
661	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86363PAB0		86363PAB0
662	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364GAE3	US86364GAE35	86364GAE3
663	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	90263BHK7	US90263BHK70	90263BHK7
664	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86362EAB6		86362EAB6
665	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505RK0	US393505RK06	393505RK0
666	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	12666TAC0		12666TAC0
667	SP AMERICAS-TRADING	PRIME-AMERICAS	52525AAE4		52525AAE4
668	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	761150AE1		761150AE1
669	REAL ESTATE-AMERICAS	CMBS-AMERICAS	05947NFG4		05947NFG4
670	SP AMERICAS-TRADING	PRIME-AMERICAS	17307GKB3		17307GKB3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
615	INDX 2005-AR18 BX INDYMAC INDEX MORTGAGE LOAN TR	10/25/36	2.58%	MTS	186,077,273	0.01	0.01
616	OAK 1996-B B1 OAKWOOD MORTGAGE INVESTORS INC	10/15/26	8.39%	MTS	3,005,209	0.68	0.69
617	RESIX 2004-C B8 RESIX FINANCE LTD CREDIT-LINKE	09/10/36	6.74%	MTS	2,817,492	0.73	0.73
618	LMT 2008-2 1A7 LEHMAN MORTGAGE TRUST	03/25/38	6.00%	MTS	5,113,785	0.40	0.40
619	WAMU 2006-AR15 1XPP WASHINGTON MUTUAL	11/25/46	0.66%	MTS	163,915,057	0.01	0.01
620	AHM 2005-3 2A1 AMERICAN HOME MORTGAGE INVESTM	09/25/35	2.65%	MTS	2,093,884	0.97	0.98
621	SARM 2004-6 B-1 STRUCTURED ADJUSTABLE RATE MOR	06/25/34	3.12%	MTS	3,678,821	0.55	0.55
622	AMT 2004-1 M3 AAMES MORTGAGE TRUST	01/25/35	3.16%	MTS	2,126,290	0.95	0.95
623	LXS 06-12N 1-A3A2B LEHMAN XS TRUST	08/25/46	2.74%	MTS	10,000,000	0.20	0.20
624	LXS 07-15N M2-I LEHMAN XS TRUST	08/25/37	6.57%	MTS	14,923,079	0.13	0.13
625	NMFT 2006-MTA1 X NOVASTAR MORTGAGE-BACKED NOTES	09/25/46	0.70%	MTS	180,150,136	0.01	0.01
626	WMALT 2007-HY2 2A4 WASHINGTON MUTUAL ALTERNATIVE	04/25/37	5.65%	MTS	7,926,075	0.25	0.25
627	LMT 2007-5 1B1 LEHMAN MORTGAGE TRUST	06/25/37	6.33%	MTS	5,979,524	0.33	0.33
628	RAMC 2004-4 MV2 RENAISSANCE HOME EQUITY LOAN T	02/25/35	3.57%	MTS	2,800,000	0.71	0.71
629	SARM 2006-10 B1II STRUCTURED ADJUSTABLE RATE MOR	11/25/36	6.50%	MTS	4,901,902	0.40	0.41
630	SASC 2006-RF4 2AP SASCO LLC	10/25/36	0.00%	MTS	2,545,507	0.78	0.78
631	WMALT 2007-OC1 A5 WASHINGTON MUTUAL ALTERNATIVE	01/25/47	2.79%	MTS	9,825,318	0.20	0.20
632	FNA 2002-M2 N FANNIE MAE-	08/25/12	1.57%	MTS	49,741,965	0.04	0.04
633	JPMCC 2006-LDP6 X1 JP MORGAN CHASE COMMERCIAL MOR	04/15/43	0.05%	MTS	463,142,348	0.00	0.00
634	LBSBC 2005-1A AIO LEHMAN BROTHERS SMALL BALANCE	02/01/30	0.85%	MTS	96,911,689	0.02	0.02
635	INDX 2007-AR5 3A2 INDYMAC INDEX MORTGAGE LOAN TR	05/25/37	6.07%	MTS	7,750,157	0.25	0.25
636	INDX 2005-AR35 2A1 INDYMAC INDEX MORTGAGE LOAN TR	02/25/36	5.98%	MTS	2,207,284	0.88	0.89
637	LMT 2006-7 3A4 LEHMAN MORTGAGE TRUST	11/25/36	4.68%	MTS	22,958,806	0.08	0.09
638	PMNT 2005-C2A C PROVIDIAN MASTER NOTE TRUST	11/15/12	2.97%	MTS	2,160,000	0.90	0.90
639	SASCO 2007-BC4 M6 STRUCTURED ASSETS SECURITIES C	11/25/37	2.97%	MTS	21,573,000	0.09	0.09
640	LMT 2005-1 AX LEHMAN MORTGAGE TRUST	11/25/35	5.50%	MTS	8,911,055	0.22	0.22
641	LXS 2007-6 II-M2 LEHMAN XS TRUST	05/25/37	6.11%	MTS	21,393,000	0.09	0.09
642	CWL 2005-17 MV2 COUNTRYWIDE ASSET-BACKED CERTI	05/25/36	2.95%	MTS	4,700,000	0.41	0.41
643	SASCO 2007-BC4 M1 STRUCTURED ASSETS SECURITIES C	11/25/37	2.97%	MTS	10,000,000	0.19	0.19
644	MLCFC07-7 F MERRILL LYNCH/COUNTRYWIDE COMM	06/12/50	5.75%	MTS	8,000,000	0.24	0.24
645	RAST 2007-A3 B1 RESIDENTIAL ASSET SECURITIZATI	03/25/37	6.00%	MTS	9,240,349	0.21	0.21
646	SARM 2007-10 1-AX STRUCTURED ADJUSTABLE RATE MOR	06/25/12	0.50%	MTS	208,607,865	0.01	0.01
647	JPMAC 2005-OPT1 M5 JP MORGAN MORTGAGE ACQUISITION	06/25/35	3.11%	MTS	3,500,000	0.54	0.54
648	RLT 2008-AH1 M1 RESIDENTIAL LOAN TRUST	05/25/37	6.00%	MTS	2,160,000	0.88	0.88
649	SARM 2007-7 2-A1X STRUCTURED ADJUSTABLE RATE MOR	08/25/37	0.96%	MTS	108,044,591	0.02	0.02
650	GTMH 97-6 A7 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	01/15/29	7.14%	MTS	1,954,042	0.96	0.97
651	LMT 2007-2 1A1 LEHMAN MORTGAGE TRUST	03/25/37	5.75%	MTS	2,439,000	0.77	0.77
652	LMT 2005-3 AP LEHMAN MORTGAGE TRUST	01/25/36	0.00%	MTS	3,767,866	0.50	0.50
653	CREDIT GENESIS FRN 20100623 SERIES# 1A 144A	06/23/10	4.44%	ITS	2,000,000	0.90	0.94
654	RAAC 2006-RP3 M1 RAAC SERIES	05/25/36	3.00%	MTS	5,000,000	0.38	0.38
655	LBFRC 2005-LLFA K LEHMAN BROTHERS FLOATING RATE	07/15/18	4.07%	MTS	2,500,000	0.75	0.75
656	BNCMT 2007-4 M2 BNC MORTGAGE LOAN TRUST	11/25/37	3.97%	MTS	14,178,000	0.13	0.13
657	LBSBC 2007-2 M5 LEHMAN BROTHERS SMALL BALANCE	06/25/37	4.22%	MTS	6,259,000	0.30	0.30
658	CWALT 2005-65CB M COUNTRYWIDE ALTERNATIVE LOAN T	01/25/36	5.50%	MTS	4,149,486	0.45	0.45
659	LMT 2005-2 B145 LEHMAN MORTGAGE TRUST	12/25/35	5.50%	MTS	4,906,335	0.38	0.38
660	GRANM 2007-2 2A1 GRANITE MASTER ISSUER PLC	12/17/54	2.83%	MTS	2,000,000	0.93	0.93
661	SASC 2007-3 1A2 STRUCTURED ASSET SECURITIES CO	05/01/37	0.00%	MTS	92,630,523	0.02	0.02
662	SASCO 2007-TC1 M3 STRUCTURED ASSET SECURITIES CO	04/25/31	3.47%	MTS	4,114,000	0.45	0.45
663	UCFC 1998-D BV1 UCFC HOME EQUITY LOAN	12/15/28	5.71%	MTS	1,847,297	1.00	1.00
664	SASC06-13 1A2 STRUCTURED ASSET SECURITIES CO	12/01/36	0.00%	MTS	102,615,976	0.02	0.02
665	GT 96-10 B1 ASSETBK HOME EQTY GREENTREE FINANCIAL MTGE HSG	11/15/28	7.24%	MTS	4,667,350	0.39	0.39
666	CWL 2006-11 1AF3 COUNTRYWIDE ASSET-BACKED CERTI	09/25/46	6.05%	MTS	2,395,000	0.76	0.76
667	LXS 2007-20N M1 LEHMAN XS TRUST	12/25/37	5.94%	MTS	10,090,000	0.18	0.18
668	RLT 2008-AH1 B1 RESIDENTIAL LOAN TRUST	05/25/37	6.00%	MTS	2,328,000	0.78	0.79
669	BALL 2004-BBA4 K BANC OF AMERICA LARGE LOAN INC	06/15/18	5.57%	MTS	2,273,912	0.80	0.80
670	CMLTI 2004-HYB3 B1 CITIGROUP MORTGAGE LOAN TRUST	09/25/34	4.50%	MTS	3,172,703	0.58	0.58

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
615	2,066,699	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
616	2,063,559	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
617	2,059,406	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
618	2,057,446	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
619	2,044,004	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
620	2,042,817	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
621	2,030,051	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
622	2,023,897	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
623	2,015,994	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
624	2,008,833	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
625	2,001,875	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
626	1,998,929	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
627	1,994,716	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
628	1,993,834	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
629	1,992,612	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
630	1,985,496	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
631	1,981,065	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
632	1,975,556	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
633	1,962,176	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
634	1,956,184	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
635	1,955,839	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
636	1,954,248	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
637	1,954,194	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
638	1,949,518	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
639	1,946,907	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
640	1,945,767	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
641	1,941,973	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
642	1,941,203	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
643	1,939,748	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
644	1,937,796	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
645	1,926,909	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
646	1,912,872	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
647	1,900,553	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
648	1,899,144	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
649	1,889,741	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
650	1,889,186	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
651	1,889,075	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
652	1,886,050	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
653	1,884,485	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
654	1,883,755	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
655	1,883,755	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
656	1,881,892	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
657	1,877,467	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
658	1,876,144	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
659	1,866,990	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
660	1,864,431	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
661	1,863,687	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
662	1,859,632	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
663	1,856,376	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
664	1,843,278	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
665	1,833,108	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
666	1,831,822	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
667	1,830,879	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
668	1,830,351	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
669	1,830,030	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
670	1,829,861	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E	F
671	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
672	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
673	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
674	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
675	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
676	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
677	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
678	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
679	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
680	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
681	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
682	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
683	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
684	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
685	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
686	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
687	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
688	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
689	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
690	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
691	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
692	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
693	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
694	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
695	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
696	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
697	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
698	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
699	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
700	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
701	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
702	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
703	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
704	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
705	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
706	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
707	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
708	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
709	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
710	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
711	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
712	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
713	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
714	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
715	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
716	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
717	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
718	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
719	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
720	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
721	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
722	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
723	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
724	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
725	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
726	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
671	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	805564TB7		805564TB7
672	SP AMERICAS-TRADING	PRIME-AMERICAS	36228FUN4		36228FUN4
673	SP AMERICAS-TRADING	PRIME-AMERICAS	576433H74		576433H74
674	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	45660LJX8	US45660LJX82	45660LJX8
675	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505W24		393505W24
676	SP AMERICAS-TRADING	PRIME-AMERICAS	863579HH4		863579HH4
677	SP AMERICAS-TRADING	PRIME-AMERICAS	86358DAF5	US86358DAF50	86358DAF5
678	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MCQ4		52520MCQ4
679	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAL8		86364YAL8
680	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505BT8	US393505BT88	393505BT8
681	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86362DAC6		86362DAC6
682	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	466287AQ2	US466287AQ23	466287AQ2
683	SP AMERICAS-TRADING	ABS CDO AMERICAS	1248MPAF1		1248MPAF1
684	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	69121UAF9		69121UAF9
685	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505GT3	US393505GT34	393505GT3
686	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DPA9		86359DPA9
687	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86365DAT6	US86365DAT63	86365DAT6
688	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	86361PAB2		86361PAB2
689	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAQ0		86364JAQ0
690	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090979
691	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAT7		86362NAT7
692	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAY5		52524MAY5
693	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	30232MAB4	US30232MAB46	30232MAB4
694	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86358NAB2		86358NAB2
695	CDO AMERICAS	CDO CLO SECONDARY US	33842RAC7	US33842RAC79	33842RAC7
696	SP AMERICAS-TRADING	PRIME-AMERICAS	525221AV9		525221AV9
697	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	004375DU2		004375DU2
698	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76112BH45		76112BH45
699	SP AMERICAS-TRADING	PRIME-AMERICAS	863579XT0	US863579XT02	863579XT0
700	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DGU5		86359DGU5
701	SP AMERICAS-TRADING	PRIME-AMERICAS	52525FAE3		52525FAE3
702	REAL ESTATE-AMERICAS	CMBS-AMERICAS	76126CSH6		76126CSH6
703	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YBL6		46625YBL6
704	SP AMERICAS-TRADING	PRIME-AMERICAS	81743QAL8		81743QAL8
705	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	40430FAF9		40430FAF9
706	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	05947UWF1		05947UWF1
707	SP AMERICAS-TRADING	PRIME-AMERICAS	16165TBV4		16165TBV4
708	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572QQ9		863572QQ9
709	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RCM1		52521RCM1
710	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QFQ6	US20846QFQ64	20846QFQ6
711	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109RAS0		52109RAS0
712	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090987
713	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364XAE6	US86364XAE67	86364XAE6
714	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86365HAG5		86365HAG5
715	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	8635725N9	US8635725N91	8635725N9
716	SP AMERICAS-TRADING	PRIME-AMERICAS	76116LBX1		76116LBX1
717	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DED5		86359DED5
718	SP AMERICAS-TRADING	PRIME-AMERICAS	92922FAW8		92922FAW8
719	SP AMERICAS-TRADING	PRIME-AMERICAS	52522CAB9	US52522CAB90	52522CAB9
720	SP AMERICAS-TRADING	PRIME-AMERICAS	86361PAL0		86361PAL0
721	REAL ESTATE-AMERICAS	CMBS-AMERICAS	501773CJ2	US501773CJ25	501773CJ2
722	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAS8		52524MAS8
723	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	361856ER4	US361856ER48	361856ER4
724	SP AMERICAS-TRADING	PRIME-AMERICAS	863579TQ1		863579TQ1
725	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	361856DX2		361856DX2
726	SP AMERICAS-TRADING	PRIME-AMERICAS	863579YA0		863579YA0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
671	SAST 2005-3 B4 SAXON ASSET SECURITIES TRUST	11/25/35	5.47%	MTS	12,600,000	0.14	0.14
672	GSR 2003-7F 5A1 GSR MORTGAGE LOAN TRUST	10/25/32	2.87%	MTS	2,171,767	0.84	0.84
673	MARM 2006-OA1 XN MASTR ADJUSTABLE RATE MORTGAGE	04/25/46	3.80%	MTS	56,872,642	0.03	0.03
674	RAST 2005-A5 A1 RESIDENTIAL ASSET SECURITIZATI	05/25/35	2.77%	MTS	3,607,893	0.50	0.50
675	GTMH 99-2A6 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30	6.92%	MTS	2,000,000	0.90	0.90
676	SARM04-20 B1 STRUCTURED ADJUSTABLE RATE MOR	01/25/35	2.99%	MTS	4,522,694	0.40	0.40
677	SARM 2008-1 A32 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.09%	MTS	3,253,000	0.55	0.55
678	LMT05-2 PAX LEHMAN MORTGAGE TRUST	12/25/35	5.50%	MTS	9,509,807	0.19	0.19
679	SARM 2007-11 M1 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	6.93%	MTS	5,797,000	0.31	0.31
680	GREENTREE 93-4 B-2 ASSET-BACK GREENTREE FINANCIAL CORP	01/15/19	8.55%	MTS	2,836,449	0.62	0.63
681	SASC 2008-RF1 AO STRUCTURED ASSET SECURITIES CO	03/25/33	0.00%	MTS	2,337,635	0.76	0.76
682	JPALT 2007-A1 2A2 JP MORGAN ALTERNATIVE LOAN TRU	03/25/37	5.91%	MTS	7,021,927	0.25	0.25
683	CBASS 2007-MX1 M2 CREDIT-BASED ASSET SERVICING A	12/25/36	5.98%	MTS	3,697,000	0.47	0.48
684	OWNIT 2006-7 M1 OWNIT MORTGAGE LOAN ASSET BACK	10/25/37	2.72%	MTS	9,500,000	0.18	0.18
685	GREENTREE 1995-4 B1 GREENTREE FINANCIAL CORP	08/15/25	7.30%	MTS	1,841,731	0.94	0.94
686	SASC 2005-15 6A2 STRUCTURED ASSET SECURITIES CO	12/25/34	0.00%	MTS	3,393,521	0.51	0.51
687	SASCO 2007-BC4 M7 STRUCTURED ASSETS SECURITIES C	11/25/37	5.00%	MTS	17,650,000	0.10	0.10
688	SARM 2006-9 1-A2 STRUCTURED ADJUSTABLE RATE MOR	09/25/36	5.70%	MTS	6,871,801	0.25	0.25
689	SARM 2007-9 2-B2 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.49%	MTS	2,748,436	0.63	0.63
690	FLAGS-FN-15-A-1N X	09/25/38	0.00%	MTS	11,604,302	0.15	0.15
691	SARM 2007-8 2B2 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.46%	MTS	3,420,332	0.50	0.50
692	LXS 2007-9 WF-M1 LEHMAN XS TRUST	04/25/37	6.16%	MTS	8,434,000	0.20	0.20
693	SGS HY CREDIT FUND - EXUM RIDGE CBO FRN 20110922 SERIES# 1A 144A	09/22/11	7.05%	MTS	3,000,000	0.55	0.57
694	SASC 2006-4 1A2 STRUCTURED ASSET SECURITIES CO	05/01/36	0.06%	MTS	65,317,742	0.02	0.03
695	FLAGSHIP CLO FRN 20190920 SERIES# 1A 144A	09/20/19	3.50%	MTS	2,500,000	0.67	0.68
696	LEH XS 05-3 3A3B LEHMAN XS TRUST MORTGAGE PASS	09/25/35	5.50%	MTS	2,160,000	0.77	0.77
697	ACCR 2005-3 M1 ACCREDITED MORTGAGE LOAN TRUST	09/25/35	2.92%	MTS	3,000,000	0.55	0.56
698	RAMP 2005-EFC5 M1 RESIDENTIAL ASSET MORTGAGE PRO	10/25/35	2.87%	MTS	3,000,000	0.55	0.56
699	SARM 2005-18 9A1 STRUCTURED ADJUSTABLE RATE MOR	09/25/35	5.25%	MTS	1,720,020	0.97	0.97
700	SASC05-10 5A-10 STRUCTURED ASSET SECURITIES CO	06/25/35	5.50%	MTS	8,516,344	0.19	0.19
701	LMT 2008-6 2A3 LEHMAN MORTGAGE TRUST	07/25/47	6.38%	MTS	5,138,000	0.32	0.32
702	RACER 2004-25TR A4 RACERS	07/14/39	4.88%	MTS	3,000,000	0.55	0.55
703	JPMCC 2004-LN2 X1 JP MORGAN CHASE COMMERCIAL MOR	07/15/41	0.15%	MTS	115,649,345	0.01	0.01
704	SEMT 2006-1 B1 SEQUOIA MORTGAGE TRUST	09/20/46	6.02%	MTS	4,174,175	0.39	0.40
705	HASC 2007-HE1 M1 HSI ASSET SECURITIZATION CORP	01/25/37	2.77%	MTS	10,000,000	0.16	0.17
706	BACM 2004-4 XC BANC OF AMERICA COMMERCIAL MOR	07/10/42	0.17%	MTS	122,337,134	0.01	0.01
707	CFLX 2005-2 M CHASEFLEX TRUST	06/25/35	5.97%	MTS	4,689,071	0.35	0.35
708	SASCO 97-2 B1 CMO SERIES 97-2 STRUCTURED ASSET SECS CORP	03/28/30	7.28%	MTS	1,936,262	0.85	0.85
709	LMT 2007-5 10A5 LEHMAN MORTGAGE TRUST	06/25/37	2.88%	MTS	2,545,872	0.64	0.64
710	CNF 00-6 A5 CMO SER 00-6 CONSECO FINANCE SECUR CORP	09/01/32	7.27%	MTS	1,634,759	0.99	0.99
711	LBUBS 2007-C7 K LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45	6.46%	MTS	6,000,000	0.27	0.27
712	WAD FLAGS-FN-30-A-2N X	09/25/38	0.00%	MTS	8,684,392	0.18	0.18
713	SASC 2007-BNC1 M1 STRUCTURED ASSET SECURITIES CO	11/25/08	4.47%	MTS	12,289,000	0.13	0.13
714	SASC08-1T 1A5 STRUCTURED ASSET SECURITIES CO	02/01/33	1.99%	MTS	27,008,426	0.06	0.06
715	ARC 2001-BC1 A AMORT RESID COLL TR	12/25/30	2.72%	MTS	1,734,296	0.91	0.91
716	RESIX 2005-A B8 RESIX FINANCE LTD CREDIT-LINKE	03/10/37	6.39%	MTS	2,452,509	0.64	0.64
717	SASC 2005-11H B1 STRUCTURED ASSET SECURITIES CO	06/25/35	5.50%	MTS	4,457,708	0.35	0.35
718	WAMU 2003-AR8 B3 WASHINGTON MUTUAL	08/25/33	4.28%	MTS	2,635,567	0.59	0.59
719	LXS 06-14N 1-A1B LEHMAN XS TRUST	09/25/46	2.68%	MTS	1,936,567	0.80	0.81
720	SARM 2006-9 II-AX STRUCTURED ADJUSTABLE RATE MOR	08/25/16	0.63%	MTS	102,308,298	0.01	0.02
721	LBCMT 98-C4 G CMO SER 98-C4 LB COMMERCIAL MORTGAGE TR-144A	10/15/35	5.60%	MTS	2,000,000	0.78	0.78
722	LXS 2007-9 WFIO LEHMAN XS TRUST	04/25/37	0.55%	MTS	131,446,469	0.01	0.01
723	GMACM 2006-HE1 A GMAC MORTGAGE CORP LOAN TRUST	11/25/36	2.68%	MTS	2,321,776	0.67	0.67
724	SARM 2005-14 1-AX STRUCTURED ADJUSTABLE RATE MOR	05/25/35	2.96%	MTS	62,915,389	0.02	0.02
725	GMACM 2004-HE5 A5 GMAC MORTGAGE CORP LOAN TRUST	09/25/34	4.87%	MTS	2,486,000	0.62	0.62
726	SARM 2005-18 B3I STRUCTURED ADJUSTABLE RATE MOR	09/25/35	5.43%	MTS	12,616,798	0.12	0.12

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
671	1,826,886	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
672	1,820,094	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
673	1,818,061	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
674	1,809,503	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
675	1,808,428	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
676	1,807,926	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
677	1,796,851	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
678	1,792,728	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
679	1,789,514	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
680	1,782,353	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
681	1,774,082	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
682	1,771,631	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
683	1,758,022	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
684	1,747,884	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
685	1,738,989	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
686	1,733,996	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
687	1,733,654	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
688	1,733,195	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
689	1,731,525	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
690	1,727,540	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
691	1,723,545	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
692	1,717,968	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
693	1,713,936	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
694	1,710,653	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
695	1,689,911	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
696	1,671,107	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
697	1,668,013	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
698	1,667,926	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
699	1,665,923	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
700	1,657,235	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
701	1,656,909	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
702	1,655,262	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
703	1,655,157	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
704	1,653,978	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
705	1,653,169	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
706	1,652,568	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
707	1,651,780	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
708	1,651,302	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
709	1,630,965	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
710	1,624,301	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
711	1,607,311	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
712	1,604,355	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
713	1,597,506	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
714	1,595,517	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
715	1,580,963	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
716	1,571,782	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
717	1,570,755	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
718	1,567,860	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
719	1,560,302	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
720	1,555,448	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
721	1,554,940	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
722	1,550,992	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
723	1,547,613	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
724	1,546,195	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
725	1,541,320	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
726	1,540,679	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E	F
727	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
728	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
729	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
730	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
731	GAER	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
732	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
733	G1BV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
734	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
735	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
736	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
737	GA37	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
738	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
739	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
740	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
741	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
742	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
743	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
744	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
745	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
746	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
747	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
748	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
749	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
750	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
751	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
752	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
753	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
754	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
755	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
756	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
757	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
758	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
759	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
760	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
761	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
762	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
763	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
764	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
765	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
766	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
767	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
768	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
769	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
770	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
771	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
772	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
773	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
774	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
775	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
776	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
777	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
778	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
779	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
780	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
781	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
782	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
727	SP AMERICAS-TRADING	PRIME-AMERICAS	86359LGH6		86359LGH6
728	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DGZ4		86359DGZ4
729	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BCZ2		86359BCZ2
730	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAU8		86364YAU8
731	SP AMERICAS-TRADING	PRIME-AMERICAS	46630GAC9		46630GAC9
732	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86365DAY5		86365DAY5
733	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	90327PAC5		90327PAC5
734	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XAH0		86363XAH0
735	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	525229AJ9		525229AJ9
736	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86365DAN9	US86365DAN93	86365DAN9
737	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505Z54	US393505Z544	393505Z54
738	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52204PAC3	US52204PAC32	52204PAC3
739	SP AMERICAS-TRADING	PRIME-AMERICAS	12669DSD1		12669DSD1
740	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	07386HG47	US07386HG479	07386HG47
741	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00253CHS9		00253CHS9
742	SP AMERICAS-TRADING	PRIME-AMERICAS	863579CX4		863579CX4
743	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAB3		52522XAB3
744	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86363CAB9		86363CAB9
745	SP AMERICAS-TRADING	PRIME-AMERICAS	52521NAC4		52521NAC4
746	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76110VLW6		76110VLW6
747	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505LX8	US393505LX80	393505LX8
748	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BTS0	US86359BTS06	86359BTS0
749	SP AMERICAS-TRADING	PRIME-AMERICAS	52520QBU7		52520QBU7
750	SP AMERICAS-TRADING	PRIME-AMERICAS	52525PAE1		52525PAE1
751	SP AMERICAS-TRADING	ABS DERIVATIVES	874008AD7		874008AD7
752	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46630EAQ3		46630EAQ3
753	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	67087TCM1		67087TCM1
754	SP AMERICAS-TRADING	PRIME-AMERICAS	06050AAJ2		06050AAJ2
755	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52521TAS6		52521TAS6
756	SP AMERICAS-TRADING	PRIME-AMERICAS	86358R7C5		86358R7C5
757	SP AMERICAS-TRADING	ABS DERIVATIVES	32027NNU1		32027NNU1
758	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B5W7		86359B5W7
759	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	83612CAF6		83612CAF6
760	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	589962DJ5	US589962DJ53	589962DJ5
761	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521BAH9		52521BAH9
762	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	589929PC6	US589929PC66	589929PC6
763	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBW8		52524VBW8
764	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505MH2	US393505MH22	393505MH2
765	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86365DAU3	US86365DAU37	86365DAU3
766	SP AMERICAS-TRADING	ABS DERIVATIVES	05473WAE6		05473WAE6
767	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAC1		86364JAC1
768	SP AMERICAS-TRADING	PRIME-AMERICAS	52525FAH6		52525FAH6
769	SP AMERICAS-TRADING	PRIME-AMERICAS	863576CS1		863576CS1
770	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DSU2		86359DSU2
771	SP AMERICAS-TRADING	PRIME-AMERICAS	76113NAR4		76113NAR4
772	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	02662AAD4		02662AAD4
773	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126671XC5	US126671XC59	126671XC5
774	SP AMERICAS-TRADING	PRIME-AMERICAS	94983KAJ8		94983KAJ8
775	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBK9		52521LBK9
776	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DKT3	US86359DKT36	86359DKT3
777	SP AMERICAS-TRADING	ABS CDO AMERICAS	14984XAE8		14984XAE8
778	SP AMERICAS-TRADING	PRIME-AMERICAS	52520SAL4		52520SAL4
779	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	466287AS8	US466287AS88	466287AS8
780	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAT4		86364JAT4
781	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAJ1		52525BAJ1
782	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505N65	US393505N656	393505N65

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
727	SAMI 2004-AR8 X1 STRUCTURED ASSET MORTGAGE INVE	05/19/35	1.50%	MTS	101,670,570	0.01	0.02
728	SASC05-10 AX STRUCTURED ASSET SECURITIES CO	06/25/35	5.50%	MTS	7,980,803	0.19	0.19
729	SASCO 2003-37A B4 STRUCTURED ASSET SEC CORP	12/25/33	4.85%	MTS	1,581,725	0.97	0.97
730	SARM 2007-11 B22 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	6.68%	MTS	3,072,923	0.50	0.50
731	JPMMT 2007-A1 2A1 JP MORGAN MORTGAGE TRUST	07/25/35	4.74%	MTS	1,774,317	0.86	0.86
732	SASCO 2007-BC4 B1 STRUCTURED ASSETS SECURITIES C	11/25/37	5.00%	MTS	20,919,000	0.07	0.07
733	USAOT 2007-1 A3 USAA AUTO OWNER TRUST	10/17/11	5.43%	MTS	1,500,000	1.01	1.01
734	SARM 2007-5 2-AX STRUCTURED ADJUSTABLE RATE MOR	03/25/14	0.40%	MTS	124,943,365	0.01	0.01
735	LXS 2006-10N M1 LEHMAN XS TRUST	06/25/36	2.82%	MTS	10,000,000	0.15	0.15
736	SASCO 2007-BC4 M2 STRUCTURED ASSETS SECURITIES C	11/25/37	2.97%	MTS	10,000,000	0.15	0.15
737	GT 99-4 A8 ASSET-BACKED LOANS GREEN TREE FINANCIAL CORP	05/01/31	7.70%	MTS	2,000,000	0.75	0.76
738	LIFT 1 A1 ASSETBK LOAN LEASE INVESTMENT FLIGHT TRUST	07/15/31	2.86%	MTS	3,000,000	0.50	0.50
739	CWALT 02-18 B3 COUNTRYWIDE ALTER LOAN TRUST	02/25/33	6.00%	MTS	2,357,950	0.64	0.64
740	BALTA 2006-2 24A2 BEAR STEARNS ALT-A TRUST	03/25/36	5.91%	MTS	5,954,229	0.25	0.25
741	AMT 2002-1 M1 AAMES MORTGAGE TRUST	06/25/32	6.97%	MTS	1,614,798	0.93	0.93
742	SARM 2004-14 B4 STRUCTURED ADJUSTABLE RATE MOR	10/25/34	5.05%	MTS	5,311,682	0.28	0.28
743	LMT 2007-9 1-A2 LEHMAN MORTGAGE TRUST	10/25/37	6.00%	MTS	2,068,522	0.72	0.72
744	SASC07-2 1A2 STRUCTURED ASSET SECURITIES CO	02/01/37	0.00%	MTS	83,318,054	0.02	0.02
745	LMT 2007-6 1A3 LEHMAN MORTGAGE TRUST	07/25/37	6.00%	MTS	2,560,000	0.58	0.58
746	RFMS2 2003-HS1 AI5 RESIDENTIAL FUNDING MORTGAGE S	02/25/33	4.65%	MTS	2,222,634	0.67	0.67
747	GT 96-2 M1 ASSETBK LOAN GREENTREE FINANCIAL CORP	04/15/27	7.60%	MTS	2,000,000	0.73	0.74
748	SARM 2004-6 B3 STRUCTURED ADJUSTABLE RATE MOR	06/25/34	4.95%	MTS	3,028,460	0.48	0.48
749	LMT 2006-7 B2 LEHMAN MORTGAGE TRUST	11/25/36	6.62%	MTS	8,157,507	0.18	0.18
750	LXS 2007-17H M2 LEHMAN XS TRUST	10/25/37	3.97%	MTS	17,600,000	0.08	0.08
751	THOM 2006-1A B TAHOMA CDO LTD	06/18/47	5.72%	MTS	29,215,386	0.05	0.05
752	JPMCC 2006-CB17 H JP MORGAN CHASE COMMERCIAL MOR	12/12/43	6.16%	MTS	5,000,000	0.29	0.29
753	OAK 2001-C A4 OAKWOOD MORTGAGE INVESTORS INC	12/15/30	7.41%	MTS	2,265,711	0.64	0.64
754	BOAA 2006-8 XIO BANC OF AMERICA ALTERNATIVE LO	11/25/46	6.00%	MTS	7,622,058	0.19	0.19
755	LBFRC 2006-LLFA E LEHMAN BROTHERS FLOATING RATE	09/15/21	2.76%	MTS	1,737,754	0.83	0.83
756	SASCO 2002-17 B3 STRUC ASST SEC CRP	09/25/32	6.10%	MTS	2,325,342	0.61	0.61
757	FFML 2004-FF8 B1 FIRST FRANKLIN MORTGAGE LOAN A	10/25/34	4.09%	MTS	2,363,699	0.60	0.60
758	SASC 2005-3 AP STRUCTURED ASSET SECURITIES CO	03/25/35	0.00%	MTS	3,096,299	0.46	0.46
759	SVHE 2006-OPT5 M1 SOUNDVIEW HOME EQUITY LOAN TRU	07/25/36	2.72%	MTS	6,750,000	0.21	0.21
760	MESC MERIT SECURITIES CORP	07/28/33	6.69%	MTS	1,517,007	0.93	0.93
761	LBSBC 2006-3A B LEHMAN BROTHERS SMALL BALANCE	12/25/36	3.47%	MTS	3,000,000	0.47	0.47
762	MLMI 97-C2 IO MERRILL LYNCH MORTGAGE INVSTRS	12/10/29	1.32%	MTS	29,455,457	0.05	0.05
763	LXS 07-15N M2-II LEHMAN XS TRUST	08/25/47	6.13%	MTS	26,127,162	0.05	0.05
764	GT 96-3 B1 ASSETBK LOAN GREENTREE FINANCIAL CORP	05/15/27	7.70%	MTS	3,706,096	0.37	0.38
765	SASCO 2007-BC4 M8 STRUCTURED ASSETS SECURITIES C	11/25/37	5.00%	MTS	15,689,000	0.09	0.09
766	AYRES 2005-1A A3 AYRESOME CDO I LTD	11/08/45	5.48%	MTS	16,584,154	0.08	0.08
767	SARM 2007-9 1AX STRUCTURED ADJUSTABLE RATE MOR	09/25/12	0.50%	MTS	151,521,974	0.01	0.01
768	LMT 2008-6 B1 LEHMAN MORTGAGE TRUST	07/25/47	6.49%	MTS	6,614,000	0.21	0.21
769	SASC 2005-6 AP STRUCTURED ASSET SECURITIES CO	05/25/35	0.00%	MTS	2,968,588	0.47	0.47
770	SASC05-17 AX STRUCTURED ASSET SECURITIES CO	10/25/35	5.50%	MTS	6,191,939	0.22	0.23
771	RAST 2006-A7CB PO RESIDENTIAL ASSET SECURITIZATI	06/25/36	0.00%	MTS	3,150,979	0.44	0.44
772	AHM 2007-SD2 M3 AMERICAN HOME MORTGAGE ASSETS	06/25/37	0.00%	MTS	12,547,000	0.11	0.11
773	CWHEL 2003-A A COUNTRYWIDE HOME EQUITY LOAN T	03/15/29	2.82%	MTS	2,545,704	0.54	0.54
774	WFMBS06-AR2 IIAIO WELLS FARGO MORTGAGE BACKED SE	08/25/10	0.16%	MTS	821,162,091	0.00	0.00
775	LMT 2007-4 B1 LEHMAN MORTGAGE TRUST	05/25/37	6.50%	MTS	16,427,751	0.08	0.08
776	LEH XS 05-1 3A3A LEHMAN XS TRUST MORTGAGE PASS	07/25/35	5.11%	MTS	3,000,000	0.45	0.45
777	CEAGO 2007-1A C CEAGO ABD CDO	10/06/47	9.79%	MTS	11,375,652	0.10	0.12
778	LMT 2006-8 4A2 LEHMAN MORTGAGE TRUST	12/25/36	5.28%	MTS	13,760,449	0.10	0.10
779	JPALT 2007-A1 3A2 JP MORGAN ALTERNATIVE LOAN TRU	03/25/37	6.17%	MTS	5,331,289	0.25	0.25
780	SARM 2007-9 2-B4 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.49%	MTS	1,717,274	0.78	0.78
781	LXS 2007-16N M1I LEHMAN XS TRUST	09/25/47	5.41%	MTS	7,383,000	0.18	0.18
782	GTMH 98-7M2 ASSETBK LOAN GREENTREE MANUFACTURED HSG	07/01/30	6.84%	MTS	7,768,269	0.17	0.17

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
727	1,538,158	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
728	1,537,208	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
729	1,537,013	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
730	1,531,110	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
731	1,529,182	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
732	1,524,079	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
733	1,520,776	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
734	1,519,795	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
735	1,516,461	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
736	1,510,955	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
737	1,510,770	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
738	1,507,380	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
739	1,507,020	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
740	1,502,249	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
741	1,500,481	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
742	1,497,694	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
743	1,497,562	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
744	1,496,952	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
745	1,484,445	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
746	1,482,765	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
747	1,474,167	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
748	1,467,062	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
749	1,466,689	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
750	1,461,327	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
751	1,460,769	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
752	1,453,850	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
753	1,453,714	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
754	1,448,654	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
755	1,439,562	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
756	1,423,972	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
757	1,423,861	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
758	1,421,813	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
759	1,417,417	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
760	1,416,497	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
761	1,416,076	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
762	1,414,710	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
763	1,410,071	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
764	1,409,974	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
765	1,408,732	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
766	1,407,460	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
767	1,405,688	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
768	1,405,623	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
769	1,402,701	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
770	1,402,029	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
771	1,398,755	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
772	1,380,170	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
773	1,378,036	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
774	1,374,196	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
775	1,360,657	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
776	1,355,962	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
777	1,354,141	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
778	1,351,445	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
779	1,345,608	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
780	1,344,511	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
781	1,338,147	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
782	1,336,240	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
783	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
784	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
785	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
786	GMHS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
787	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
788	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
789	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
790	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
791	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
792	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
793	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
794	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
795	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
796	GMFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
797	GMFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
798	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
799	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
800	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
801	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
802	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
803	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
804	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
805	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
806	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
807	G1FV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
808	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
809	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
810	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
811	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
812	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
813	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
814	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
815	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
816	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
817	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
818	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
819	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
820	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
821	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
822	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
823	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
824	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
825	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
826	GMHS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
827	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
828	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
829	GME5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
830	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
831	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
832	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
833	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
834	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
835	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
836	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
837	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
838	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
783	SP AMERICAS-TRADING	PRIME-AMERICAS	02660TBX0		02660TBX0
784	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MFS7		52520MFS7
785	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	863579U22	US863579U228	863579U22
786	SP AMERICAS-TRADING	ABS CDO AMERICAS	05569GAP1	US05569GAP19	05569GAP1
787	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	921796LP1		921796LP1
788	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	07384YTH9	US07384YTH98	07384YTH9
789	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	81376WAF2		81376WAF2
790	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	863589AB3		863589AB3
791	SP AMERICAS-TRADING	PRIME-AMERICAS	863581AD6		863581AD6
792	SP AMERICAS-TRADING	PRIME-AMERICAS	52522CAU7		52522CAU7
793	SP AMERICAS-TRADING	PRIME-AMERICAS	94981QBC1		94981QBC1
794	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	395383BC5		395383BC5
795	SP AMERICAS-TRADING	PRIME-AMERICAS	52524TAG9		52524TAG9
796	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AD7	US058521AD78	058521AD7
797	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AE5	US058521AE51	058521AE5
798	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RV79		86358RV79
799	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AU5		863592AU5
800	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86365DAV1	US86365DAV10	86365DAV1
801	SP AMERICAS-TRADING	PRIME-AMERICAS	74922EAW9		74922EAW9
802	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BVG3		86359BVG3
803	SP AMERICAS-TRADING	PRIME-AMERICAS	75114HAL1		75114HAL1
804	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YAU0		52521YAU0
805	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LWS4	US45660LWS41	45660LWS4
806	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EAZ9		86358EAZ9
807	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	225470FV0		225470FV0
808	SP AMERICAS-TRADING	PRIME-AMERICAS	12627HAT7		12627HAT7
809	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAM6		86364YAM6
810	REAL ESTATE-AMERICAS	CMBS-AMERICAS	36228CBJ1		36228CBJ1
811	SP AMERICAS-TRADING	PRIME-AMERICAS	07386HNQ0	US07386HNQ01	07386HNQ0
812	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	320278AE4		320278AE4
813	SP AMERICAS-TRADING	PRIME-AMERICAS	86363LAE3		86363LAE3
814	SP AMERICAS-TRADING	PRIME-AMERICAS	863579T81		863579T81
815	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76110VRZ3	US76110VRZ30	76110VRZ3
816	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	13974CAA6		13974CAA6
817	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	83611DAE8		83611DAE8
818	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DYP6		86359DYP6
819	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PAQ5	US52524PAQ54	52524PAQ5
820	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BG70		86359BG70
821	SP AMERICAS-TRADING	PRIME-AMERICAS	07386HYH8		07386HYH8
822	SP AMERICAS-TRADING	PRIME-AMERICAS	46629CAU1		46629CAU1
823	SP AMERICAS-TRADING	PRIME-AMERICAS	52524LAH4		52524LAH4
824	SP AMERICAS-TRADING	PRIME-AMERICAS	86359A7F4		86359A7F4
825	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EGQ3		86358EGQ3
826	SP AMERICAS-TRADING	ABS CDO AMERICAS	05569GAQ9	US05569GAQ91	05569GAQ9
827	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B3N9		86359B3N9
828	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAV4		52525BAV4
829	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86359AMH3		86359AMH3
830	SP AMERICAS-TRADING	PRIME-AMERICAS	525221DC8		525221DC8
831	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	24763LGX2		24763LGX2
832	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	84752BAH2		84752BAH2
833	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505CQ3		393505CQ3
834	SP AMERICAS-TRADING	PRIME-AMERICAS	86361PAD8		86361PAD8
835	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	9497EMAM7		9497EMAM7
836	SP AMERICAS-TRADING	ABS DERIVATIVES	94981PAM2		94981PAM2
837	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DYQ4		86359DYQ4
838	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358RYJ0		86358RYJ0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
783	AHM 04-3 M-H3 AMERICAN HOME MORTGAGE INVESTM	10/25/34	5.22%	MTS	3,177,564	0.42	0.42
784	LMT 2006-1 PAX LEHMAN MORTGAGE TRUST	02/25/36	5.50%	MTS	11,020,847	0.12	0.12
785	SARM 2006-2 1A2 STRUCTURED ADJUSTABLE RATE MOR	03/25/36	5.71%	MTS	5,255,855	0.25	0.25
786	BNCMT 2007-1 M9 BNC MORTGAGE LOAN TRUST	03/25/37	3.87%	MTS	9,282,000	0.14	0.14
787	VMF 2001-C A5 VANDERBILT MORTGAGE FINANCE	01/07/32	6.53%	MTS	1,500,000	0.87	0.88
788	BSABS 2004-SD2 A1 BEAR STEARNS ASSET BACKED SECU	03/25/44	5.45%	MTS	3,246,452	0.40	0.40
789	CBASS 2006-CB5 M2 CREDIT-BASED ASSET SERVICING A	06/25/36	2.69%	MTS	6,635,000	0.19	0.20
790	SASC06-10 1A2 STRUCTURED ASSET SECURITIES CO	11/01/36	0.00%	MTS	61,801,544	0.02	0.02
791	SARM 2006-6 1AX STRUCTURED ADJUSTABLE RATE MOR	05/25/13	0.95%	MTS	64,618,040	0.02	0.02
792	LXS 06-14N M-1-II LEHMAN XS TRUST	08/25/36	2.83%	MTS	11,782,000	0.11	0.11
793	WFMBS 2005-AR16 CRB4 WELLS FARGO MORTGAGE BACKED SE	10/25/35	5.06%	MTS	3,661,038	0.35	0.35
794	GPMH 2001-1 IA GREENPOINT MANUFACTURED HOUSIN	04/20/32	2.81%	MTS	1,301,791	0.98	0.98
795	LXS 2007-8H M1 LEHMAN XS TRUST	06/25/37	2.82%	MTS	30,342,000	0.04	0.04
796	BALLANTYNE 2006-1A B1 BALLANTYNE	05/02/36	7.51%	MTS	5,000,000	0.25	0.25
797	BALLANTYNE 2006-1A B2 BALLANTYNE	05/02/36	6.63%	MTS	5,000,000	0.25	0.25
798	SASCO 2002-13 B1 STRUC ASST SEC CRP	07/25/32	6.75%	MTS	1,621,177	0.77	0.78
799	SASC 2006-RF3 2B1 STRUCTURED ASSET SECURITIES CO	10/25/36	6.11%	MTS	1,835,580	0.68	0.68
800	SASCO 2007-BC4 M9 STRUCTURED ASSETS SECURITIES C	11/25/37	5.00%	MTS	15,689,000	0.08	0.08
801	RALI 2006-QS6 2AP RESIDENTIAL ACCREDIT LOANS INC	06/25/21	0.00%	MTS	1,898,704	0.66	0.66
802	SARM 2004-9XS A STRUCTURED ADJUSTABLE RATE MOR	07/25/34	2.84%	MTS	1,564,154	0.80	0.80
803	RALI 2006-QO5 3A5 RESIDENTIAL ACCREDIT LOANS INC	05/25/46	2.75%	MTS	3,524,395	0.35	0.35
804	LMT 2007-8 AX2 LEHMAN MORTGAGE TRUST	09/25/37	6.00%	MTS	12,131,583	0.10	0.10
805	INDX 2005-AR18 1X INDYMAC INDEX MORTGAGE LOAN TR	10/25/36	3.74%	MTS	46,186,161	0.03	0.03
806	SAIL 2003-BC3 M1 SAIL	04/25/33	3.42%	MTS	1,636,345	0.75	0.75
807	CSFB 2005-10 DX2 CS FIRST BOSTON MORTGAGE SECUR	11/25/35	6.00%	MTS	7,786,561	0.16	0.16
808	CSAB 2006-2 A1C CSAB MORTGAGE BACKED TRUST	09/25/36	2.61%	MTS	1,353,830	0.90	0.91
809	SARM 2007-11 M2 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	6.93%	MTS	4,923,000	0.24	0.25
810	GSMS 1998-GLII G GS MORTGAGE SECURITIES CORP II	04/13/31	7.75%	MTS	1,460,000	0.83	0.83
811	BALTA 2004-12 1A1 BEAR STEARNS ALT-A TRUST	01/25/35	2.82%	MTS	1,464,406	0.83	0.83
812	FFML 2006-FF8 M1 FIRST FRANKLIN MORTGAGE LOAN A	07/25/36	2.72%	MTS	6,200,000	0.19	0.20
813	SARM 2007-4 M-3 STRUCTURED ADJUSTABLE RATE MOR	05/25/37	3.57%	MTS	6,500,000	0.18	0.19
814	SARM 2006-1 8-AX STRUCTURED ADJUSTABLE RATE MOR	02/01/36	5.50%	MTS	9,424,971	0.13	0.13
815	RFMS2 2005-HS1 AII RESIDENTIAL FUNDING MORTGAGE S	10/25/35	2.68%	MTS	2,930,876	0.41	0.41
816	CARAT 2007-2 APT CAPITAL AUTO RECEIVABLES ASSET	02/18/14	2.75%	MTS	1,159,798	0.97	0.97
817	SVHE 2006-NLC1 M1 SOUNDVIEW HOME EQUITY LOAN TRU	11/25/36	2.72%	MTS	8,850,000	0.13	0.13
818	SASC 2006-3H PO STRUCTURED ASSET SECURITIES CO	04/25/36	0.00%	MTS	2,482,180	0.48	0.48
819	LXS 2007-6 M1 LEHMAN XS TRUST	05/25/37	3.22%	MTS	30,900,000	0.04	0.04
820	SASC 2004-20 B4 STRUCTURED ASSET SECURITIES CO	11/25/34	5.69%	MTS	2,351,612	0.50	0.50
821	BALTA 2005-9 26A1 BEAR STEARNS ALT-A TRUST	11/25/35	5.80%	MTS	1,351,940	0.87	0.87
822	JPMMT 2006-A5 6A2 JP MORGAN MORTGAGE TRUST	08/25/36	6.13%	MTS	1,635,515	0.71	0.72
823	LXS 2007-2N 3AX LEHMAN XS TRUST	02/25/37	2.00%	MTS	63,789,479	0.02	0.02
824	SASCO 2003-32 B4 STRUC ASST SEC CORP	11/25/33	5.49%	MTS	1,589,182	0.73	0.73
825	SAIL 2004-2 M2 STRUCTURED ASSET INVESTMENT LO	03/25/34	3.62%	MTS	1,773,234	0.65	0.65
826	BNCMT 2007-1 B1 BNC MORTGAGE LOAN TRUST	03/25/37	4.47%	MTS	10,213,000	0.11	0.11
827	SASC 2005-1 AX STRUCTURED ASSET SECURITIES CO	02/25/35	5.50%	MTS	6,156,712	0.18	0.19
828	LXS 2007-16N M3II LEHMAN XS TRUST	09/25/47	5.50%	MTS	13,370,510	0.08	0.09
829	SASCO 2003-AL1 B1 STRUC ASST SEC CORP 144A	04/25/31	3.36%	MTS	2,069,114	0.55	0.56
830	LEH XS 05-6 M2 LEHMAN XS TRUST MORTGAGE PASS	11/25/35	3.17%	MTS	4,350,000	0.26	0.26
831	DELHE 00-2 M2 ASSET HOME EQY DELTA FUNDING HOME EQUITY LOAN	08/15/30	8.36%	MTS	1,835,712	0.62	0.62
832	SURF 2007-BC1 M1 SPECIALTY UNDERWRITING & RESID	01/25/38	2.72%	MTS	7,250,000	0.16	0.16
833	GREENTREE 94-3 B-2 ASSET-BACK GREENTREE FINANCIAL CORP	06/15/19	8.65%	MTS	1,905,502	0.59	0.60
834	SARM 2006-9 1-PAX STRUCTURED ADJUSTABLE RATE MOR	07/25/13	0.87%	MTS	70,970,735	0.02	0.02
835	WFHET 2005-4 M6 WELLS FARGO HOME EQUITY TRUST	12/25/35	3.22%	MTS	5,646,000	0.20	0.20
836	WFHET 2005-2 M9 WELLS FARGO HOME EQUITY TRUST	10/25/35	4.07%	MTS	8,000,000	0.14	0.14
837	SASC 2006-3H B1 STRUCTURED ASSET SECURITIES CO	04/25/36	5.62%	MTS	2,600,760	0.43	0.44
838	ARC 2002 BC1 M1 ARC 2002 BC1	04/25/32	3.32%	MTS	1,661,863	0.68	0.68

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
783	1,332,340	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
784	1,325,823	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
785	1,325,635	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
786	1,320,444	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
787	1,316,039	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
788	1,305,461	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
789	1,296,948	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
790	1,293,149	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
791	1,291,599	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
792	1,286,028	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
793	1,279,302	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
794	1,278,398	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
795	1,278,220	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
796	1,263,564	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
797	1,261,973	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
798	1,259,655	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
799	1,253,783	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
800	1,253,774	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
801	1,252,469	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
802	1,247,583	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
803	1,239,196	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
804	1,232,094	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
805	1,230,764	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
806	1,230,525	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
807	1,230,312	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
808	1,227,212	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
809	1,215,472	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
810	1,214,314	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
811	1,212,713	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
812	1,212,024	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
813	1,210,843	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
814	1,208,616	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
815	1,206,244	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
816	1,204,422	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
817	1,192,872	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
818	1,187,759	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
819	1,182,834	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
820	1,177,787	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
821	1,175,315	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
822	1,171,989	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
823	1,169,486	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
824	1,163,306	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
825	1,156,348	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
826	1,155,111	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
827	1,149,785	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
828	1,149,138	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
829	1,148,576	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
830	1,146,300	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
831	1,144,109	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
832	1,143,236	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
833	1,140,364	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
834	1,140,014	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
835	1,139,811	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
836	1,139,002	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
837	1,134,566	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
838	1,133,287	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
839	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
840	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
841	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
842	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
843	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
844	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
845	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
846	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
847	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
848	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
849	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
850	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
851	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
852	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
853	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
854	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
855	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
856	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
857	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
858	GA83	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
859	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
860	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
861	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
862	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
863	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
864	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
865	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
866	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
867	GACV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
868	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
869	GMI7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
870	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
871	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
872	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
873	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
874	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
875	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
876	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
877	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
878	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
879	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
880	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
881	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
882	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
883	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
884	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
885	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
886	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
887	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
888	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
889	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
890	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
891	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
892	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
893	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
894	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
839	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RAU5		52521RAU5
840	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBG6		52522QBG6
841	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YAX1		52524YAX1
842	SP AMERICAS-TRADING	ABS DERIVATIVES	429667AE8		429667AE8
843	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	07325NDY5		07325NDY5
844	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126670HM3		126670HM3
845	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	31392J4L0		31392J4L0
846	SP AMERICAS-TRADING	PRIME-AMERICAS	45254NFG7	US45254NFG79	45254NFG7
847	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505TW2	US393505TW26	393505TW2
848	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126685AB2		126685AB2
849	SP AMERICAS-TRADING	PRIME-AMERICAS	36242DVL4		36242DVL4
850	SP AMERICAS-TRADING	PRIME-AMERICAS	68383NDU4	US68383NDU46	68383NDU4
851	SP AMERICAS-TRADING	PRIME-AMERICAS	86362RAE1		86362RAE1
852	SP AMERICAS-TRADING	PRIME-AMERICAS	52522RAA8		52522RAA8
853	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359WAC9		86359WAC9
854	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DKD8		86359DKD8
855	SP AMERICAS-TRADING	ABS CDO AMERICAS	863576DU5		863576DU5
856	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	05950QBQ3		05950QBQ3
857	SP AMERICAS-TRADING	ABS DERIVATIVES	002561AA6		002561AA6
858	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DTJ6		86359DTJ6
859	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	83612MAL1		83612MAL1
860	SP AMERICAS-TRADING	ABS DERIVATIVES	15719MAA9		15719MAA9
861	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EBM7		86358EBM7
862	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86360VAB0		86360VAB0
863	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AR2		863592AR2
864	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86363PAE4		86363PAE4
865	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAK8		52525BAK8
866	SP AMERICAS-TRADING	PRIME-AMERICAS	94985TBD9		94985TBD9
867	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	25755TAA8	US25755TAA88	25755TAA8
868	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAR8		86364JAR8
869	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	80585BAB6		80585BAB6
870	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86365DAZ2		86365DAZ2
871	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	437089AA3	US437089AA30	437089AA3
872	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DAG5		86364DAG5
873	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86361NAC5		86361NAC5
874	SP AMERICAS-TRADING	PRIME-AMERICAS	86361PAC0		86361PAC0
875	SP AMERICAS-TRADING	PRIME-AMERICAS	86361BAR8		86361BAR8
876	SP AMERICAS-TRADING	PRIME-AMERICAS	86361PAM8		86361PAM8
877	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AG8		525237AG8
878	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YH89		46625YH89
879	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MFQ1		52520MFQ1
880	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76128VAC2		76128VAC2
881	SP AMERICAS-TRADING	ABS DERIVATIVES	G78348AA0		G78348AA0
882	SP AMERICAS-TRADING	PRIME-AMERICAS	94983KAP4		94983KAP4
883	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86360MAB0		86360MAB0
884	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DAA5		86359DAA5
885	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RBB6		52521RBB6
886	SP AMERICAS-TRADING	PRIME-AMERICAS	12669EBX3		12669EBX3
887	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358ED45		86358ED45
888	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	81376VAE7	US81376VAE74	81376VAE7
889	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364XAJ5	US86364XAJ54	86364XAJ5
890	SP AMERICAS-TRADING	PRIME-AMERICAS	86358DAL2	US86358DAL29	86358DAL2
891	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572UV3	US863572UV32	863572UV3
892	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AE5	US058521AE51	058521AE5
893	SP AMERICAS-TRADING	ABS CDO AMERICAS	00442MAC1		00442MAC1
894	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YAT3		52521YAT3

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	L	M	N	O	P	Q	R
839	LMT 2007-5 AP2 LEHMAN MORTGAGE TRUST	06/25/37	0.00%	MTS	2,054,726	0.55	0.55
840	LMT 2007-10 1B1 LEHMAN MORTGAGE TRUST	01/25/38	6.37%	MTS	4,130,922	0.27	0.27
841	LXS 07-12N 2-M1 LEHMAN XS TRUST	07/25/37	2.89%	MTS	7,376,912	0.15	0.15
842	HGSC 2005-1A C HIGH GRADE STRUCTURED CREDIT C	04/06/40	3.74%	MTS	11,000,000	0.10	0.10
843	BAYV 2006-B B1 BAYVIEW FINANCIAL ACQUISITION	04/28/36	4.02%	MTS	3,667,000	0.30	0.30
844	CWL 2005-13 MV4 COUNTRYWIDE ASSET-BACKED CERTI	04/25/36	3.07%	MTS	5,000,000	0.22	0.22
845	FNA 2003-M1 X FANNIE MAE-	02/25/33	0.76%	MTS	86,350,268	0.01	0.01
846	IMM 2003-8 2A1 IMPAC CMB TRUST	10/25/33	2.92%	MTS	1,255,108	0.88	0.88
847	GT 97-3 A5 ASSETBK HOME EQUITYGREENTREE MANUFACTURED HOUSING	04/15/29	7.14%	MTS	1,094,402	1.00	1.01
848	CWHEL 2005-B 2A COUNTRYWIDE HOME EQUITY LOAN T	05/15/35	2.65%	MTS	2,703,920	0.41	0.41
849	GSR 2005-1F 4A2 GSR MORTGAGE LOAN TRUST	01/25/35	5.23%	MTS	13,075,315	0.08	0.08
850	OPMAC 2006-1 1A1A OPTEUM MORTGAGE ACCEPTANCE COR	04/25/36	2.56%	MTS	1,131,282	0.97	0.97
851	SARM 2006-12 2AX STRUCTURED ADJUSTABLE RATE MOR	11/25/16	0.50%	MTS	101,341,020	0.01	0.01
852	LXS 2006 GP1 A1 LEHMAN XS TRUST	05/25/46	2.56%	MTS	1,121,588	0.97	0.98
853	SASC 2006-S3 M1 STRUCTURED ASSET SECURITIES CO	09/25/36	2.82%	MTS	20,000,000	0.05	0.05
854	SASC 2005-14 AX STRUCTURED ASSET SECURITIES CO	07/25/35	5.50%	MTS	5,414,918	0.20	0.20
855	SASC 2005-S7 M1 STRUCTURED ASSET SECURITIES CO	12/25/35	2.93%	MTS	6,727,000	0.16	0.16
856	BALL 2006-BIX1 KCP BANC OF AMERICA LARGE LOAN INC	10/15/19	3.02%	MTS	1,194,688	0.91	0.91
857	ABAC 2006-HG1A A1 ABACUS LTD	11/28/46	3.23%	MTS	72,236,540	0.02	0.02
858	SASC 2005-SC1 B2 STRUCTURED ASSET SECURITIES CO	05/25/31	10.13%	MTS	3,805,874	0.28	0.28
859	SVHE 2006-WF2 M6 SOUNDVIEW HOME EQUITY LOAN TRU	12/25/36	3.42%	MTS	8,856,000	0.12	0.12
860	CETUS 2006-2A A1 CETUS ABS CDO	12/20/46	3.23%	MTS	10,000,000	0.10	0.11
861	SAIL 2003-BC4 M2 SAIL	06/25/33	4.47%	MTS	1,573,794	0.68	0.68
862	SASC 2006-8 1A2 STRUCTURED ASSET SECURITIES CO	06/15/34	1.88%	MTS	54,388,198	0.02	0.02
863	SASC 2006-RF3 3AP STRUCTURED ASSET SECURITIES CO	10/25/36	0.00%	MTS	2,280,706	0.47	0.47
864	SASC 2007-3 2A2 STRUCTURED ASSET SECURITIES CO	05/01/37	0.00%	MTS	54,944,867	0.02	0.02
865	LXS 2007-16N M2I LEHMAN XS TRUST	09/25/47	5.41%	MTS	8,016,000	0.13	0.13
866	WFMBS 2007-3 III-A-PO WELLS FARGO MORTGAGE BACKED SE	04/25/22	0.00%	MTS	1,581,456	0.67	0.67
867	DPABS 2007-1 A2 144A 3C7 DOMINOS PIZZA MASTER ISSUER LL	04/25/37	5.26%	MTS	1,455,000	0.72	0.72
868	SARM 2007-9 2-B3 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.49%	MTS	1,374,218	0.76	0.76
869	SBAC 2005-1A B SBA CMBS TRUST	11/15/35	5.57%	MTS	1,100,000	0.95	0.95
870	SASCO 2007-BC4 B2 STRUCTURED ASSETS SECURITIES C	11/25/37	5.00%	MTS	16,343,000	0.06	0.06
871	INDS 2006-1 A1 INDYMAC SECONDS ASSET BACKED T	05/25/36	2.57%	MTS	2,596,143	0.40	0.40
872	SARM 2007-7 2-A2X STRUCTURED ADJUSTABLE RATE MOR	08/25/37	0.96%	MTS	43,184,941	0.02	0.02
873	SASC 2006-GEL4 A3 STRUCTURED ASSET SECURITIES CO	10/25/36	5.62%	MTS	2,081,000	0.50	0.50
874	SARM 2006-9 1-AX STRUCTURED ADJUSTABLE RATE MOR	07/25/13	0.87%	MTS	60,767,311	0.02	0.02
875	SARM 2006-7 B2II STRUCTURED ADJUSTABLE RATE MOR	08/25/36	6.46%	MTS	3,675,390	0.28	0.28
876	SARM 2006-9 II-PAX STRUCTURED ADJUSTABLE RATE MOR	08/25/16	0.62%	MTS	64,922,662	0.02	0.02
877	LXS 2007-10H I-M1 LEHMAN XS TRUST	07/25/37	2.92%	MTS	24,161,000	0.04	0.04
878	JPMCC 2006-FL1A E JP MORGAN CHASE COMMERCIAL MOR	02/15/20	2.84%	MTS	1,219,457	0.85	0.85
879	LMT 2006-1 AP LEHMAN MORTGAGE TRUST	02/25/36	0.00%	MTS	2,738,405	0.38	0.38
880	CLASS X CERTIFICATES CERTIFICATES	12/15/30	0.00%	MTS	25,647,429	0.04	0.04
881	SAYB 2001-1X A REGS SAYBROOK POINT CBO, LIMITED	02/25/31	4.32%	MTS	1,807,920	0.56	0.57
882	WFMBS 2006-AR2 B5 WELLS FARGO MORTGAGE BACKED SE	03/25/36	5.12%	MTS	8,403,740	0.12	0.12
883	SASC06-6 1A2 STRUCTURED ASSET SECURITIES CO	09/15/34	2.13%	MTS	48,108,674	0.02	0.02
884	SASC 2005-8 A STRUCTURED ASSET SECURITIES CO	11/28/34	6.94%	MTS	14,049,033	0.07	0.07
885	LMT 2007-5 3A6 LEHMAN MORTGAGE TRUST	06/25/37	1.92%	MTS	56,545,985	0.02	0.02
886	CWALT 03-19 B3 COUNTRYWIDE ALTER LOAN TRUST	04/25/33	5.33%	MTS	1,468,296	0.69	0.69
887	SAIL 2006-BNC1 M3 STRUCTURED ASSET INVESTMENT LO	03/25/36	3.00%	MTS	10,000,000	0.10	0.10
888	SABR 2006-FR2 M2 SECURITIZED ASSET BACKED RECEI	03/25/36	2.88%	MTS	10,000,000	0.10	0.10
889	SASC 2007-BNC1 M5 STRUCTURED ASSET SECURITIES CO	10/25/37	4.47%	MTS	13,064,000	0.07	0.08
890	SARM 2008-1 B1 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.09%	MTS	5,261,964	0.19	0.19
891	SASC 98-08 M-2 CMO SERIES 98-8STRUCTURED ASSET SECS CORP	08/25/28	3.56%	MTS	1,186,105	0.85	0.85
892	BALLANTYNE 2006-1A B2 BALLANTYNE	05/02/36	6.63%	MTS	4,000,000	0.25	0.25
893	ACE 2006-SD2 M2 ACE SECURITIES CORP	07/25/36	3.82%	MTS	4,523,000	0.22	0.22
894	LMT 2007-8 AX1 LEHMAN MORTGAGE TRUST	09/25/37	6.00%	MTS	7,635,651	0.13	0.13

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
839	1,126,955	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
840	1,125,575	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
841	1,118,984	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
842	1,107,993	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
843	1,107,471	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
844	1,105,960	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
845	1,104,792	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
846	1,104,207	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
847	1,101,918	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
848	1,101,251	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
849	1,100,111	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
850	1,097,970	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
851	1,097,477	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
852	1,095,120	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
853	1,092,922	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
854	1,090,243	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
855	1,087,825	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
856	1,086,910	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
857	1,086,263	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
858	1,080,638	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
859	1,080,397	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
860	1,078,119	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
861	1,074,285	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
862	1,074,124	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
863	1,072,991	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
864	1,070,364	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
865	1,065,191	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
866	1,057,542	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
867	1,050,957	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
868	1,050,292	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
869	1,050,271	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
870	1,049,799	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
871	1,048,842	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
872	1,047,558	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
873	1,047,322	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
874	1,044,829	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
875	1,040,541	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
876	1,039,820	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
877	1,037,387	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
878	1,033,420	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
879	1,031,465	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
880	1,025,897	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
881	1,025,346	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
882	1,025,189	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
883	1,022,059	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
884	1,021,346	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
885	1,020,279	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
886	1,020,164	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
887	1,017,511	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
888	1,016,811	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
889	1,012,693	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
890	1,012,230	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
891	1,010,653	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
892	1,009,578	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
893	1,005,144	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
894	1,004,535	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
895	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
896	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
897	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
898	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
899	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
900	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
901	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
902	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
903	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
904	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
905	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
906	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
907	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
908	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
909	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
910	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
911	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
912	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
913	G13R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
914	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
915	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
916	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
917	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
918	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
919	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
920	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
921	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
922	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
923	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
924	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
925	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
926	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
927	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
928	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
929	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
930	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
931	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
932	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
933	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
934	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
935	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
936	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
937	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
938	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
939	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
940	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
941	GMI7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
942	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
943	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
944	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
945	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
946	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
947	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
948	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
949	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
950	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	G	H	I	J	K
895	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MBC6		52520MBC6
896	SP AMERICAS-TRADING	PRIME-AMERICAS	52521JAF6		52521JAF6
897	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	46627MBZ9	US46627MBZ95	46627MBZ9
898	SP AMERICAS-TRADING	PRIME-AMERICAS	92922FAJ7		92922FAJ7
899	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAZ5		52525BAZ5
900	SP AMERICAS-TRADING	PRIME-AMERICAS	863579MM7		863579MM7
901	SP AMERICAS-TRADING	PRIME-AMERICAS	362341FS3		362341FS3
902	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GAF1		86363GAF1
903	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364XAH9	US86364XAH98	86364XAH9
904	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAN7		52522XAN7
905	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	17309FAZ1	US17309FAZ18	17309FAZ1
906	SP AMERICAS-TRADING	PRIME-AMERICAS	863572GB3		863572GB3
907	SP AMERICAS-TRADING	PRIME-AMERICAS	863579CQ9		863579CQ9
908	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BDC2		86359BDC2
909	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32028TAF4		32028TAF4
910	SP AMERICAS-TRADING	PRIME-AMERICAS	52520CAZ8		52520CAZ8
911	SP AMERICAS-TRADING	PRIME-AMERICAS	65535VBF4		65535VBF4
912	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505GJ5	US393505GJ51	393505GJ5
913	SP AMERICAS-TRADING	HOUSE-RISK	204012AF5		204012AF5
914	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JAC4		86361JAC4
915	SP AMERICAS-TRADING	PRIME-AMERICAS	52525LAE0		52525LAE0
916	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	05569GAJ5		05569GAJ5
917	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BUR0		86359BUR0
918	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	05950QBN0		05950QBN0
919	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	67087TAL5		67087TAL5
920	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383FXT0		07383FXT0
921	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DRP4		86359DRP4
922	SP AMERICAS-TRADING	PRIME-AMERICAS	74923CAH5		74923CAH5
923	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAU1		86364JAU1
924	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	50180YAA0		50180YAA0
925	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	75406VAD5		75406VAD5
926	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572WX7		863572WX7
927	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BQP9		86359BQP9
928	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YAS5		52521YAS5
929	SP AMERICAS-TRADING	PRIME-AMERICAS	45660NQ99		45660NQ99
930	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAQ6		86364PAQ6
931	SP AMERICAS-TRADING	PRIME-AMERICAS	52523KAA2		52523KAA2
932	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BAB6		52519BAB6
933	SP AMERICAS-TRADING	PRIME-AMERICAS	86360NAM4		86360NAM4
934	SP AMERICAS-TRADING	PRIME-AMERICAS	86360JAG6		86360JAG6
935	SP AMERICAS-TRADING	PRIME-AMERICAS	52520QBV5		52520QBV5
936	SP AMERICAS-TRADING	PRIME-AMERICAS	863579JW9		863579JW9
937	SP AMERICAS-TRADING	PRIME-AMERICAS	784009AA0		784009AA0
938	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JAE0		86361JAE0
939	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50180JAD7	US50180JAD72	50180JAD7
940	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAW2		52525BAW2
941	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	22822RAJ9		22822RAJ9
942	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090985
943	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QHQ4		20846QHQ4
944	SP AMERICAS-TRADING	ABS DERIVATIVES	126670YG7		126670YG7
945	SP AMERICAS-TRADING	PRIME-AMERICAS	12669FW41		12669FW41
946	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VCC1		52524VCC1
947	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359BNH0	US86359BNH05	86359BNH0
948	SP AMERICAS-TRADING	PRIME-AMERICAS	07386HF71		07386HF71
949	SP AMERICAS-TRADING	PRIME-AMERICAS	45660NVE2		45660NVE2
950	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	863572KZ5		863572KZ5

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	L	M	N	O	P	Q	R
895	LMT 2005-1 PAX LEHMAN MORTGAGE TRUST	11/25/35	5.50%	MTS	4,488,725	0.22	0.22
896	LMT 2007-3 B1 LEHMAN MORTGAGE TRUST	04/25/37	5.99%	MTS	4,567,826	0.22	0.22
897	JPALT 2005-A2 4A2 JP MORGAN ALTERNATIVE LOAN TRU	01/25/36	6.09%	MTS	3,935,799	0.25	0.25
898	WAMU 2003-XSF1 4A WASHINGTON MUT MORTG SEC CORP	06/20/33	5.50%	MTS	5,969,649	0.16	0.17
899	LXS 2007-16N M7II LEHMAN XS TRUST	09/25/47	5.50%	MTS	15,918,132	0.06	0.06
900	SARM 2005-6XS M2 STRUCTURED ADJUSTABLE RATE MOR	03/25/35	3.24%	MTS	3,000,000	0.33	0.33
901	GSR 2005-AR4 X GSR MORTGAGE LOAN TRUST	07/25/35	0.16%	MTS	294,904,637	0.00	0.00
902	SARM 2007-3 3A1 STRUCTURED ADJUSTABLE RATE MOR	04/25/37	5.71%	MTS	1,164,154	0.85	0.85
903	SASC 2007-BNC1 M4 STRUCTURED ASSET SECURITIES CO	10/25/37	6.67%	MTS	11,571,000	0.08	0.09
904	LMT 2007-9 AX LEHMAN MORTGAGE TRUST	10/25/37	6.00%	MTS	7,282,367	0.13	0.14
905	CMLTI 2006-AR5 245B CITIGROUP MORTGAGE LOAN TRUST	07/25/36	6.29%	MTS	3,902,767	0.25	0.25
906	SASCO 95-2-I B1 CMO SER 95-2 STRUCTURED ASSET SECS CORP	09/25/36	6.34%	MTS	1,090,775	0.90	0.90
907	SARM04-14 M STRUCTURED ADJUSTABLE RATE MOR	10/25/34	2.97%	MTS	1,538,556	0.64	0.64
908	SASCO 2003-35 B4 STRUCTURED ASSET SEC CORP	12/25/33	5.69%	MTS	1,339,502	0.73	0.73
909	FFML 2007-FF1 M1 FIRST FRANKLIN MORTGAGE LOAN A	01/25/38	2.70%	MTS	19,100,000	0.05	0.05
910	LMT 2006-3 B3 LEHMAN MORTGAGE TRUST	07/25/36	6.66%	MTS	3,870,487	0.25	0.25
911	NAA 2003-A1 B3 NOMURA ASSET ACCEPTANCE CORP	05/25/33	6.38%	MTS	1,531,911	0.64	0.64
912	GREENTREE 95-3 B1 ASSETBK LOANGREENTREE FINANCIAL CORP	07/15/25	7.85%	MTS	1,000,000	0.97	0.98
913	COMLP 87A B CMO SERIES B COMMUNITY PROGRAM LOAN TRUST	10/01/29	4.50%	MTS	1,095,857	0.86	0.88
914	SARM 2006-8 1-A2X STRUCTURED ADJUSTABLE RATE MOR	08/25/13	0.50%	MTS	67,925,000	0.01	0.01
915	LXS 2007-14H M1 LEHMAN XS TRUST	07/25/47	3.22%	MTS	20,797,000	0.04	0.05
916	BNCMT 2007-1 M4 BNC MORTGAGE LOAN TRUST	03/25/37	2.90%	MTS	8,709,000	0.11	0.11
917	SASC 2004-12H 1APO STRUCTURED ASSET SECURITIES CO	05/25/34	0.00%	MTS	1,840,491	0.52	0.52
918	BALL 2006-BIX1 JCP BANC OF AMERICA LARGE LOAN INC	10/15/19	2.97%	MTS	1,015,485	0.94	0.95
919	OAK 1999-C M1 OAKWOOD MORTGAGE INVESTORS INC	08/15/27	8.07%	MTS	7,481,644	0.13	0.13
920	BSCMS 2003-T12 X2 BEAR STEARNS COMMERCIAL MORTGA	08/13/39	0.48%	MTS	75,375,684	0.01	0.01
921	SASC 2005-GEL4 M4 STRUCTURED ASSET SECURITIES CO	08/25/35	6.25%	MTS	3,784,000	0.25	0.25
922	RALI 2007-QS2 AP RESIDENTIAL ACCREDIT LOANS INC	01/25/37	0.00%	MTS	2,111,842	0.45	0.45
923	SARM 2007-9 2-B5 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.49%	MTS	1,717,274	0.55	0.56
924	LBSBN 2006-3A N1 LEHMAN BROTHERS SMALL BALANCE	12/27/36	7.02%	MTS	1,073,314	0.88	0.88
925	RASC 2006-KS5 A4 RESIDENTIAL ASSET SECURITIES C	07/25/36	2.73%	MTS	1,600,000	0.59	0.59
926	SASCO 98-11 1B1 SER 98-11 STRUCTURED ASSET SEC-144A	10/01/36	6.62%	MTS	1,077,062	0.88	0.88
927	SASC 2004-7 AP STRUCTURED ASSET SECURITIES CO	05/25/19	0.00%	MTS	1,320,683	0.71	0.71
928	LMT 2007-8 AP2 LEHMAN MORTGAGE TRUST	09/25/37	0.00%	MTS	2,648,118	0.35	0.35
929	INDX04-AR4 B4 INDYMAC INDEX MORTGAGE LOAN TR	07/25/34	5.05%	MTS	2,531,687	0.37	0.37
930	SARM 2007-10 2-B2 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.72%	MTS	1,847,524	0.50	0.51
931	LXS 2006-17 WF1-1 LEHMAN XS TRUST	11/25/36	2.59%	MTS	962,420	0.97	0.97
932	LMT 2007-7 AP1 LEHMAN MORTGAGE TRUST	08/25/37	0.00%	MTS	2,052,120	0.45	0.45
933	SARM 2006-5 2AX STRUCTURED ADJUSTABLE RATE MOR	04/25/13	0.69%	MTS	66,969,236	0.01	0.01
934	SAMI 2006-AR5 2A3 STRUCTURED ASSET MORTGAGE INVE	05/25/36	2.78%	MTS	1,517,596	0.61	0.61
935	LMT 2006-7 B3 LEHMAN MORTGAGE TRUST	11/25/36	6.86%	MTS	2,965,919	0.31	0.31
936	SARM 2004-19 B7II STRUCTURED ADJUSTABLE RATE MOR	01/25/35	7.06%	MTS	1,576,565	0.58	0.58
937	SARMN 2005-16XS A STRUCTURED ADJUSTABLE RATE MOR	08/28/35	5.75%	MTS	6,017,109	0.15	0.15
938	SARM 2006-8 1-AX STRUCTURED ADJUSTABLE RATE MOR	08/25/13	0.38%	MTS	211,266,290	0.00	0.00
939	LBUBS 2007-C2 A3 LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40	5.43%	MTS	1,025,000	0.90	0.90
940	LXS 2007-16N M4II LEHMAN XS TRUST	09/25/47	5.50%	MTS	12,734,105	0.07	0.07
941	CCI 2006-1A C CROWN CASTLE TOWERS LLC	11/15/36	5.47%	MTS	1,000,000	0.91	0.91
942	FLAGS-FN-30-A-6N X	10/25/38	6.50%	MTS	5,515,439	0.16	0.16
943	CNF 2001-3 M1 CONSECO FINANCE SECURITIZATION	05/01/33	7.15%	MTS	2,000,000	0.45	0.45
944	CWL 2006-5 2A2 COUNTRYWIDE ASSET-BACKED CERTI	08/25/36	2.65%	MTS	946,406	0.95	0.95
945	CWHL 2004-HYB4 B3 COUNTRYWIDE HOME LOAN MORTGAGE	09/20/34	4.57%	MTS	1,789,646	0.50	0.50
946	LXS 07-15N M5-II LEHMAN XS TRUST	08/25/47	6.88%	MTS	18,542,341	0.04	0.05
947	WFHET 2004-1 M5 WELLS FARGO HOME EQUITY TRUST	04/25/34	4.17%	MTS	3,089,189	0.29	0.29
948	BALTA 2006-2 23A1 BEAR STEARNS ALT-A TRUST	03/25/36	5.91%	MTS	1,019,809	0.87	0.87
949	RAST 2003-A11 B2 RESIDENTIAL ASSET SECURITIZATI	11/25/33	5.75%	MTS	1,792,527	0.49	0.49
950	SASC 96-CFL H CMO SER 96-CFL STRUCTURED ASSET SECS CORP	02/25/28	7.75%	MTS	885,815	1.00	1.00

	S	T	U	V
895	996,758	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
896	993,640	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
897	993,275	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
898	992,449	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
899	992,300	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
900	992,073	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
901	991,668	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
902	989,239	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
903	988,678	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
904	986,344	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
905	985,234	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
906	984,389	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
907	983,606	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
908	980,692	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
909	978,716	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
910	977,648	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
911	976,935	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
912	976,542	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
913	968,924	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
914	968,838	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
915	968,088	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
916	967,507	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
917	962,911	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
918	961,276	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
919	958,766	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
920	957,544	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
921	955,197	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
922	954,935	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
923	953,162	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
924	949,514	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
925	946,550	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
926	946,493	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
927	941,274	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
928	938,632	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
929	938,529	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
930	933,633	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
931	931,837	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
932	927,151	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
933	925,598	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
934	925,564	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
935	921,836	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
936	921,371	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
937	919,418	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
938	918,761	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
939	918,095	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
940	913,172	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
941	911,819	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
942	910,858	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
943	905,561	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
944	900,549	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
945	898,006	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
946	896,766	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
947	887,937	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
948	885,413	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
949	885,049	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
950	884,188	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
951	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
952	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
953	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
954	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
955	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
956	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
957	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
958	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
959	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
960	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
961	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
962	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
963	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
964	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
965	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
966	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
967	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
968	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
969	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
970	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
971	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
972	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
973	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
974	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
975	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
976	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
977	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
978	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
979	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
980	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
981	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
982	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
983	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
984	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
985	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
986	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
987	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
988	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
989	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
990	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
991	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
992	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
993	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
994	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
995	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
996	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
997	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
998	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
999	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1000	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1001	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1002	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1003	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1004	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1005	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1006	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
951	SP AMERICAS-TRADING	PRIME-AMERICAS	76114GAH0		76114GAH0
952	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAB5	US52524MAB54	52524MAB5
953	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505UX8	US393505UX89	393505UX8
954	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00764PAW0	US00764PAW05	00764PAW0
955	SP AMERICAS-TRADING	ABS DERIVATIVES	G89482106		G89482106
956	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76113ACA7		76113ACA7
957	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBY4		52524VBY4
958	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PAR3	US52524PAR38	52524PAR3
959	SP AMERICAS-TRADING	PRIME-AMERICAS	76113HAD8		76113HAD8
960	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAW3		05570GAW3
961	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358R6A0		86358R6A0
962	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HWU4		52108HWU4
963	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	43710LAF1	US43710LAF13	43710LAF1
964	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	20173QAG6	US20173QAG64	20173QAG6
965	SP AMERICAS-TRADING	ABS CDO AMERICAS	1248MPAE4		1248MPAE4
966	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAX0		52525BAX0
967	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	57643LQU3		57643LQU3
968	SP AMERICAS-TRADING	PRIME-AMERICAS	41161PDE0		41161PDE0
969	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	07325VAB0		07325VAB0
970	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	50180AAB0		50180AAB0
971	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAL2		52525DAL2
972	SP AMERICAS-TRADING	ABS DERIVATIVES	12497PAB5		12497PAB5
973	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	803827AS3	US803827AS30	803827AS3
974	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAZ2		52524MAZ2
975	SP AMERICAS-TRADING	PRIME-AMERICAS	86359ANN9		86359ANN9
976	SP AMERICAS-TRADING	PRIME-AMERICAS	02147BBM6		02147BBM6
977	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BBX7		52519BBX7
978	SP AMERICAS-TRADING	PRIME-AMERICAS	17025TBT7		17025TBT7
979	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBE1		52522QBE1
980	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAN3		52519SAN3
981	SP AMERICAS-TRADING	PRIME-AMERICAS	007036US3		007036US3
982	SP AMERICAS-TRADING	ABS CDO AMERICAS	52520MCU5		52520MCU5
983	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76110WMJ2		76110WMJ2
984	SP AMERICAS-TRADING	ABS CDO AMERICAS	31659TEC5		31659TEC5
985	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RCV1		52521RCV1
986	SP AMERICAS-TRADING	PRIME-AMERICAS	52524TAH7		52524TAH7
987	SP AMERICAS-TRADING	PRIME-AMERICAS	52520QBZ6		52520QBZ6
988	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	05950PBL6	US05950PBL67	05950PBL6
989	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	46628UAJ7	US46628UAJ79	46628UAJ7
990	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AZ48		86359AZ48
991	SP AMERICAS-TRADING	PRIME-AMERICAS	76112BUS7		76112BUS7
992	SP AMERICAS-TRADING	PRIME-AMERICAS	863572Z97		863572Z97
993	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBX6		52524VBX6
994	SP AMERICAS-TRADING	ABS CDO AMERICAS	86358BAK8		86358BAK8
995	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAF1		86362UAF1
996	SP AMERICAS-TRADING	ABS DERIVATIVES	49858W208	US49858W2089	49858W208
997	SP AMERICAS-TRADING	PRIME-AMERICAS	52521PAF2		52521PAF2
998	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAV6		86364YAV6
999	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AW3		525237AW3
1000	SP AMERICAS-TRADING	PRIME-AMERICAS	86362RAF8		86362RAF8
1001	SP AMERICAS-TRADING	PRIME-AMERICAS	76110H3C1		76110H3C1
1002	SP AMERICAS-TRADING	PRIME-AMERICAS	86362TAH0		86362TAH0
1003	SP AMERICAS-TRADING	PRIME-AMERICAS	86365BAN3	US86365BAN38	86365BAN3
1004	SP AMERICAS-TRADING	PRIME-AMERICAS	12669GKK6		12669GKK6
1005	SP AMERICAS-TRADING	PRIME-AMERICAS	36185N7S3		36185N7S3
1006	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GAH7		86363GAH7

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
951	RAST06-A16 2A2 RESIDENTIAL ASSET SECURITIZATI	01/25/37	6.00%	MTS	1,480,000	0.60	0.60
952	LXS 2007-9 1A1 LEHMAN XS TRUST	06/25/37	2.59%	MTS	1,513,506	0.58	0.58
953	GT 97-4 B1 ASSETBK HOME EQUITYGREENTREE MANUFACTURED HOUSING	09/15/28	7.23%	MTS	4,975,811	0.17	0.18
954	AERCO 2A B2 AERCO LTD	07/15/25	3.51%	MTS	42,741,789	0.02	0.02
955	TORO ABS CDO I PREF	01/01/00	0.00%	MTS	1,750	0.50	0.50
956	RASC 2006-EMX3 A3 RESIDENTIAL ASSET SECURITIES C	04/25/36	2.75%	MTS	1,420,000	0.61	0.61
957	LXS 07-15N M4-II LEHMAN XS TRUST	08/25/47	6.88%	MTS	16,013,067	0.05	0.05
958	LXS 2007-6 M2 LEHMAN XS TRUST	05/25/37	3.22%	MTS	26,045,000	0.03	0.03
959	RAST 06-A13 PO RESIDENTIAL ASSET SECURITIZATI	11/25/36	0.00%	MTS	1,108,331	0.78	0.78
960	BNCMT 2007-4 A3B BNC MORTGAGE LOAN TRUST	11/25/37	1.00%	MTS	65,144,409	0.01	0.01
961	ARC 2002 BC6 M1 ARC 2002 BC6 M1	08/25/32	3.22%	MTS	1,171,190	0.73	0.73
962	LBUBS 2003-C8 XCP LB-UBS COMMERCIAL MORTGAGE TST	09/15/37	0.49%	MTS	103,238,233	0.01	0.01
963	HEAT 2007-1 M1 HOME EQUITY ASSET TRUST	05/25/37	2.71%	MTS	7,060,000	0.12	0.12
964	GCCFC 2007-GG9 AM GREENWICH CAPITAL COMMERCIAL F	03/10/39	5.48%	MTS	1,000,000	0.85	0.85
965	CBASS 2007-MX1 M1 CREDIT-BASED ASSET SERVICING A	12/25/36	5.78%	MTS	1,462,000	0.58	0.58
966	LXS 2007-16N M5II LEHMAN XS TRUST	09/25/47	5.50%	MTS	12,734,105	0.06	0.07
967	MABS 2006-HE1 A4 MASTR ASSET BACKED SECURITIES	01/25/36	2.76%	MTS	1,200,000	0.70	0.70
968	HVMLT 2004-1 B2 HARBORVIEW MORTGAGE LOAN TRUST	04/19/34	4.85%	MTS	2,113,038	0.39	0.40
969	BAYV 2007-A 1A1 BAYVIEW FINANCIAL ACQUISITION	05/28/37	6.13%	MTS	942,344	0.89	0.89
970	LBSBN 2005-2A N2 LEHMAN BROTHERS SMALL BALANCE	09/27/30	7.86%	MTS	868,522	0.96	0.96
971	LXS 2007-18N M2 LEHMAN XS TRUST	10/25/37	6.16%	MTS	6,266,896	0.13	0.13
972	CBCL 10A B CREDIT-BASED ASSET SERVICING A	06/07/39	3.62%	MTS	5,500,000	0.15	0.15
973	SASCO NIM 2003-S A SASCO	12/28/33	7.50%	MTS	3,264,114	0.25	0.25
974	LXS 2007-9 WF-M2 LEHMAN XS TRUST	04/25/37	6.21%	MTS	6,254,000	0.13	0.13
975	SASCO 2003-7H B1-F STRUC ASST SEC CORP	03/25/33	6.26%	MTS	1,946,872	0.42	0.42
976	CWALT07-T2 M CWALT	03/25/37	0.00%	MTS	12,099,778	0.07	0.07
977	LMT 2007-7 1B1 LEHMAN MORTGAGE TRUST	08/25/37	6.11%	MTS	5,575,280	0.14	0.15
978	CWHL 2007-15 B1 COUNTRYWIDE HOME LOANS INC	08/25/37	6.38%	MTS	6,700,793	0.12	0.12
979	LMT 2007-10 AX1 LEHMAN MORTGAGE TRUST	01/25/38	6.50%	MTS	5,244,027	0.15	0.16
980	LABS 01-B B1 LEHMAN ABS MH TR 01-B B1	05/15/22	7.82%	MTS	14,737,140	0.05	0.06
981	ARMT 2005-11 5M1 ADJUSTABLE RATE MORTGAGE TRUST	02/25/36	2.94%	MTS	4,000,000	0.20	0.20
982	LMT 2005-2 B413 LEHMAN MORTGAGE TRUST	12/25/35	5.57%	MTS	2,148,327	0.38	0.38
983	RASC 01-KS3 MII1 RESIDENTIAL ASSET SEC CORP	09/25/31	3.02%	MTS	4,009,304	0.20	0.20
984	FMIC 2005-2 M9 FIELDSTONE MORTGAGE INVESTMENT	12/25/35	4.32%	MTS	11,116,000	0.07	0.07
985	LMT 2007-5 12A5 LEHMAN MORTGAGE TRUST	06/25/37	2.77%	MTS	1,268,291	0.63	0.63
986	LXS 2007-8H M2 LEHMAN XS TRUST	06/25/37	2.87%	MTS	21,913,000	0.04	0.04
987	LMT 2006-7 B6 LEHMAN MORTGAGE TRUST	11/25/36	8.62%	MTS	2,595,302	0.31	0.31
988	BAFC 2006-H 3A4 BANC OF AMERICA FUNDING CORP	09/20/46	6.21%	MTS	3,166,443	0.25	0.25
989	JPALT 2006-A3 3A2 JP MORGAN ALTERNATIVE LOAN TRU	06/25/36	5.95%	MTS	3,161,594	0.25	0.25
990	SASCO 2003-29 B4(2-5) STRUC ASST SEC CORP	09/25/33	5.38%	MTS	1,107,685	0.71	0.72
991	GMACM 2005-AR4 B1 GMAC MORTGAGE CORP LOAN TRUST	07/19/35	5.19%	MTS	2,111,828	0.37	0.37
992	SASC 2000-5 B1 STRUCTURED ASSET SECURITIES CO	11/25/30	7.73%	MTS	1,308,995	0.60	0.60
993	LXS 07-15N M3-II LEHMAN XS TRUST	08/25/47	6.63%	MTS	14,328,218	0.05	0.06
994	SASC 2007-WF1 M5 STRUCTURED ASSET SECURITIES CO	02/25/37	3.62%	MTS	7,719,000	0.10	0.10
995	SARM 2007-2 2AX STRUCTURED ADJUSTABLE RATE MOR	12/25/16	0.28%	MTS	124,940,303	0.01	0.01
996	KLEROS PFD FDG VI LTD PREF SHS	01/01/00	0.00%	MTS	7,000	1.13	1.13
997	LSSCO 2007-1 M6 LEHMAN STRUCTURED SECURITIES C	10/30/34	5.18%	MTS	5,579,247	0.14	0.14
998	SARM 2007-11 B32 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	6.68%	MTS	1,843,754	0.42	0.43
999	LXS 2007-10H II-M1 LEHMAN XS TRUST	07/25/37	3.12%	MTS	5,394,000	0.14	0.15
1000	SARM 2006-12 2PAX STRUCTURED ADJUSTABLE RATE MOR	11/25/16	0.50%	MTS	70,358,827	0.01	0.01
1001	RALI 2005-QS5 AP RESIDENTIAL ACCREDIT LOANS INC	04/25/35	0.00%	MTS	1,551,575	0.51	0.51
1002	SARM 2007-1 2AX STRUCTURED ADJUSTABLE RATE MOR	12/25/16	0.42%	MTS	70,995,968	0.01	0.01
1003	SARM 2008-2 B3 STRUCTURED ADJUSTABLE RATE MOR	06/25/38	6.45%	MTS	2,221,207	0.35	0.35
1004	CWHL 2004-25 2X COUNTRYWIDE HOME LOAN MORTGAGE	02/25/35	0.50%	MTS	37,196,591	0.02	0.02
1005	GMACM 2005-AR3 B1 GMAC MORTGAGE CORP LOAN TRUST	06/19/35	5.01%	MTS	2,341,951	0.33	0.33
1006	SARM 2007-3 3-AX STRUCTURED ADJUSTABLE RATE MOR	04/25/37	0.26%	MTS	160,637,308	0.00	0.00

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	S	T	U	V
951	884,092	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
952	880,122	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
953	877,762	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
954	877,076	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
955	875,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
956	868,479	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
957	867,457	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
958	866,763	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
959	864,837	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
960	863,606	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
961	857,170	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
962	854,461	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
963	849,896	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
964	849,753	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
965	847,301	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
966	845,388	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
967	841,933	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
968	837,554	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
969	836,515	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
970	835,103	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
971	834,587	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
972	828,866	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
973	827,589	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
974	826,873	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
975	825,656	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
976	824,398	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
977	821,103	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
978	819,971	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
979	815,304	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
980	815,098	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
981	813,268	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
982	810,280	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
983	808,928	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
984	806,145	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
985	805,257	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
986	805,221	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
987	800,970	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
988	799,252	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
989	797,717	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
990	794,122	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
991	791,047	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
992	791,032	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
993	788,673	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
994	788,208	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
995	787,829	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
996	787,500	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
997	787,318	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
998	787,317	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
999	785,410	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1000	785,394	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1001	784,200	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1002	783,578	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1003	782,995	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1004	782,937	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1005	782,933	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1006	781,810	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1007	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1008	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1009	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1010	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1011	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1012	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1013	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1014	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1015	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1016	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1017	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1018	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1019	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1020	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1021	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1022	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1023	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1024	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1025	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1026	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1027	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1028	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1029	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1030	GMU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1031	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1032	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1033	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1034	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1035	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1036	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1037	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1038	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1039	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1040	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1041	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1042	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1043	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1044	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1045	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1046	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1047	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1048	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1049	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1050	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1051	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1052	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1053	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1054	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1055	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1056	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1057	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1058	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1059	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1060	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1061	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1062	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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	G	H	I	J	K
1007	SP AMERICAS-TRADING	PRIME-AMERICAS	12667GVX8		12667GVX8
1008	SP AMERICAS-TRADING	PRIME-AMERICAS	525248AK6		525248AK6
1009	SP AMERICAS-TRADING	PRIME-AMERICAS	525221AY3		525221AY3
1010	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBG7		52524YBG7
1011	SP AMERICAS-TRADING	PRIME-AMERICAS	760985TR2		760985TR2
1012	SP AMERICAS-TRADING	PRIME-AMERICAS	52520QBW3		52520QBW3
1013	SP AMERICAS-TRADING	PRIME-AMERICAS	23332UFJ8		23332UFJ8
1014	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	161542CP8		161542CP8
1015	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358RYK7	US86358RYK75	86358RYK7
1016	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DKZ9		86359DKZ9
1017	SP AMERICAS-TRADING	PRIME-AMERICAS	45660NXL4		45660NXL4
1018	SP AMERICAS-TRADING	ABS CDO AMERICAS	76110W7F7		76110W7F7
1019	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MGU1		52520MGU1
1020	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76110WRV0	US76110WRV09	76110WRV0
1021	SP AMERICAS-TRADING	ABS DERIVATIVES	12497SAB9		12497SAB9
1022	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	59549NAD5	US59549NAD57	59549NAD5
1023	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364GAF0	US86364GAF00	86364GAF0
1024	SP AMERICAS-TRADING	PRIME-AMERICAS	86359A4N0		86359A4N0
1025	SP AMERICAS-TRADING	ABS DERIVATIVES	64352VNA5		64352VNA5
1026	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505UW0	US393505UW07	393505UW0
1027	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	23242QAE2		23242QAE2
1028	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	74923PAB9		74923PAB9
1029	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32113JAE5		32113JAE5
1030	SP AMERICAS-TRADING	ABS CDO AMERICAS	05874KAC1	US05874KAC18	05874KAC1
1031	SP AMERICAS-TRADING	PRIME-AMERICAS	863579V62		863579V62
1032	SP AMERICAS-TRADING	PRIME-AMERICAS	87804AAW2		87804AAW2
1033	SP AMERICAS-TRADING	PRIME-AMERICAS	94985TAL2		94985TAL2
1034	SP AMERICAS-TRADING	PRIME-AMERICAS	92922FVP0		92922FVP0
1035	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BU58		86359BU58
1036	SP AMERICAS-TRADING	PRIME-AMERICAS	05948PBQ0		05948PBQ0
1037	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AZ6		525237AZ6
1038	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QHZ4		20846QHZ4
1039	SP AMERICAS-TRADING	PRIME-AMERICAS	76116LBU7		76116LBU7
1040	SP AMERICAS-TRADING	PRIME-AMERICAS	52525LAF7		52525LAF7
1041	SP AMERICAS-TRADING	PRIME-AMERICAS	525248BB5		525248BB5
1042	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	64352VPC9		64352VPC9
1043	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364XAK2	US86364XAK28	86364XAK2
1044	SP AMERICAS-TRADING	ABS CDO AMERICAS	80918HAC9		80918HAC9
1045	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DQF7		86359DQF7
1046	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DMH7		86359DMH7
1047	SP AMERICAS-TRADING	PRIME-AMERICAS	863581AL8		863581AL8
1048	SP AMERICAS-TRADING	PRIME-AMERICAS	863579U63		863579U63
1049	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76110VQY7		76110VQY7
1050	SP AMERICAS-TRADING	PRIME-AMERICAS	52520QCA0		52520QCA0
1051	SP AMERICAS-TRADING	PRIME-AMERICAS	76110HDE6		76110HDE6
1052	SP AMERICAS-TRADING	PRIME-AMERICAS	863579DG0		863579DG0
1053	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	863576ET7		863576ET7
1054	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MEP4		52520MEP4
1055	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	040104TL5		040104TL5
1056	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	79548KD62		79548KD62
1057	SP AMERICAS-TRADING	PRIME-AMERICAS	94984EBF8		94984EBF8
1058	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126670LS5		126670LS5
1059	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAH6	US05570GAH65	05570GAH6
1060	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572WY5		863572WY5
1061	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBP3		52524VBP3
1062	SP AMERICAS-TRADING	PRIME-AMERICAS	52524GAP7		52524GAP7

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	L	M	N	O	P	Q	R
1007	CWALT 2005-J6 B1 CWALT	07/25/35	5.48%	MTS	1,468,826	0.53	0.53
1008	LXS 2007-5H IM1 LEHMAN XS TRUST	05/25/37	6.12%	MTS	12,323,000	0.06	0.06
1009	LEH XS 05-3 3M3 LEHMAN XS TRUST MORTGAGE PASS	09/25/35	5.90%	MTS	8,440,000	0.09	0.09
1010	LXS 07-12N 3-M1 LEHMAN XS TRUST	07/25/37	5.55%	MTS	4,239,344	0.18	0.18
1011	RFSC 2003-RM1 B1 RESIDENTIAL FUNDING SECURITIES	02/25/33	5.75%	MTS	1,156,699	0.67	0.67
1012	LMT 2006-7 B4 LEHMAN MORTGAGE TRUST	11/25/36	6.86%	MTS	3,708,136	0.21	0.21
1013	DSLA 2005-AR5 B2 DOWNEY SAVINGS & LOAN ASSOCIAT	08/19/45	3.42%	MTS	2,281,586	0.34	0.34
1014	CFLAT 2003-C1 1A5 CHASE FUNDING LOAN ACQUISITION	02/25/15	3.42%	MTS	903,895	0.85	0.85
1015	ARC 2002 BC1 M2 ARC 2002 BC1	04/25/32	3.57%	MTS	2,175,017	0.35	0.35
1016	LEH XS 05-1 3M3 LEHMAN XS TRUST MORTGAGE PASS	07/25/35	5.82%	MTS	2,185,000	0.35	0.35
1017	RAST 2003-A15 B2 RESIDENTIAL ASSET SECURITIZATI	02/25/34	5.58%	MTS	1,660,172	0.46	0.46
1018	RASC 2005-KS11 M3 RESIDENTIAL ASSET SECURITIES C	12/25/35	2.91%	MTS	5,910,000	0.13	0.13
1019	LMT 2006-2 1B1 LEHMAN MORTGAGE TRUST	04/25/36	6.48%	MTS	1,752,212	0.43	0.44
1020	RASC 2003-KS4 MI1 RESIDENTIAL ASSET SEC CORP	06/25/33	4.61%	MTS	895,656	0.85	0.85
1021	CBCL 11A B CREDIT-BASED ASSET SERVICING A	09/15/39	3.55%	MTS	7,000,000	0.10	0.11
1022	MIDSTATE A4 ASSET BACKED MIDSTATE TRUST VI	07/01/35	7.79%	MTS	1,141,434	0.65	0.67
1023	SASCO 2007-TC1 M4 STRUCTURED ASSET SECURITIES CO	04/25/31	4.22%	MTS	1,879,000	0.40	0.40
1024	SASCO 2003-30 1AX STRUCTURED ASSET SECS CORP	10/25/33	5.50%	MTS	3,673,774	0.20	0.21
1025	NCHET 2005-4 M7 NEW CENTURY HOME EQUITY LOAN T	09/25/35	3.67%	MTS	10,500,000	0.07	0.07
1026	GT 97-4 M1 ASSETBK HOME EQUITYGREENTREE MANUFACTURED HOUSING	09/15/28	7.22%	MTS	1,011,000	0.74	0.75
1027	CWHEL 2006-E 2A COUNTRYWIDE HOME EQUITY LOAN T	07/15/36	2.61%	MTS	1,498,246	0.50	0.50
1028	RAMP 2007-RZ1 A2 RESIDENTIAL ASSET MORTGAGE PRO	02/25/37	2.63%	MTS	1,000,000	0.75	0.75
1029	FNLC 2005-1 M4 FIRST NLC TRUST	05/25/35	2.92%	MTS	1,436,575	0.52	0.52
1030	BALLYROCK ABS CDO LTD FRN 20470806 SERIES# 1A 144A	08/06/47	6.46%	MTS	41,250,000	0.01	0.02
1031	SARM 2006-2 5AX STRUCTURED ADJUSTABLE RATE MOR	03/25/36	5.50%	MTS	7,194,144	0.10	0.10
1032	TBW 2006-3 B4 TBW MORTGAGE BACKED PASS THROU	07/25/36	6.88%	MTS	5,091,328	0.14	0.15
1033	WFMBS 2007-3 1A11 WELLS FARGO MORTGAGE BACKED SE	04/25/37	6.00%	MTS	2,688,680	0.27	0.28
1034	WAMU 2004-S3 B4 WAMU MORTGAGE PASS THROUGH CER	07/25/34	5.46%	MTS	1,393,842	0.53	0.53
1035	SASC 2004-23XS 2A3 STRUCTURED ASSET SECURITIES CO	01/25/35	2.84%	MTS	1,157,952	0.64	0.64
1036	BOAMS 2003-1 1B5 BANC OF AMERICA MORTGAGE SECUR	02/25/33	5.75%	MTS	1,075,766	0.68	0.69
1037	LXS 2007-10H II-M4 LEHMAN XS TRUST	07/25/37	3.37%	MTS	7,805,000	0.09	0.09
1038	CNFH 01-4 M-1 CMO SE 01-4 CONSECO MANUFACTUER HOUSING	08/01/30	4.24%	MTS	1,500,000	0.49	0.49
1039	RESIX RESIX FINANCE LTD CREDIT-LINKE	09/10/36	14.66%	MTS	1,173,955	0.63	0.63
1040	LXS 2007-14H M2 LEHMAN XS TRUST	07/25/47	3.47%	MTS	16,728,000	0.04	0.04
1041	LXS 2007-5H 3-AIO2 LEHMAN XS TRUST	05/25/37	1.25%	MTS	35,786,170	0.02	0.02
1042	NCHET 2005-C M4 NEW CENTURY HOME EQUITY LOAN T	12/25/35	3.07%	MTS	3,500,000	0.21	0.21
1043	SASC 2007-BNC1 M6 STRUCTURED ASSET SECURITIES CO	10/25/37	4.47%	MTS	9,704,000	0.07	0.07
1044	SCORP 2006-1A A2A SCORPIUS CDO	11/07/46	3.15%	MTS	7,000,000	0.10	0.10
1045	SASC 2005-RF4 B3 STRUCTURED ASSET SECURITIES CO	07/25/35	6.35%	MTS	894,907	0.80	0.81
1046	SASC 2005-RF3 B3 STRUCTURED ASSET SECURITIES CO	06/25/35	6.45%	MTS	997,228	0.72	0.72
1047	SARM 2006-6 B1I STRUCTURED ADJUSTABLE RATE MOR	07/25/36	6.77%	MTS	5,030,495	0.14	0.14
1048	SARM 2006-2 PAX STRUCTURED ADJUSTABLE RATE MOR	12/25/10	5.50%	MTS	9,961,648	0.07	0.07
1049	RFMS2 2004-HS3 A RESIDENTIAL FUNDING MORTGAGE S	09/25/29	2.74%	MTS	1,193,520	0.60	0.60
1050	LMT 2006-7 B7 LEHMAN MORTGAGE TRUST	11/25/36	8.62%	MTS	2,965,919	0.24	0.24
1051	RALI 2003-QS10 A16 RESIDENTIAL ACCREDIT LOANS INC	05/25/33	5.09%	MTS	6,825,259	0.10	0.10
1052	SARM04-15 B2 STRUCTURED ADJUSTABLE RATE MOR	10/25/34	3.52%	MTS	1,726,572	0.41	0.41
1053	SASC 2006-OW1 M1 STRUCTURED ASSET SECURITIES CO	12/25/35	2.95%	MTS	3,200,000	0.22	0.22
1054	LMT 2005-3 PAX LEHMAN MORTGAGE TRUST	01/25/36	5.50%	MTS	3,826,004	0.18	0.19
1055	ARSI 2006-W4 M3 ARGENT SECURITIES INC	05/25/36	2.81%	MTS	10,000,000	0.07	0.07
1056	SBM7 1998-NC6 M2 SALOMON BROTHERS MORTGAGE SECU	09/25/28	3.22%	MTS	1,007,687	0.70	0.70
1057	WFMBS 2006-10 B4 WELLS FARGO MORTGAGE BACKED SE	08/25/36	6.00%	MTS	1,620,624	0.43	0.43
1058	CWL 2005-14 M4 COUNTRYWIDE ASSET-BACKED CERTI	04/25/36	3.20%	MTS	3,700,000	0.19	0.19
1059	BNCMT 2007-4 M4 BNC MORTGAGE LOAN TRUST	11/25/37	3.97%	MTS	6,960,000	0.10	0.10
1060	SASCO 98-11 1B2 SER 98-11 STRUCTURED ASSET SEC-144A	10/01/36	6.62%	MTS	861,705	0.80	0.80
1061	LXS 07-15N M3-I LEHMAN XS TRUST	08/25/37	6.82%	MTS	8,608,812	0.08	0.08
1062	LXS 2007-7N M3 LEHMAN XS TRUST	06/25/47	2.92%	MTS	10,995,000	0.06	0.06

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
1007	780,383	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1008	779,380	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1009	778,965	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1010	773,178	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1011	772,415	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1012	770,883	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1013	770,176	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1014	769,514	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1015	765,788	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1016	765,733	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1017	765,528	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1018	765,385	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1019	764,103	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1020	762,914	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1021	762,815	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1022	760,210	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1023	759,349	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1024	757,702	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1025	757,490	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1026	757,256	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1027	752,955	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1028	751,535	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1029	751,192	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1030	746,083	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1031	745,994	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1032	745,696	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1033	745,217	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1034	741,696	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1035	739,152	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1036	739,077	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1037	739,016	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1038	738,633	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1039	736,112	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1040	734,715	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1041	732,115	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1042	730,072	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1043	727,761	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1044	723,888	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1045	721,273	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1046	720,245	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1047	719,543	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1048	718,705	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1049	718,018	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1050	717,020	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1051	715,095	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1052	713,859	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1053	710,790	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1054	708,782	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1055	708,403	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1056	707,275	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1057	700,650	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1058	698,071	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1059	693,502	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1060	691,580	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1061	690,292	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1062	689,435	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
1063	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1064	GME5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1065	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1066	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1067	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1068	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1069	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1070	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1071	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1072	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1073	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1074	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1075	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1076	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1077	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1078	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1079	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1080	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1081	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1082	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1083	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1084	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1085	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1086	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1087	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1088	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1089	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1090	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1091	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1092	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1093	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1094	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1095	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1096	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1097	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1098	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1099	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1100	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1101	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1102	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1103	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1104	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1105	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1106	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1107	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1108	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1109	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1110	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1111	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1112	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1113	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1114	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1115	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1116	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1117	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1118	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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	G	H	I	J	K
1063	SP AMERICAS-TRADING	PRIME-AMERICAS	92922F3W6		92922F3W6
1064	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86358RXV4		86358RXV4
1065	SP AMERICAS-TRADING	PRIME-AMERICAS	525228AL6		525228AL6
1066	SP AMERICAS-TRADING	PRIME-AMERICAS	52520NBY6		52520NBY6
1067	SP AMERICAS-TRADING	PRIME-AMERICAS	52522DAA9		52522DAA9
1068	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126673Y89		126673Y89
1069	SP AMERICAS-TRADING	ABS CDO AMERICAS			WI0089372
1070	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RAV3		52521RAV3
1071	SP AMERICAS-TRADING	PRIME-AMERICAS	12668BRG0	US12668BRG04	12668BRG0
1072	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AN90		86359AN90
1073	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32028HAD5		32028HAD5
1074	SP AMERICAS-TRADING	PRIME-AMERICAS	52525AAF1		52525AAF1
1075	SP AMERICAS-TRADING	PRIME-AMERICAS	46628GAF6	US46628GAF63	46628GAF6
1076	SP AMERICAS-TRADING	ABS DERIVATIVES	542514FB5		542514FB5
1077	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86361FAB4		86361FAB4
1078	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86359DYC5		86359DYC5
1079	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86360MAD6		86360MAD6
1080	SP AMERICAS-TRADING	PRIME-AMERICAS	525248BC3		525248BC3
1081	SP AMERICAS-TRADING	PRIME-AMERICAS	12668AXC4		12668AXC4
1082	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EHG4		86358EHG4
1083	SP AMERICAS-TRADING	PRIME-AMERICAS	12669GPB1		12669GPB1
1084	SP AMERICAS-TRADING	PRIME-AMERICAS	863579AH1		863579AH1
1085	SP AMERICAS-TRADING	PRIME-AMERICAS	52521HCC5		52521HCC5
1086	SP AMERICAS-TRADING	PRIME-AMERICAS	007036HD1		007036HD1
1087	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JBL3		86361JBL3
1088	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YAY9		52524YAY9
1089	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	785778ND9		785778ND9
1090	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364XAM8	US86364XAM83	86364XAM8
1091	SP AMERICAS-TRADING	PRIME-AMERICAS	576434SA3		576434SA3
1092	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDA6		52521RDA6
1093	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	17307GUS5		17307GUS5
1094	SP AMERICAS-TRADING	PRIME-AMERICAS	863579F86		863579F86
1095	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DQG5		86359DQG5
1096	SP AMERICAS-TRADING	PRIME-AMERICAS	52520SAU4		52520SAU4
1097	SP AMERICAS-TRADING	PRIME-AMERICAS	863579E53		863579E53
1098	SP AMERICAS-TRADING	PRIME-AMERICAS	39538RAF6		39538RAF6
1099	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BQ38		86359BQ38
1100	SP AMERICAS-TRADING	PRIME-AMERICAS	05949AQS2		05949AQS2
1101	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAK6		86362NAK6
1102	SP AMERICAS-TRADING	PRIME-AMERICAS	45254TEA8		45254TEA8
1103	SP AMERICAS-TRADING	PRIME-AMERICAS	39539GAJ1		39539GAJ1
1104	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DET0		86359DET0
1105	SP AMERICAS-TRADING	PRIME-AMERICAS	94980KAK8		94980KAK8
1106	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GEN1		32051GEN1
1107	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505P30		393505P30
1108	SP AMERICAS-TRADING	PRIME-AMERICAS	52525PAG6		52525PAG6
1109	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBL5		52522QBL5
1110	SP AMERICAS-TRADING	PRIME-AMERICAS	52521FAC1		52521FAC1
1111	SP AMERICAS-TRADING	PRIME-AMERICAS	863579F78		863579F78
1112	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XAT4		86363XAT4
1113	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	65536HAK4		65536HAK4
1114	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAY8		52525BAY8
1115	SP AMERICAS-TRADING	PRIME-AMERICAS	94974SAJ2		94974SAJ2
1116	SP AMERICAS-TRADING	PRIME-AMERICAS	863576AR5		863576AR5
1117	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364XAQ9		86364XAQ9
1118	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBG8		52521LBG8

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	L	M	N	O	P	Q	R
1063	WAMU 2005-AR12 B4 WAMU MORTGAGE PASS THROUGH CER	10/25/35	4.86%	MTS	1,838,107	0.37	0.37
1064	SASCO 02-AL1 B-5 CMO SER 02 STRUC ASST SEC CRP	04/25/32	3.45%	MTS	5,275,871	0.13	0.13
1065	LXS 2006-GP3 3-A3B LEHMAN XS TRUST	06/25/46	5.57%	MTS	3,352,980	0.20	0.20
1066	LMT 2006-6 1B3 LEHMAN MORTGAGE TRUST	10/25/36	6.88%	MTS	2,923,074	0.23	0.23
1067	LXS 06-16N 1-A1A LEHMAN XS TRUST	11/25/46	2.55%	MTS	714,181	0.95	0.95
1068	CWL 2005-7 AF5W COUNTRYWIDE ASSET-BACKED CERTI	11/25/35	5.05%	MTS	1,000,000	0.68	0.68
1069	CBASS07-CB5 NIM-NOTES	06/25/37	0.00%	MTS	3,179,216	0.21	0.21
1070	LMT 2007-5 AX2 LEHMAN MORTGAGE TRUST	06/25/37	6.00%	MTS	5,248,769	0.13	0.13
1071	CWALT 2006-OC2 2A3 CWALT INC	02/25/36	2.76%	MTS	1,000,000	0.67	0.67
1072	SASCO 2003-21 2AX STRUCTURED ASSET SECS CORP	08/25/33	5.25%	MTS	3,448,352	0.19	0.20
1073	FFML 2006-FF10 A4 FIRST FRANKLIN MORTGAGE LOAN A	07/25/36	2.62%	MTS	1,000,000	0.67	0.67
1074	LXS 2007-20N M2 LEHMAN XS TRUST	12/25/37	5.94%	MTS	5,045,000	0.13	0.13
1075	JPALT 2006-A2 2A1 JP MORGAN ALTERNATIVE LOAN TRU	05/25/36	5.91%	MTS	779,119	0.86	0.86
1076	LBMLT 2004-1 M8 LONG BEACH MORTGAGE LOAN TRUST	02/25/34	4.37%	MTS	1,028,475	0.65	0.65
1077	SASC06-9 1A2 STRUCTURED ASSET SECURITIES CO	09/15/33	0.00%	MTS	41,739,531	0.02	0.02
1078	SASC06-1AX 2A2 STRUCTURED ASSET SECURITIES CO	08/15/34	2.14%	MTS	31,397,067	0.02	0.02
1079	SASC06-6A 2A2 STRUCTURED ASSET SECURITIES CO	06/15/36	2.53%	MTS	38,417,912	0.02	0.02
1080	LXS 2007-5H II-M1 LEHMAN XS TRUST	05/25/37	6.99%	MTS	11,076,980	0.06	0.06
1081	CWALT 2005-63 1A2 CWALT INC	12/25/35	5.44%	MTS	947,504	0.70	0.70
1082	SAIL 04-3 M4 SAIL	04/25/34	5.22%	MTS	3,260,838	0.20	0.20
1083	CWHL 2005-7 IIB1 COUNTRYWIDE HOME LOAN MORTGAGE	03/25/35	3.47%	MTS	1,423,989	0.46	0.46
1084	SARM 2004-13 B4 STRUCTURED ADJUSTABLE RATE MOR	09/25/34	7.45%	MTS	1,084,669	0.61	0.61
1085	LMT 2006-9 B5 LEHMAN MORTGAGE TRUST	01/25/37	8.28%	MTS	2,184,509	0.30	0.30
1086	ARMT 2005-2 CB1 ADJUSTABLE RATE MORTGAGE TRUST	06/25/35	5.25%	MTS	1,667,052	0.39	0.39
1087	SARM 2006-8 B4II STRUCTURED ADJUSTABLE RATE MOR	09/25/36	6.27%	MTS	5,133,190	0.13	0.13
1088	LXS 07-12N 2-M2 LEHMAN XS TRUST	07/25/37	2.99%	MTS	5,823,720	0.11	0.11
1089	SACO 2005-10 1A1 SACO I INC	11/25/33	2.73%	MTS	1,365,374	0.48	0.48
1090	SASC 2007-BNC1 M8 STRUCTURED ASSET SECURITIES CO	10/25/37	4.47%	MTS	10,078,000	0.06	0.06
1091	MALT 2004-5 B5 MASTR ALTERNATIVE LOANS TRUST	06/25/34	5.92%	MTS	1,172,742	0.54	0.55
1092	LMT 2007-5 2B2 LEHMAN MORTGAGE TRUST	06/25/37	6.20%	MTS	5,445,959	0.12	0.12
1093	CMLTI 2005-OPT4 M2 CITIGROUP MORTGAGE LOAN TRUST	07/25/35	2.90%	MTS	1,150,000	0.55	0.56
1094	SARM 2005-22 1-PAX STRUCTURED ADJUSTABLE RATE MOR	10/25/10	5.50%	MTS	11,582,178	0.05	0.06
1095	SASC 2005-RF4 B4 STRUCTURED ASSET SECURITIES CO	07/25/35	6.35%	MTS	794,738	0.80	0.80
1096	LMT 2006-8 B5 LEHMAN MORTGAGE TRUST	12/25/36	8.42%	MTS	2,108,861	0.30	0.30
1097	SARM 2005-21 B8I STRUCTURED ADJUSTABLE RATE MOR	11/25/35	5.69%	MTS	3,134,324	0.20	0.20
1098	GPMF 2005-AR1 M1 GREENPOINT MORTGAGE FUNDING TR	06/25/45	2.90%	MTS	2,593,185	0.24	0.24
1099	SASC 2004-21XS 1M2 STRUCTURED ASSET SECURITIES CO	12/25/34	5.65%	MTS	2,198,662	0.28	0.28
1100	BOAMS 2004-7 30B4 BANC OF AMERICA MORTGAGE SECUR	08/25/34	5.82%	MTS	934,994	0.66	0.67
1101	SARM 2007-8 M1 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.59%	MTS	8,304,000	0.07	0.07
1102	IMSA 00-3 M2 CMO SERIES 00-3 IMPAC SECURED ASSETS CORP	10/25/30	8.15%	MTS	2,094,236	0.29	0.30
1103	GPMF 2006-OH1 M6 GREENPOINT MORTGAGE FUNDING TR	01/25/37	3.62%	MTS	2,355,000	0.26	0.26
1104	SASC 2005-9XS 2A3 STRUCTURED ASSET SECURITIES CO	06/25/35	2.91%	MTS	954,332	0.64	0.64
1105	WFMBS 2004-4 APO WELLS FARGO MORTGAGE BACKED SE	05/25/34	0.00%	MTS	1,187,235	0.52	0.52
1106	FHASI 2004-AR7 2A2 FIRST HORIZON ASSET SECURITIES	02/25/35	4.91%	MTS	850,000	0.72	0.72
1107	GT 98-8 M2 ASSETBK HOME EQUITYGREENTREE FINANCIAL CORP	09/01/30	7.08%	MTS	3,178,866	0.19	0.19
1108	LXS 2007-17H M4 LEHMAN XS TRUST	10/25/37	4.47%	MTS	8,095,000	0.07	0.07
1109	LMT 2007-10 2B2 LEHMAN MORTGAGE TRUST	12/25/37	6.86%	MTS	7,549,455	0.08	0.08
1110	LMT 2007-1 1A3 LEHMAN MORTGAGE TRUST	02/25/37	5.75%	MTS	1,060,000	0.57	0.57
1111	SARM 2005-22 1-AX STRUCTURED ADJUSTABLE RATE MOR	10/25/10	5.50%	MTS	12,625,343	0.05	0.05
1112	SARM 2007-5 B1-II STRUCTURED ADJUSTABLE RATE MOR	06/25/37	6.16%	MTS	8,195,377	0.07	0.07
1113	NHELI 2005-FM1 M5 NOMURA HOME EQUITY LOAN INC	05/25/35	3.11%	MTS	2,000,000	0.30	0.30
1114	LXS 2007-16N M6II LEHMAN XS TRUST	09/25/47	5.50%	MTS	9,550,079	0.06	0.06
1115	WFALT 02-1 B4 WELLS FARGO ALTERNATE	09/25/32	6.25%	MTS	820,480	0.73	0.73
1116	SASC 2005-5 AX STRUCTURED ASSET SECURITIES CO	04/25/35	5.50%	MTS	2,872,110	0.21	0.21
1117	SASC 2007-BNC1 B2 STRUCTURED ASSET SECURITIES CO	10/25/37	4.47%	MTS	11,197,000	0.05	0.05
1118	LMT 2007-4 4A1 LEHMAN MORTGAGE TRUST	05/25/37	6.00%	MTS	696,247	0.85	0.85

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	S	T	U	V
1063	689,032	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1064	685,150	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1065	681,495	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1066	680,124	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1067	677,943	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1068	676,965	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1069	676,855	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1070	676,647	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1071	674,431	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1072	673,307	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1073	671,529	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1074	671,443	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1075	671,137	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1076	671,132	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1077	669,245	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1078	666,818	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1079	666,463	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1080	663,980	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1081	662,810	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1082	662,100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1083	657,919	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1084	657,201	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1085	655,875	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1086	655,840	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1087	654,165	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1088	650,775	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1089	650,729	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1090	649,986	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1091	639,946	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1092	639,425	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1093	639,392	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1094	637,747	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1095	635,325	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1096	634,671	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1097	633,800	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1098	630,125	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1099	623,462	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1100	622,248	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1101	621,655	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1102	619,746	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1103	617,276	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1104	615,003	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1105	614,342	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1106	610,696	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1107	608,325	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1108	607,114	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1109	606,742	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1110	606,633	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1111	605,745	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1112	604,781	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1113	602,231	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1114	601,977	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1115	600,944	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1116	597,585	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1117	595,927	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1118	595,040	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
1119	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1120	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1121	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
1122	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1123	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1124	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1125	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1126	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1127	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1128	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1129	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1130	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1131	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1132	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1133	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1134	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1135	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1136	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1137	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1138	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1139	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1140	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1141	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1142	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1143	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1144	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1145	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1146	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1147	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1148	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1149	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
1150	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1151	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1152	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1153	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1154	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1155	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1156	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1157	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1158	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1159	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1160	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1161	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1162	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1163	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1164	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1165	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1166	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1167	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1168	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1169	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1170	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1171	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1172	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1173	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1174	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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	G	H	I	J	K
1119	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RAK8		52520RAK8
1120	SP AMERICAS-TRADING	PRIME-AMERICAS	863579UP1		863579UP1
1121	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	12667GCM3	US12667GCM33	12667GCM3
1122	SP AMERICAS-TRADING	PRIME-AMERICAS	52524GAT9		52524GAT9
1123	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572QR7		863572QR7
1124	SP AMERICAS-TRADING	PRIME-AMERICAS	36185N4V9		36185N4V9
1125	SP AMERICAS-TRADING	PRIME-AMERICAS	05946XRV7	US05946XRV72	05946XRV7
1126	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DMJ3		86359DMJ3
1127	SP AMERICAS-TRADING	PRIME-AMERICAS	86363LAF0		86363LAF0
1128	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AK9		863911AK9
1129	SP AMERICAS-TRADING	PRIME-AMERICAS	863579SG4		863579SG4
1130	SP AMERICAS-TRADING	PRIME-AMERICAS	86361BAL1		86361BAL1
1131	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VCD9		52524VCD9
1132	SP AMERICAS-TRADING	ABS DERIVATIVES	32027NYC9		32027NYC9
1133	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32028GAG0	US32028GAG01	32028GAG0
1134	SP AMERICAS-TRADING	PRIME-AMERICAS	86362TAF4		86362TAF4
1135	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364XAP1		86364XAP1
1136	SP AMERICAS-TRADING	PRIME-AMERICAS	863579Y77		863579Y77
1137	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MEC3		52520MEC3
1138	SP AMERICAS-TRADING	PRIME-AMERICAS	12669EMN3		12669EMN3
1139	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BK75		86359BK75
1140	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DST5		86359DST5
1141	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	67087TAR2	US67087TAR23	67087TAR2
1142	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BBW9		52519BBW9
1143	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AH6		863911AH6
1144	SP AMERICAS-TRADING	PRIME-AMERICAS	126694MB1		126694MB1
1145	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBQ1		52524VBQ1
1146	SP AMERICAS-TRADING	PRIME-AMERICAS	94983VAH8	US94983VAH87	94983VAH8
1147	SP AMERICAS-TRADING	PRIME-AMERICAS	52524GAQ5		52524GAQ5
1148	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76112BXP0	US76112BXP02	76112BXP0
1149	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	22545JAA2		22545JAA2
1150	SP AMERICAS-TRADING	PRIME-AMERICAS	52524GAS1		52524GAS1
1151	SP AMERICAS-TRADING	PRIME-AMERICAS	23244GAE2		23244GAE2
1152	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RV87		86358RV87
1153	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAJ2	US05570GAJ22	05570GAJ2
1154	SP AMERICAS-TRADING	PRIME-AMERICAS	61749WBK2		61749WBK2
1155	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DYR2		86359DYR2
1156	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572XJ7		863572XJ7
1157	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAG4		52524MAG4
1158	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	320278AC8		320278AC8
1159	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	81375FBE2		81375FBE2
1160	SP AMERICAS-TRADING	PRIME-AMERICAS	863579W53		863579W53
1161	SP AMERICAS-TRADING	PRIME-AMERICAS	52521HCD3		52521HCD3
1162	SP AMERICAS-TRADING	PRIME-AMERICAS	52524GAR3		52524GAR3
1163	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	317350AW6		317350AW6
1164	SP AMERICAS-TRADING	PRIME-AMERICAS	94984MAT1		94984MAT1
1165	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505YB2		393505YB2
1166	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	02926PAC5	US02926PAC59	02926PAC5
1167	SP AMERICAS-TRADING	PRIME-AMERICAS	07384MA69		07384MA69
1168	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86361EAJ0		86361EAJ0
1169	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DMU8	US86359DMU80	86359DMU8
1170	SP AMERICAS-TRADING	PRIME-AMERICAS	12669DGY8		12669DGY8
1171	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AK7		863592AK7
1172	SP AMERICAS-TRADING	PRIME-AMERICAS	12669FXE8		12669FXE8
1173	SP AMERICAS-TRADING	ABS DERIVATIVES	362341QV4		362341QV4
1174	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AJ2		863911AJ2

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	L	M	N	O	P	Q	R
1119	LMT06-4 AP1 LEHMAN MORTGAGE TRUST	08/25/36	0.00%	MTS	1,246,082	0.48	0.48
1120	SARM 2005-15 1PAX STRUCTURED ADJUSTABLE RATE MOR	05/25/10	5.06%	MTS	5,824,319	0.10	0.10
1121	CWALT 2005-14 1M1 COUNTRYWIDE ALTERNATIVE LOAN T	05/25/35	5.64%	MTS	3,885,096	0.15	0.15
1122	LXS 2007-7N M7 LEHMAN XS TRUST	06/25/47	4.22%	MTS	10,995,000	0.05	0.05
1123	SASCO 97-2 B2 CMO SERIES 97-2 STRUCTURED ASSET SECS CORP	03/28/30	7.27%	MTS	691,830	0.85	0.85
1124	GMACM 2004-J4 B1 GMAC MORTGAGE CORP LOAN TRUST	09/25/34	5.50%	MTS	1,129,154	0.52	0.52
1125	BAFC 2005-B 2A1 BANC OF AMERICA FUNDING CORP	04/20/35	5.09%	MTS	692,174	0.85	0.85
1126	SASC 2005-RF3 B4 STRUCTURED ASSET SECURITIES CO	06/25/35	6.45%	MTS	873,725	0.67	0.67
1127	SARM 2007-4 M-4 STRUCTURED ADJUSTABLE RATE MOR	05/25/37	3.97%	MTS	2,708,000	0.21	0.22
1128	SASC 2006-RF4 B3 SASCO LLC	10/25/36	6.00%	MTS	727,012	0.80	0.80
1129	SARM 2005-5 A2 STRUCTURED ADJUSTABLE RATE MOR	05/25/35	2.70%	MTS	772,742	0.75	0.75
1130	SARM 2006-7 4AX STRUCTURED ADJUSTABLE RATE MOR	06/25/16	0.47%	MTS	55,210,348	0.01	0.01
1131	LXS 07-15N M6-II LEHMAN XS TRUST	08/25/47	6.88%	MTS	13,484,793	0.04	0.04
1132	FFML 2005-FF12 B1 FIRST FRANKLIN MORTGAGE LOAN A	11/25/36	4.12%	MTS	8,000,000	0.07	0.07
1133	FFML 2006-FF15 M1 FIRST FRANKLIN MORTGAGE LOAN A	11/25/36	2.71%	MTS	5,500,000	0.10	0.11
1134	SARM 2007-1 2A3 STRUCTURED ADJUSTABLE RATE MOR	02/25/37	5.87%	MTS	1,277,000	0.45	0.45
1135	SASC 2007-BNC1 B1 STRUCTURED ASSET SECURITIES CO	10/25/37	4.47%	MTS	10,078,000	0.05	0.06
1136	SARM 2006-3 4AX STRUCTURED ADJUSTABLE RATE MOR	02/25/16	6.00%	MTS	3,970,333	0.14	0.14
1137	LMT 2005-3 2A4 LEHMAN MORTGAGE TRUST	01/25/36	5.50%	MTS	4,842,214	0.12	0.12
1138	CWHL 2003-20 B3 COUNTRYWIDE HOME LOAN MORTGAGE	07/25/33	5.15%	MTS	854,481	0.67	0.67
1139	SASC 2004-20 AX1 STRUCTURED ASSET SECURITIES CO	11/25/34	5.50%	MTS	2,779,990	0.20	0.21
1140	SASC 2005-17 AP STRUCTURED ASSET SECURITIES CO	10/25/35	0.00%	MTS	1,248,326	0.46	0.46
1141	OAK 1999-D M1 OAKWOOD MORTGAGE INVESTORS INC	11/15/29	8.00%	MTS	3,374,940	0.17	0.17
1142	LMT 2007-7 AX2 LEHMAN MORTGAGE TRUST	08/25/37	6.00%	MTS	4,843,611	0.11	0.12
1143	SASC 2006-RF4 B1 SASCO LLC	10/25/36	6.00%	MTS	934,650	0.60	0.60
1144	CWHL 2005-22 M COUNTRYWIDE HOME LOAN MORTGAGE	11/25/35	5.38%	MTS	1,440,406	0.39	0.39
1145	LXS 07-15N M4-I LEHMAN XS TRUST	08/25/37	4.22%	MTS	8,608,812	0.06	0.07
1146	WFMBS 2006-AR8 2A3 WELLS FARGO MORTGAGE BACKED SE	04/25/36	5.24%	MTS	603,135	0.93	0.93
1147	LXS 2007-7N M4 LEHMAN XS TRUST	06/25/47	3.07%	MTS	10,995,000	0.05	0.05
1148	RAAC 2005-RP2 M1 RAAC SERIES	06/25/35	3.12%	MTS	800,000	0.69	0.70
1149	HEATN 2006-6 A HEAT EQUITY ASSET TRUST NIM	12/27/36	6.50%	MTS	10,463,307	0.05	0.05
1150	LXS 2007-7N M6 LEHMAN XS TRUST	06/25/47	3.57%	MTS	10,995,000	0.05	0.05
1151	CWALT 2006-OA18 A2 COUNTRYWIDE ALTERNATIVE LOAN T	12/25/46	2.71%	MTS	689,966	0.80	0.81
1152	SASCO 2002-13 B2 STRUC ASST SEC CRP	07/25/32	6.95%	MTS	1,032,304	0.54	0.54
1153	BNCMT 2007-4 M5 BNC MORTGAGE LOAN TRUST	11/25/37	3.97%	MTS	6,186,000	0.09	0.09
1154	MSM 2006-11 B1 MORGAN STANLEY MORTGAGE LOAN T	08/25/36	6.30%	MTS	2,386,491	0.23	0.23
1155	SASC 2006-3H B2 STRUCTURED ASSET SECURITIES CO	04/25/36	5.62%	MTS	1,592,600	0.35	0.35
1156	SASCO 98-11 2B1 SERIES 98-11 STRUCT ASSET SEC-144A PRV PLMT	01/01/32	6.20%	MTS	780,577	0.71	0.71
1157	LXS 2007-9 I-M1 LEHMAN XS TRUST	06/25/37	2.82%	MTS	14,400,000	0.04	0.04
1158	FFML 2006-FF8 IIA3 FIRST FRANKLIN MORTGAGE LOAN A	07/25/36	2.62%	MTS	1,000,000	0.55	0.55
1159	SASI 93-5 M CMO SERIES 93-5 SECURITIZED ASSET SALES INC	06/25/23	6.27%	MTS	712,930	0.77	0.77
1160	SARM 2006-2 B3II STRUCTURED ADJUSTABLE RATE MOR	03/25/36	6.26%	MTS	5,955,072	0.09	0.09
1161	LMT 2006-9 B6 LEHMAN MORTGAGE TRUST	01/25/37	8.28%	MTS	2,498,433	0.22	0.22
1162	LXS 2007-7N M5 LEHMAN XS TRUST	06/25/47	3.27%	MTS	10,995,000	0.05	0.05
1163	FINA 2004-1 M7 FINANCE AMERICA MORTGAGE LOAN	06/25/34	4.42%	MTS	2,705,595	0.20	0.20
1164	WFMBS 2006-AR14 3A3 WELLS FARGO MORTGAGE BACKED SE	10/25/36	0.22%	MTS	110,767,548	0.00	0.00
1165	GT 97-8 B1 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	10/15/29	5.95%	MTS	3,936,337	0.13	0.14
1166	EAGLE 98-1 M1 CMO SERIES 98-1 AMERN RESIDENAL EAGLE CERT TR	05/25/28	2.97%	MTS	544,113	1.00	1.00
1167	BSARM 2003-8 B5 BEAR STEARNS ADJUSTABLE RATE M	01/25/34	4.80%	MTS	1,034,074	0.53	0.53
1168	SASC 2006-WF3 M4 STRUCTURED ASSET SECURITIES CO	09/25/36	2.84%	MTS	3,169,000	0.17	0.17
1169	LEH XS 05-2 2A1A LEHMAN XS TRUST MORTGAGE PASS	08/25/35	2.62%	MTS	556,398	0.97	0.97
1170	CWALT 02-16 B3 COUNTRYWIDE ALTER LOAN TRUST	12/25/32	6.00%	MTS	794,559	0.68	0.68
1171	SASC 2006-RF3 1B3 STRUCTURED ASSET SECURITIES CO	10/25/36	6.22%	MTS	716,077	0.75	0.75
1172	CWHL 2004-5 B4 COUNTRYWIDE HOME LOANS INC	05/25/34	5.50%	MTS	1,056,666	0.51	0.51
1173	FFML 2005-FF8 B1 FIRST FRANKLIN MORTGAGE LOAN A	09/25/35	3.62%	MTS	7,445,000	0.07	0.07
1174	SASC 2006-RF4 B2 SASCO LLC	10/25/36	6.00%	MTS	829,830	0.64	0.65

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	S	T	U	V
1119	593,364	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1120	592,430	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1121	591,290	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1122	590,022	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1123	590,011	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1124	587,983	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1125	586,624	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1126	585,305	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1127	585,245	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1128	582,633	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1129	580,716	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1130	580,551	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1131	579,268	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1132	579,235	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1133	577,951	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1134	577,563	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1135	574,029	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1136	573,773	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1137	572,178	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1138	572,052	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1139	571,087	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1140	570,522	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1141	569,732	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1142	565,476	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1143	561,843	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1144	561,558	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1145	561,103	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1146	559,473	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1147	558,457	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1148	557,266	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1149	557,171	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1150	556,167	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1151	556,102	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1152	555,878	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1153	555,659	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1154	554,742	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1155	554,423	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1156	553,282	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1157	552,184	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1158	552,154	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1159	552,121	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1160	550,456	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1161	550,102	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1162	548,745	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1163	548,098	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1164	547,538	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1165	547,133	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1166	545,057	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1167	544,818	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1168	543,983	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1169	540,947	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1170	539,905	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1171	539,080	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1172	538,221	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1173	536,880	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1174	535,561	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1175	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1176	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1177	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1178	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1179	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1180	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1181	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1182	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1183	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1184	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1185	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1186	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1187	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1188	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1189	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1190	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1191	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1192	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1193	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1194	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1195	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1196	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1197	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1198	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1199	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1200	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1201	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1202	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1203	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1204	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1205	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1206	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1207	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1208	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1209	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1210	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1211	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1212	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1213	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1214	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1215	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1216	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1217	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1218	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1219	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1220	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1221	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1222	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1223	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1224	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1225	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1226	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1227	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1228	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1229	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1230	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
1175	SP AMERICAS-TRADING	PRIME-AMERICAS	45254TSM7	US45254TSM70	45254TSM7
1176	SP AMERICAS-TRADING	PRIME-AMERICAS	863579UF3		863579UF3
1177	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DBD1		86364DBD1
1178	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AL7		863911AL7
1179	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50177AAZ2		50177AAZ2
1180	SP AMERICAS-TRADING	PRIME-AMERICAS	76116LBY9		76116LBY9
1181	SP AMERICAS-TRADING	PRIME-AMERICAS	576434WQ3		576434WQ3
1182	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	525170CG9		525170CG9
1183	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DCA3		86359DCA3
1184	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364XAL0	US86364XAL01	86364XAL0
1185	SP AMERICAS-TRADING	ABS DERIVATIVES	45343PAB1		45343PAB1
1186	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PAV4	US52524PAV40	52524PAV4
1187	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DJH1		86359DJH1
1188	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AJ0		863592AJ0
1189	SP AMERICAS-TRADING	ABS DERIVATIVES	45343PAD7		45343PAD7
1190	SP AMERICAS-TRADING	PRIME-AMERICAS	86363LAG8		86363LAG8
1191	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505ZG0	US393505ZG02	393505ZG0
1192	SP AMERICAS-TRADING	PRIME-AMERICAS	07386HKS9		07386HKS9
1193	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	29078PAB6	US29078PAB67	29078PAB6
1194	SP AMERICAS-TRADING	ABS CDO AMERICAS	59023WAS7		59023WAS7
1195	SP AMERICAS-TRADING	PRIME-AMERICAS	94986CAE4		94986CAE4
1196	SP AMERICAS-TRADING	PRIME-AMERICAS	525221DD6		525221DD6
1197	SP AMERICAS-TRADING	PRIME-AMERICAS	52522UAT0		52522UAT0
1198	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	12668NAJ6		12668NAJ6
1199	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32027EAJ0		32027EAJ0
1200	SP AMERICAS-TRADING	PRIME-AMERICAS	94980QAT6		94980QAT6
1201	SP AMERICAS-TRADING	PRIME-AMERICAS	52524HAP5		52524HAP5
1202	SP AMERICAS-TRADING	PRIME-AMERICAS	86359APM9		86359APM9
1203	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364XAN6	US86364XAN66	86364XAN6
1204	SP AMERICAS-TRADING	PRIME-AMERICAS	52525PAF8		52525PAF8
1205	SP AMERICAS-TRADING	PRIME-AMERICAS	05948XSK8		05948XSK8
1206	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AL5		863592AL5
1207	SP AMERICAS-TRADING	PRIME-AMERICAS	92922FAA6		92922FAA6
1208	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359BYW5		86359BYW5
1209	SP AMERICAS-TRADING	ABS DERIVATIVES	63155PAC9		63155PAC9
1210	SP AMERICAS-TRADING	PRIME-AMERICAS	863579Y51		863579Y51
1211	SP AMERICAS-TRADING	PRIME-AMERICAS	81744FCN5		81744FCN5
1212	SP AMERICAS-TRADING	PRIME-AMERICAS	88522NAB9	US88522NAB91	88522NAB9
1213	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AX1		525237AX1
1214	SP AMERICAS-TRADING	PRIME-AMERICAS	40430HCN6	US40430HCN61	40430HCN6
1215	SP AMERICAS-TRADING	ABS DERIVATIVES	456606JM5		456606JM5
1216	SP AMERICAS-TRADING	PRIME-AMERICAS	12544DBC2		12544DBC2
1217	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BG88		86359BG88
1218	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PBM3	US52524PBM32	52524PBM3
1219	SP AMERICAS-TRADING	PRIME-AMERICAS	52521PAJ4		52521PAJ4
1220	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DPE1		86359DPE1
1221	SP AMERICAS-TRADING	PRIME-AMERICAS	52521HBZ5		52521HBZ5
1222	SP AMERICAS-TRADING	PRIME-AMERICAS	525249AG3		525249AG3
1223	SP AMERICAS-TRADING	PRIME-AMERICAS	52520QBX1		52520QBX1
1224	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PAS1	US52524PAS11	52524PAS1
1225	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572XK4		863572XK4
1226	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AH4		863592AH4
1227	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAG8	US05570GAG82	05570GAG8
1228	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PBN1	US52524PBN15	52524PBN1
1229	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	22541S2L1		22541S2L1
1230	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AH6		525237AH6

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
1175	IMSA 2005-2 A1 IMPAC SECURED ASSETS CMN OWNER	03/25/36	2.79%	MTS	649,835	0.82	0.82
1176	SARM 2005-14 BX STRUCTURED ADJUSTABLE RATE MOR	05/25/35	2.40%	MTS	38,232,662	0.01	0.01
1177	SARM 2007-7 2-B1 STRUCTURED ADJUSTABLE RATE MOR	08/25/37	6.19%	MTS	8,736,783	0.06	0.06
1178	SASC 2006-RF4 B4 SASCO LLC	10/25/36	6.00%	MTS	727,012	0.73	0.73
1179	LBCMT 2007-C3 K LB COMMERCIAL CONDUIT MORTGAGE	07/15/44	5.94%	MTS	2,000,000	0.26	0.27
1180	RESIX 2005-A B9 RESIX FINANCE LTD CREDIT-LINKE	03/10/37	8.24%	MTS	945,455	0.56	0.56
1181	MALT 2004-10 B3 MASTR ALTERNATIVE LOANS TRUST	09/25/34	5.46%	MTS	1,428,889	0.37	0.37
1182	LABS 2005-1 A LEHMAN ABS CORP	09/25/34	2.65%	MTS	751,229	0.70	0.70
1183	SASCO 2005-RF1 B3 STRUCTURED ASSET SECURITIES CO	03/25/35	6.76%	MTS	626,726	0.84	0.84
1184	SASC 2007-BNC1 M7 STRUCTURED ASSET SECURITIES CO	10/25/37	4.47%	MTS	7,838,000	0.06	0.07
1185	INDE5 5A A2A INDEPENDENCE V CDO LTD	03/06/39	4.20%	MTS	42,100,000	0.01	0.01
1186	LXS 2007-6 II-M3 LEHMAN XS TRUST	05/25/37	6.27%	MTS	7,641,000	0.07	0.07
1187	SASC 2005-14 B5 STRUCTURED ASSET SECURITIES CO	07/25/35	5.72%	MTS	1,864,213	0.28	0.28
1188	SASC 2006-RF3 1B2 STRUCTURED ASSET SECURITIES CO	10/25/36	6.22%	MTS	806,192	0.65	0.65
1189	INDE5 5A B INDEPENDENCE V CDO LTD	03/06/39	4.16%	MTS	10,000,000	0.05	0.05
1190	SARM 2007-4 M-5 STRUCTURED ADJUSTABLE RATE MOR	05/25/37	4.22%	MTS	3,521,000	0.15	0.15
1191	GTMH 98-1 B1 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	11/01/29	6.92%	MTS	4,274,635	0.12	0.12
1192	BALTA 2004-8 1A BEAR STEARNS ALT-A TRUST	09/25/34	2.82%	MTS	638,510	0.82	0.82
1193	EAST 00-A A2 ASTBK LEASE-144A EMBARCADERO AIRCRFT SEC TRUST	08/15/25	2.95%	MTS	577,460	0.90	0.90
1194	MLMI 2006-FF1 B3 MERRILL LYNCH MORTGAGE INVESTO	08/25/36	3.22%	MTS	8,379,500	0.06	0.06
1195	WFMBS 2007-AR4 B2 WELLS FARGO MORTGAGE BACKED SE	08/25/37	6.00%	MTS	4,214,746	0.12	0.12
1196	LEH XS 05-6 M3 LEHMAN XS TRUST MORTGAGE PASS	11/25/35	4.47%	MTS	7,515,556	0.07	0.07
1197	LMT 2008-2 AP LEHMAN MORTGAGE TRUST	03/25/38	0.00%	MTS	1,093,617	0.47	0.47
1198	CWL 2007-2 M4 COUNTRYWIDE ASSET-BACKED CERTI	08/25/37	2.86%	MTS	12,000,000	0.04	0.04
1199	FFML 2006-FF5 M2 FIRST FRANKLIN MORTGAGE LOAN A	04/25/36	2.78%	MTS	2,619,000	0.19	0.20
1200	WFMBS 2004-W B5 WELLS FARGO MORTGAGE BACKED SE	11/25/34	4.55%	MTS	1,314,668	0.39	0.39
1201	LXS 2007-4N M2 LEHMAN XS TRUST	03/25/47	2.97%	MTS	10,006,722	0.05	0.05
1202	SASCO 2003-4 B4 STRUCTURED ASSET SEC CORP	02/25/33	5.00%	MTS	695,509	0.73	0.73
1203	SASC 2007-BNC1 M9 STRUCTURED ASSET SECURITIES CO	10/25/37	6.67%	MTS	7,838,000	0.06	0.06
1204	LXS 2007-17H M3 LEHMAN XS TRUST	10/25/37	4.22%	MTS	6,687,000	0.07	0.08
1205	BOAMS 2003-6 1B5 BANC OF AMERICA MORTGAGE SECUR	08/25/33	5.25%	MTS	1,107,034	0.46	0.46
1206	SASC 2006-RF3 1B4 STRUCTURED ASSET SECURITIES CO	10/25/36	6.22%	MTS	717,911	0.70	0.71
1207	WAMU 2003-XSF1 1A WASHINGTON MUT MORTG SEC CORP	05/20/18	5.00%	MTS	4,297,425	0.11	0.12
1208	SASC 2004-SC1 B2 STRUCTURED ASSET SECURITIES CO	12/25/29	0.10%	MTS	2,564,612	0.20	0.20
1209	NASS 20061A A3 NASSAU CDO LTD	12/03/51	3.53%	MTS	9,906,391	0.05	0.05
1210	SARM 2006-3 3AX STRUCTURED ADJUSTABLE RATE MOR	02/25/13	6.00%	MTS	3,588,988	0.14	0.14
1211	SEMT 2004-6 B1 SEQUOIA MORTGAGE TRUST	07/20/34	2.97%	MTS	1,208,000	0.42	0.42
1212	TMST 2006-6 A2 THORNBURG MORTGAGE SECURITIES	12/25/36	2.62%	MTS	641,391	0.78	0.78
1213	LXS 2007-10H II-M2 LEHMAN XS TRUST	07/25/37	3.17%	MTS	4,820,000	0.10	0.10
1214	HASC 2005-I1 2A4 HSI ASSET SECURITIZATION CORP	11/25/35	2.86%	MTS	1,000,000	0.50	0.50
1215	INABS 2005-D AII3 INDYMAC RESIDENTIAL ASSET BACK	03/25/36	2.72%	MTS	575,000	0.87	0.87
1216	CWHL07-14 B1 COUNTRYWIDE HOME LOANS INC	08/25/37	0.00%	MTS	4,091,083	0.12	0.12
1217	SASC 2004-20 B5 STRUCTURED ASSET SECURITIES CO	11/25/34	5.69%	MTS	1,568,069	0.32	0.32
1218	LXS 2007-6 II-M4 LEHMAN XS TRUST	05/25/37	6.51%	MTS	7,641,000	0.06	0.07
1219	LSSCO 2007-1 M9 LEHMAN STRUCTURED SECURITIES C	10/30/34	5.15%	MTS	3,827,057	0.13	0.13
1220	SASC 2005-15 PAX STRUCTURED ASSET SECURITIES CO	08/25/35	5.50%	MTS	2,275,285	0.22	0.22
1221	LMT 2006-9 B3 LEHMAN MORTGAGE TRUST	01/25/37	6.61%	MTS	4,369,018	0.11	0.11
1222	LXS 2007-11 M1 LEHMAN XS TRUST	07/25/37	2.92%	MTS	12,268,000	0.04	0.04
1223	LMT 2006-7 B5 LEHMAN MORTGAGE TRUST	11/25/36	8.62%	MTS	1,483,451	0.33	0.34
1224	LXS 2007-6 M3 LEHMAN XS TRUST	05/25/37	3.67%	MTS	15,009,000	0.03	0.03
1225	SASCO 98-11 2B2 SERIES 98-11 STRUCT ASSET SEC-144A PRV PLMT	01/01/32	6.20%	MTS	624,461	0.79	0.79
1226	SASC 2006-RF3 1B1 STRUCTURED ASSET SECURITIES CO	10/25/36	6.22%	MTS	806,192	0.61	0.61
1227	BNCMT 2007-4 M3 BNC MORTGAGE LOAN TRUST	11/25/37	4.47%	MTS	3,802,000	0.13	0.13
1228	LXS 2007-6 II-M5 LEHMAN XS TRUST	05/25/37	6.62%	MTS	8,022,000	0.06	0.06
1229	CSFB 2004-8 DX CS FIRST BOSTON MORTGAGE SECUR	12/25/34	6.00%	MTS	2,684,793	0.18	0.18
1230	LXS 2007-10H I-M2 LEHMAN XS TRUST	07/25/37	3.02%	MTS	13,039,000	0.04	0.04

	S	T	U	V
1175	534,538	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1176	532,851	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1177	531,250	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1178	530,920	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1179	530,708	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1180	529,355	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1181	528,510	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1182	527,023	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1183	526,766	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1184	526,258	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1185	526,250	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1186	525,994	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1187	525,906	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1188	525,197	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1189	525,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1190	524,850	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1191	524,460	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1192	521,698	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1193	521,179	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1194	518,519	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1195	515,601	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1196	514,880	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1197	514,550	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1198	514,433	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1199	512,074	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1200	510,103	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1201	509,868	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1202	509,074	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1203	508,451	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1204	508,418	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1205	507,798	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1206	506,438	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1207	505,933	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1208	505,327	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1209	505,021	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1210	503,968	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1211	503,933	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1212	502,185	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1213	501,763	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1214	501,669	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1215	501,163	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1216	500,874	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1217	499,496	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1218	499,199	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1219	499,053	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1220	498,760	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1221	498,250	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1222	498,135	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1223	497,762	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1224	495,926	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1225	494,706	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1226	492,788	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1227	491,434	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1228	490,741	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1229	488,130	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1230	486,352	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E	F
1231	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1232	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1233	GMP2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1234	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1235	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1236	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1237	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1238	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1239	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1240	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1241	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1242	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1243	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1244	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1245	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1246	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1247	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1248	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1249	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1250	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1251	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1252	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1253	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1254	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1255	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1256	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1257	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1258	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1259	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1260	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1261	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1262	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1263	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1264	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1265	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1266	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1267	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1268	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1269	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1270	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1271	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1272	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1273	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1274	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1275	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1276	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1277	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1278	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1279	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1280	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1281	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1282	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1283	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1284	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1285	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1286	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1231	SP AMERICAS-TRADING	PRIME-AMERICAS	525248BD1		525248BD1
1232	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAR4		86364PAR4
1233	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	38741YDY2		38741YDY2
1234	SP AMERICAS-TRADING	ABS CDO AMERICAS	17312EAM8		17312EAM8
1235	SP AMERICAS-TRADING	PRIME-AMERICAS	52524HAT7		52524HAT7
1236	SP AMERICAS-TRADING	ABS DERIVATIVES	25466KEQ8	US25466KEQ85	25466KEQ8
1237	SP AMERICAS-TRADING	PRIME-AMERICAS	45661EGM0	US45661EGM03	45661EGM0
1238	SP AMERICAS-TRADING	PRIME-AMERICAS	61915RAU0	US61915RAU05	61915RAU0
1239	SP AMERICAS-TRADING	PRIME-AMERICAS	52525PAH4		52525PAH4
1240	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	67087TDM0	US67087TDM09	67087TDM0
1241	SP AMERICAS-TRADING	PRIME-AMERICAS	76111XEM1		76111XEM1
1242	SP AMERICAS-TRADING	ABS DERIVATIVES	362341H44		362341H44
1243	SP AMERICAS-TRADING	PRIME-AMERICAS	525221JC2		525221JC2
1244	SP AMERICAS-TRADING	PRIME-AMERICAS	52524HAU4		52524HAU4
1245	SP AMERICAS-TRADING	PRIME-AMERICAS	52524HAS9		52524HAS9
1246	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBJ2		52521LBJ2
1247	SP AMERICAS-TRADING	ABS DERIVATIVES	83744UAK6		83744UAK6
1248	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	144538AL9		144538AL9
1249	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52521TAG2		52521TAG2
1250	SP AMERICAS-TRADING	PRIME-AMERICAS	12669EMP8		12669EMP8
1251	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359DCN5		86359DCN5
1252	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BVY4		86359BVY4
1253	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B3P4		86359B3P4
1254	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MBY8	US52520MBY84	52520MBY8
1255	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DHA8		86359DHA8
1256	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BBV1		52519BBV1
1257	SP AMERICAS-TRADING	PRIME-AMERICAS	94979LAR4		94979LAR4
1258	SP AMERICAS-TRADING	PRIME-AMERICAS	52520SAV2		52520SAV2
1259	SP AMERICAS-TRADING	PRIME-AMERICAS	525237BB8		525237BB8
1260	SP AMERICAS-TRADING	ABS DERIVATIVES	17305ECM5	US17305ECM57	17305ECM5
1261	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VCE7		52524VCE7
1262	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DRX7		86359DRX7
1263	SP AMERICAS-TRADING	PRIME-AMERICAS	86361AAE9		86361AAE9
1264	SP AMERICAS-TRADING	PRIME-AMERICAS	863572SK0	US863572SK05	863572SK0
1265	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBR9		52524VBR9
1266	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	04012MAP4		04012MAP4
1267	SP AMERICAS-TRADING	PRIME-AMERICAS	52522HAM4		52522HAM4
1268	SP AMERICAS-TRADING	PRIME-AMERICAS	52525FAJ2		52525FAJ2
1269	SP AMERICAS-TRADING	PRIME-AMERICAS	12669AWF7		12669AWF7
1270	SP AMERICAS-TRADING	PRIME-AMERICAS	52521PAG0		52521PAG0
1271	SP AMERICAS-TRADING	PRIME-AMERICAS	52525LAG5		52525LAG5
1272	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JBC3		86361JBC3
1273	SP AMERICAS-TRADING	PRIME-AMERICAS	39539LAV3	US39539LAV36	39539LAV3
1274	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505BY7		393505BY7
1275	SP AMERICAS-TRADING	PRIME-AMERICAS	251510DH3		251510DH3
1276	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BTJ0		86359BTJ0
1277	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358R7P6		86358R7P6
1278	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86363MAN1		86363MAN1
1279	SP AMERICAS-TRADING	PRIME-AMERICAS	939336K85		939336K85
1280	SP AMERICAS-TRADING	PRIME-AMERICAS	863572UG6		863572UG6
1281	SP AMERICAS-TRADING	PRIME-AMERICAS	761118XV5		761118XV5
1282	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	073879V21	US073879V218	073879V21
1283	SP AMERICAS-TRADING	ABS DERIVATIVES	37638NAB7		37638NAB7
1284	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RFV4	US86358RFV42	86358RFV4
1285	SP AMERICAS-TRADING	PRIME-AMERICAS	76113XAL5		76113XAL5
1286	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBF8		52522QBF8

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
1231	LXS 2007-5H II-M2 LEHMAN XS TRUST	05/25/37	6.99%	MTS	10,051,186	0.05	0.05
1232	SARM 2007-10 2B3 STRUCTURED ADJUSTABLE RATE MOR	11/25/37	6.70%	MTS	1,055,443	0.46	0.46
1233	GRANM 2007-2 2M1 GRANITE MASTER ISSUER PLC	12/17/54	3.03%	MTS	1,113,000	0.43	0.44
1234	CMLTI 2007-AMC3 M7 CITIGROUP MORTGAGE LOAN TRUST	03/25/37	4.02%	MTS	6,241,500	0.08	0.08
1235	LXS 2007-4N M6 LEHMAN XS TRUST	03/25/47	3.97%	MTS	10,831,644	0.04	0.04
1236	DCMT 2003-3 A DISCOVER CARD MASTER TRUST I	09/15/12	2.67%	MTS	490,000	0.98	0.98
1237	INDX 2006-AR9 B1 INDYMAC INDEX MORTGAGE LOAN TR	06/25/36	5.98%	MTS	3,930,854	0.12	0.12
1238	MHL 2005-5 A1 MORTGAGEIT TRUST	12/25/35	2.73%	MTS	588,884	0.81	0.82
1239	LXS 2007-17H M5 LEHMAN XS TRUST	10/25/37	4.47%	MTS	6,687,000	0.07	0.07
1240	OAK 2002-B A1 OAKWOOD MORTGAGE INVESTORS INC	05/15/13	2.70%	MTS	664,398	0.72	0.72
1241	RFMSI 2003-S20 1B1 RESIDENTIAL FUNDING MTG SEC I	12/25/33	5.50%	MTS	769,675	0.62	0.62
1242	GSAMP 2005-HE6 B1 GSAMP TRUST	11/25/35	4.97%	MTS	6,500,000	0.07	0.07
1243	LEH XS 06-1 2M3 LEHMAN XS TRUST MORTGAGE PASS	02/25/36	6.40%	MTS	3,504,000	0.13	0.14
1244	LXS 2007-4N M7 LEHMAN XS TRUST	03/25/47	4.22%	MTS	10,832,237	0.04	0.04
1245	LXS 2007-4N M5 LEHMAN XS TRUST	03/25/47	3.67%	MTS	10,830,933	0.04	0.04
1246	LMT 2007-4 AX LEHMAN MORTGAGE TRUST	05/25/37	6.00%	MTS	4,591,875	0.10	0.10
1247	SCF 9A D SOUTH COAST FUNDING	12/05/47	7.41%	MTS	4,722,497	0.10	0.10
1248	CARR 2006-FRE1 M7 CARRINGTON MORTGAGE LOAN TRUST	07/25/36	3.42%	MTS	5,753,000	0.08	0.08
1249	LBFRC 2006-LLFA X2 LEHMAN BROTHERS FLOATING RATE	09/15/21	0.59%	MTS	928,714,793	0.00	0.00
1250	CWHL 2003-20 B4 COUNTRYWIDE HOME LOAN MORTGAGE	07/25/33	5.15%	MTS	854,481	0.55	0.55
1251	SASC 2005-NC2 M2 STRUCTURED ASSET SECURITIES CO	05/25/35	2.88%	MTS	845,000	0.55	0.56
1252	SASC 2004-NP1 M1 STRUCTURED ASSET SECURITIES CO	07/25/34	2.87%	MTS	822,000	0.57	0.57
1253	SASC 2005-1 PAX STRUCTURED ASSET SECURITIES CO	02/25/35	5.50%	MTS	2,466,793	0.19	0.19
1254	LMT 2005-2 3A1 LEHMAN MORTGAGE TRUST	12/25/35	3.22%	MTS	749,792	0.62	0.62
1255	SASC05-10 PAX STRUCTURED ASSET SECURITIES CO	06/25/35	5.50%	MTS	2,371,026	0.19	0.20
1256	LMT 2007-7 AP2 LEHMAN MORTGAGE TRUST	08/25/37	0.00%	MTS	1,248,121	0.37	0.37
1257	WFMBS 2004-N B5 WELLS FARGO MORTGAGE BACKED SE	08/25/34	4.10%	MTS	974,716	0.48	0.48
1258	LMT 2006-8 B6 LEHMAN MORTGAGE TRUST	12/25/36	8.42%	MTS	2,087,784	0.22	0.22
1259	LXS 2007-10H II-M6 LEHMAN XS TRUST	07/25/37	4.22%	MTS	4,591,000	0.10	0.10
1260	CCCIT 2005-A3 A3 CITIBANK CREDIT CARD ISSUANCE	04/24/14	2.54%	MTS	474,465	0.97	0.97
1261	LXS 07-15N M7-II LEHMAN XS TRUST	08/25/47	6.88%	MTS	11,798,944	0.04	0.04
1262	SASC05-RF5 B3 STRUCTURED ASSET SECURITIES CO	08/25/35	6.36%	MTS	595,280	0.77	0.77
1263	SASC 2006-RF2 B3 STRUCTURED ASSET SECURITIES CO	05/25/36	6.18%	MTS	684,672	0.67	0.67
1264	SASCO 98-RF1 A SER 98-RF1 STRUCTURED ASSET SECS-PRV PLMT	04/15/27	8.74%	MTS	453,055	1.01	1.01
1265	LXS 07-15N M5-I LEHMAN XS TRUST	08/25/37	4.22%	MTS	7,461,037	0.06	0.06
1266	ARSI 2006-M1 A2B ARGENT SECURITIES INC	07/25/36	2.56%	MTS	500,000	0.91	0.91
1267	LXS 2006-8 3A4 LEHMAN XS TRUST	06/25/36	6.40%	MTS	1,503,000	0.30	0.30
1268	LMT 2008-6 B2 LEHMAN MORTGAGE TRUST	07/25/47	6.49%	MTS	2,792,000	0.16	0.16
1269	CWALT 1998-4 B3 CWALT	08/25/28	6.75%	MTS	668,118	0.68	0.68
1270	LSSCO 2007-1 M7 LEHMAN STRUCTURED SECURITIES C	10/30/34	5.15%	MTS	3,241,298	0.14	0.14
1271	LXS 2007-14H M3 LEHMAN XS TRUST	07/25/47	3.97%	MTS	9,946,000	0.04	0.05
1272	SARM 2006-8 4-AX STRUCTURED ADJUSTABLE RATE MOR	07/25/16	0.10%	MTS	207,629,481	0.00	0.00
1273	GPMF 2007-AR2 2M1 GREENPOINT MORTGAGE FUNDING TR	05/25/37	2.87%	MTS	3,007,651	0.15	0.15
1274	GREENTREE 94-1 A-5 ASSET-BACK GREENTREE FINANCIAL CORP	04/15/19	7.65%	MTS	449,425	0.99	1.00
1275	DBALT 2005-2 1A1 DEUTSCHE ALT-A SECURITIES INC	04/25/35	2.87%	MTS	612,954	0.73	0.73
1276	SARM 2004-6 5A4 STRUCTURED ADJUSTABLE RATE MOR	06/25/34	4.97%	MTS	604,000	0.74	0.74
1277	ARC 2002 BC7 M3 ARC 2002 BC7 M3	10/25/32	3.47%	MTS	886,313	0.50	0.50
1278	SASCO 2007-GEL2 B2 STRUCTURED ASSET SECURITIES CO	05/25/37	6.25%	MTS	7,126,772	0.06	0.06
1279	WAMMS 2003-AR4 B5 WASHINGTON MUTUAL MSC MORTGAGE	08/25/33	4.83%	MTS	1,031,036	0.43	0.43
1280	SASCO 98-6 AX1 SER 98-6 STRUCTURED ASSET SECS CORP	07/25/28	1.13%	MTS	6,222,723	0.07	0.07
1281	RALI 2006-QS3 1AP RESIDENTIAL ACCREDIT LOANS INC	03/25/36	0.00%	MTS	959,131	0.46	0.46
1282	BSABS 2005-CL1 A2 BEAR STEARNS ASSET BACKED SECU	09/25/34	2.97%	MTS	467,863	0.94	0.94
1283	GLCR 2006-4A A2 GLACIER FUNDING CDO LTD	10/12/45	3.16%	MTS	8,808,571	0.05	0.05
1284	SASCO 01-9 B2 CMO SER 01-9 STRUC ASST SEC CRP	06/28/31	7.19%	MTS	3,082,780	0.14	0.14
1285	RAST06-A12 B4 RESIDENTIAL ASSET SECURITIZATI	10/25/36	0.00%	MTS	2,772,383	0.16	0.16
1286	LMT 2007-10 AX3 LEHMAN MORTGAGE TRUST	01/25/27	6.00%	MTS	2,752,378	0.16	0.16

	S	T	U	V
1231	485,265	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1232	485,204	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1233	484,210	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1234	482,756	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1235	482,062	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1236	481,324	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1237	480,850	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1238	480,414	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1239	480,131	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1240	476,588	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1241	476,527	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1242	473,852	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1243	473,702	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1244	473,507	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1245	473,365	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1246	472,280	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1247	472,250	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1248	471,724	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1249	471,608	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1250	470,881	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1251	469,804	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1252	468,788	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1253	467,920	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1254	466,213	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1255	466,048	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1256	465,609	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1257	464,925	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1258	463,184	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1259	462,721	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1260	462,343	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1261	462,035	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1262	460,998	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1263	460,227	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1264	457,471	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1265	457,337	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1266	455,903	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1267	454,641	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1268	453,763	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1269	452,734	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1270	452,165	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1271	451,269	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1272	450,987	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1273	450,197	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1274	449,060	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1275	448,435	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1276	446,513	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1277	444,952	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1278	444,928	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1279	444,169	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1280	442,590	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1281	441,414	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1282	440,564	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1283	440,429	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1284	440,209	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1285	439,951	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1286	438,016	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1287	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1288	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
1289	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1290	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1291	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1292	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1293	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1294	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1295	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1296	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1297	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1298	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1299	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1300	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1301	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1302	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1303	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1304	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1305	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1306	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1307	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1308	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1309	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1310	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1311	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1312	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1313	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1314	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1315	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1316	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1317	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1318	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1319	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1320	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1321	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1322	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1323	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1324	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1325	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1326	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1327	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1328	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1329	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1330	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1331	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1332	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1333	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1334	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1335	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1336	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1337	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1338	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1339	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1340	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1341	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1342	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1287	SP AMERICAS-TRADING	PRIME-AMERICAS	55265KV71		55265KV71
1288	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	57646BAA3		57646BAA3
1289	SP AMERICAS-TRADING	PRIME-AMERICAS	12545CBD1		12545CBD1
1290	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDD0		52521RDD0
1291	SP AMERICAS-TRADING	PRIME-AMERICAS	52518RBE5		52518RBE5
1292	SP AMERICAS-TRADING	ABS DERIVATIVES	152314PW4		152314PW4
1293	SP AMERICAS-TRADING	PRIME-AMERICAS	86362HAN3		86362HAN3
1294	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863619AU6		863619AU6
1295	SP AMERICAS-TRADING	PRIME-AMERICAS	52524TAJ3		52524TAJ3
1296	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	456606HE5		456606HE5
1297	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBL7		52521LBL7
1298	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	759950FZ6		759950FZ6
1299	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	54251TAG4		54251TAG4
1300	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAQ5		86364CAQ5
1301	SP AMERICAS-TRADING	PRIME-AMERICAS	52521NAP5		52521NAP5
1302	SP AMERICAS-TRADING	PRIME-AMERICAS	02147JAQ1		02147JAQ1
1303	SP AMERICAS-TRADING	PRIME-AMERICAS	45668WAP2		45668WAP2
1304	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AV3		863592AV3
1305	SP AMERICAS-TRADING	PRIME-AMERICAS	76112BUD0	US76112BUD09	76112BUD0
1306	SP AMERICAS-TRADING	ABS DERIVATIVES	76110WJ72		76110WJ72
1307	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DNB9		86359DNB9
1308	SP AMERICAS-TRADING	ABS DERIVATIVES	76126CUM2	US76126CUM27	76126CUM2
1309	SP AMERICAS-TRADING	PRIME-AMERICAS	05949AHA1		05949AHA1
1310	SP AMERICAS-TRADING	ABS DERIVATIVES	40430HDL9		40430HDL9
1311	SP AMERICAS-TRADING	PRIME-AMERICAS	61915RBA3		61915RBA3
1312	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AMR1		86359AMR1
1313	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RFW2		86358RFW2
1314	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BVZ1		86359BVZ1
1315	SP AMERICAS-TRADING	PRIME-AMERICAS	52521PAH8		52521PAH8
1316	SP AMERICAS-TRADING	PRIME-AMERICAS	07386HCM1		07386HCM1
1317	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBT5		52524VBT5
1318	SP AMERICAS-TRADING	PRIME-AMERICAS	52521HBY8		52521HBY8
1319	SP AMERICAS-TRADING	PRIME-AMERICAS	36185MBL5		36185MBL5
1320	SP AMERICAS-TRADING	PRIME-AMERICAS	12667G5Z2		12667G5Z2
1321	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAH2		52524MAH2
1322	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AM83		86359AM83
1323	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBS7		52524VBS7
1324	SP AMERICAS-TRADING	PRIME-AMERICAS	76110H2R9		76110H2R9
1325	SP AMERICAS-TRADING	ABS CDO AMERICAS	1248M4AA9		1248M4AA9
1326	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AY23		86359AY23
1327	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HLA0		52108HLA0
1328	SP AMERICAS-TRADING	PRIME-AMERICAS	86359ADL4		86359ADL4
1329	SP AMERICAS-TRADING	PRIME-AMERICAS	86360BAQ1		86360BAQ1
1330	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAL6		52525BAL6
1331	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GAP9		86363GAP9
1332	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RCG0		86358RCG0
1333	SP AMERICAS-TRADING	PRIME-AMERICAS	52522BAA3		52522BAA3
1334	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	589962DG1	US589962DG15	589962DG1
1335	SP AMERICAS-TRADING	PRIME-AMERICAS	36228FK62		36228FK62
1336	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AYP2		86359AYP2
1337	SP AMERICAS-TRADING	PRIME-AMERICAS	743873AM3		743873AM3
1338	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDB4		52521RDB4
1339	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76110W3B0		76110W3B0
1340	SP AMERICAS-TRADING	PRIME-AMERICAS	05946XG64		05946XG64
1341	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VCH0		52524VCH0
1342	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAM9		52522XAM9

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
1287	MASTR 2003-10 B5 MASTR ASSET SECURITIZATION TRU	11/25/33	5.21%	MTS	797,174	0.55	0.55
1288	MNIM 2006-CI25 N1 MASTR ABS NIM TRUST	08/25/36	6.75%	MTS	8,144,031	0.05	0.05
1289	CWHL07-10 B1 COUNTRYWIDE HOME LOANS INC	06/25/37	0.00%	MTS	3,871,921	0.11	0.11
1290	LMT 2007-5 3B1 LEHMAN MORTGAGE TRUST	06/25/37	6.74%	MTS	8,431,617	0.05	0.05
1291	LSSC 02-GE1 A LEHMAN STRUCTURED SECS CORP	02/25/31	6.00%	MTS	536,383	0.81	0.81
1292	CXHE 2005-D B3 CENTEX HOME EQUITY	10/25/35	4.47%	MTS	6,000,000	0.07	0.07
1293	SARM 2006-11 M7 STRUCTURED ADJUSTABLE RATE MOR	12/25/36	4.22%	MTS	1,804,000	0.24	0.24
1294	SASC 2007-OSI B2 STRUCTURED ASSET SECURITIES CO	06/25/37	7.82%	MTS	4,465,000	0.09	0.10
1295	LXS 2007-8H M3 LEHMAN XS TRUST	06/25/37	2.92%	MTS	12,361,000	0.03	0.04
1296	INABS 2005-B M11 INDYMAC RESIDENTIAL ASSET BACK	08/25/35	5.97%	MTS	8,500,000	0.05	0.05
1297	LMT 2007-4 B2 LEHMAN MORTGAGE TRUST	05/25/37	6.50%	MTS	7,556,765	0.05	0.06
1298	RAMC 2005-4 A5 RENAISSANCE HOME EQUITY LOAN T	02/25/36	6.07%	MTS	500,000	0.86	0.86
1299	LBMLT 2006-7 M2 LONG BEACH MORTGAGE LOAN TRUST	08/25/36	2.79%	MTS	7,000,000	0.06	0.06
1300	SARM07-6 B1-II STRUCTURED ADJUSTABLE RATE MOR	07/25/37	5.94%	MTS	6,767,186	0.06	0.06
1301	LMT 2007-6 B1 LEHMAN MORTGAGE TRUST	07/25/37	6.01%	MTS	6,875,504	0.06	0.06
1302	CWALT 2006-46 B1 CWALT	01/25/37	0.00%	MTS	2,821,945	0.15	0.15
1303	INDX 2007-FLX1 M6 INDYMAC INDEX MORTGAGE LOAN TR	02/25/37	3.57%	MTS	2,005,000	0.21	0.21
1304	SASC 2006-RF3 2B2 STRUCTURED ASSET SECURITIES CO	10/25/36	6.11%	MTS	853,392	0.50	0.50
1305	GMACM 2005-AR4 1A GMAC MORTGAGE CORP LOAN TRUST	07/19/35	5.11%	MTS	489,901	0.87	0.87
1306	RASC 2004-KS11 M5 RESIDENTIAL ASSET SECURITIES C	12/25/34	4.22%	MTS	652,085	0.65	0.65
1307	LEH XS 05-2 2M2 LEHMAN XS TRUST MORTGAGE PASS	08/25/35	5.64%	MTS	4,094,000	0.10	0.10
1308	RACER 05-23P AYRESOME RACERS	02/01/19	6.29%	MTS	772,000	0.55	0.55
1309	BOAMS 2004-E 2A6 BANC OF AMERICA MORTGAGE SECUR	06/25/34	4.11%	MTS	575,000	0.74	0.74
1310	HASC 2006-OPT1 M7 HSI ASSET SECURITIZATION CORP	12/25/35	3.67%	MTS	10,000,000	0.04	0.04
1311	MHL 2005-5 B MORTGAGEIT TRUST	12/25/35	3.27%	MTS	1,346,020	0.31	0.31
1312	SASCO 2003-6A 2-A1 STRUC ASST SEC CORP	03/25/33	5.37%	MTS	489,944	0.85	0.85
1313	SASCO 01-9 B3 CMO SER 01-9 STRUC ASST SEC CRP	06/28/31	7.19%	MTS	1,925,304	0.21	0.22
1314	SASC 2004-NP1 M2 STRUCTURED ASSET SECURITIES CO	07/25/34	2.87%	MTS	658,000	0.63	0.63
1315	LSSCO 2007-1 M8 LEHMAN STRUCTURED SECURITIES C	10/30/34	5.15%	MTS	3,183,158	0.13	0.13
1316	BALTA 2003-3 B1 BEAR STEARNS ALT-A TRUST	10/25/33	4.87%	MTS	905,133	0.45	0.46
1317	LXS 07-15N M7-I LEHMAN XS TRUST	08/25/37	4.22%	MTS	6,887,652	0.06	0.06
1318	LMT 2006-9 B2 LEHMAN MORTGAGE TRUST	01/25/37	6.24%	MTS	6,242,019	0.06	0.07
1319	GMACM 2005-AR6 3A1 GMAC MORTGAGE CORP LOAN TRUST	11/19/35	5.30%	MTS	483,003	0.85	0.85
1320	CWALT 2005-43 4A1 COUNTRYWIDE ALTERNATIVE LOAN T	10/25/35	5.71%	MTS	468,119	0.87	0.88
1321	LXS 2007-9 I-M2 LEHMAN XS TRUST	06/25/37	2.87%	MTS	12,000,000	0.03	0.03
1322	SASCO 2003-21 1AX STRUCTURED ASSET SECS CORP	07/25/33	5.50%	MTS	2,065,704	0.20	0.20
1323	LXS 07-15N M6-I LEHMAN XS TRUST	08/25/37	4.22%	MTS	6,887,652	0.06	0.06
1324	RALI 2005-QA3 M1 RESIDENTIAL ACCREDIT LOANS INC	03/25/35	5.92%	MTS	2,678,037	0.15	0.15
1325	CBASS 2007-CB3 CREDIT-BASED ASSET SERVICING A	03/25/37	8.65%	MTS	3,857,198	0.10	0.11
1326	SASCO 2003-29 5AX STRUCTURED ASSET SECS CORP	09/25/33	5.25%	MTS	2,078,693	0.19	0.19
1327	LBUBS 2002-C2 X-CP CMO 02-C2 COMMERCIAL MORTGAGE TRUST	07/11/35	1.49%	MTS	41,972,608	0.01	0.01
1328	SASCO 02-23 A7 STRUCTURED ASSET SEC CORP	10/25/32	6.08%	MTS	433,213	0.92	0.93
1329	SARM 2006-4 7A4 STRUCTURED ADJUSTABLE RATE MOR	05/25/36	5.25%	MTS	870,000	0.46	0.46
1330	LXS 2007-16N M3I LEHMAN XS TRUST	09/25/47	5.41%	MTS	4,641,000	0.08	0.09
1331	SARM 2007-3 4-AX STRUCTURED ADJUSTABLE RATE MOR	04/25/37	0.35%	MTS	48,444,152	0.01	0.01
1332	SASCO 01-8A B2I CMO SER 01-8A STRUC ASST SEC CRP	05/25/31	7.93%	MTS	437,233	0.90	0.91
1333	LXS 2006-2N NIM A-3 LEHMAN XS TRUST	02/27/46	0.00%	MTS	439,820	0.90	0.90
1334	MSC SER 11 B2 MERIT SECURITIES CORP	09/28/32	3.97%	MTS	492,753	0.80	0.80
1335	GSR 2004-3F B5 GSR MORTGAGE LOAN TRUST	02/25/34	5.73%	MTS	944,652	0.42	0.42
1336	SASCO 2003-16 AX STRUCTURED ASSET SECS CORP	06/25/33	5.50%	MTS	2,158,685	0.18	0.18
1337	PFMLT 2004-1 1A3 PROVIDENT FUNDING MORTGAGE LOA	04/25/34	4.03%	MTS	585,126	0.67	0.67
1338	LMT 2007-5 2B3 LEHMAN MORTGAGE TRUST	06/25/37	6.20%	MTS	3,744,585	0.10	0.10
1339	RASC 2005-KS7 M5 RESIDENTIAL ASSET SECURITIES C	08/25/35	3.08%	MTS	2,000,000	0.19	0.20
1340	BAFC 2005-5 B4 BANC OF AMERICA FUNDING CORP	09/25/35	5.50%	MTS	1,403,105	0.28	0.28
1341	LXS 07-15N M9-I LEHMAN XS TRUST	08/25/37	0.00%	MTS	12,574,000	0.03	0.03
1342	LMT 2007-9 AP LEHMAN MORTGAGE TRUST	10/25/37	0.00%	MTS	1,077,630	0.36	0.36

	S	T	U	V
1287	437,878	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1288	437,742	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1289	437,176	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1290	436,930	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1291	435,811	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1292	435,652	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1293	434,516	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1294	434,348	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1295	433,901	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1296	433,361	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1297	433,204	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1298	431,180	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1299	430,700	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1300	430,469	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1301	429,966	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1302	429,876	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1303	429,697	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1304	429,294	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1305	425,669	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1306	425,461	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1307	425,032	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1308	424,600	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1309	423,781	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1310	421,419	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1311	419,835	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1312	418,681	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1313	416,570	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1314	415,456	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1315	415,088	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1316	412,209	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1317	410,936	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1318	410,524	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1319	410,433	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1320	410,204	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1321	410,103	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1322	409,535	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1323	407,933	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1324	407,868	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1325	405,183	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1326	403,835	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1327	402,984	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1328	400,741	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1329	398,973	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1330	398,713	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1331	397,073	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1332	396,361	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1333	395,876	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1334	395,119	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1335	394,135	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1336	394,044	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1337	393,192	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1338	392,855	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1339	390,396	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1340	390,104	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1341	389,794	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1342	389,654	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E	F
1343	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1344	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1345	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1346	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1347	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1348	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1349	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1350	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1351	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1352	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1353	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1354	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1355	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1356	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1357	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1358	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1359	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1360	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1361	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1362	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1363	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1364	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1365	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1366	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1367	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1368	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1369	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1370	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1371	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1372	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1373	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1374	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1375	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1376	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1377	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1378	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1379	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1380	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1381	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1382	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1383	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1384	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1385	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1386	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1387	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1388	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1389	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1390	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1391	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1392	GAIM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1393	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1394	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1395	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1396	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1397	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1398	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
1343	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RAA9		52521RAA9
1344	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BLB5		86359BLB5
1345	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505SJ2	US393505SJ24	393505SJ2
1346	SP AMERICAS-TRADING	PRIME-AMERICAS	12669G6K2		12669G6K2
1347	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DPS0		86359DPS0
1348	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AF0		863911AF0
1349	SP AMERICAS-TRADING	PRIME-AMERICAS	52525PAJ0		52525PAJ0
1350	SP AMERICAS-TRADING	PRIME-AMERICAS	17025TBU4		17025TBU4
1351	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DCB1		86359DCB1
1352	SP AMERICAS-TRADING	PRIME-AMERICAS	749580AR7		749580AR7
1353	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572XL2		863572XL2
1354	SP AMERICAS-TRADING	PRIME-AMERICAS	021467AG0		021467AG0
1355	SP AMERICAS-TRADING	PRIME-AMERICAS	86358DAM0	US86358DAM02	86358DAM0
1356	SP AMERICAS-TRADING	ABS CDO AMERICAS	12479DAS7		12479DAS7
1357	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MGR8		52520MGR8
1358	SP AMERICAS-TRADING	PRIME-AMERICAS	52525LAJ9		52525LAJ9
1359	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	07324QCU8		07324QCU8
1360	SP AMERICAS-TRADING	PRIME-AMERICAS	12669EGZ3		12669EGZ3
1361	SP AMERICAS-TRADING	PRIME-AMERICAS	32052MAJ0		32052MAJ0
1362	SP AMERICAS-TRADING	PRIME-AMERICAS	07384MZ88	US07384MZ888	07384MZ88
1363	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	03072SVW2	US03072SVW24	03072SVW2
1364	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YAR7		52521YAR7
1365	SP AMERICAS-TRADING	PRIME-AMERICAS	525249AH1		525249AH1
1366	SP AMERICAS-TRADING	PRIME-AMERICAS	251563FR8		251563FR8
1367	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAQ5		52525BAQ5
1368	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBH6		52521LBH6
1369	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783766QH4		783766QH4
1370	SP AMERICAS-TRADING	PRIME-AMERICAS	86359APN7	US86359APN71	86359APN7
1371	SP AMERICAS-TRADING	PRIME-AMERICAS	86360NAV4		86360NAV4
1372	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B5X5		86359B5X5
1373	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBH4		52522QBH4
1374	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	21075WCJ2	US21075WCJ27	21075WCJ2
1375	SP AMERICAS-TRADING	PRIME-AMERICAS	94983KAC3		94983KAC3
1376	SP AMERICAS-TRADING	PRIME-AMERICAS	52525PAK7		52525PAK7
1377	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00442BAH4		00442BAH4
1378	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	674135DG0		674135DG0
1379	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAL7	US05570GAL77	05570GAL7
1380	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QEH7		20846QEH7
1381	SP AMERICAS-TRADING	ABS DERIVATIVES	80556XAN7		80556XAN7
1382	SP AMERICAS-TRADING	PRIME-AMERICAS	863579JG4		863579JG4
1383	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RAQ5		52520RAQ5
1384	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAQ0		52522XAQ0
1385	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DEV5		86359DEV5
1386	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	23322BMZ8		23322BMZ8
1387	SP AMERICAS-TRADING	PRIME-AMERICAS	23245QAS8		23245QAS8
1388	SP AMERICAS-TRADING	PRIME-AMERICAS	36185NXR6		36185NXR6
1389	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBS0		52522QBS0
1390	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAN4		86364YAN4
1391	SP AMERICAS-TRADING	PRIME-AMERICAS	52522DAS0		52522DAS0
1392	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86362EAD2		86362EAD2
1393	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAG2		86364JAG2
1394	SP AMERICAS-TRADING	ABS CDO AMERICAS	17312EAP1		17312EAP1
1395	SP AMERICAS-TRADING	PRIME-AMERICAS	02660TBL6	US02660TBL61	02660TBL6
1396	SP AMERICAS-TRADING	PRIME-AMERICAS	52523KBE3		52523KBE3
1397	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BBA9		52525BBA9
1398	SP AMERICAS-TRADING	PRIME-AMERICAS	863579U55		863579U55

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	L	M	N	O	P	Q	R
1343	LMT 2007-5 AX1 LEHMAN MORTGAGE TRUST	06/25/37	6.00%	MTS	2,097,702	0.18	0.19
1344	SARM 2004-2 2A STRUC ASST SEC CORP	03/25/34	6.98%	MTS	450,729	0.86	0.86
1345	GTMH 97-1 A6 ASSETBK HOME EQT GREENTREE MANUFACTURED HOUSING	03/15/28	7.29%	MTS	384,862	1.00	1.01
1346	CWHL 2005-HYB5 4A1 COUNTRYWIDE HOME LOAN MORTGAGE	09/20/35	5.09%	MTS	452,269	0.85	0.85
1347	SASC 2005-S5 M4 STRUCTURED ASSET SECURITIES CO	08/25/35	5.25%	MTS	5,000,000	0.08	0.08
1348	SASC 2006-RF4 2AX SASCO LLC	10/25/36	6.00%	MTS	2,105,221	0.18	0.18
1349	LXS 2007-17H M6 LEHMAN XS TRUST	10/25/37	4.47%	MTS	5,631,000	0.07	0.07
1350	CWHL 2007-15 B2 COUNTRYWIDE HOME LOANS INC	08/25/37	6.38%	MTS	4,123,634	0.09	0.09
1351	SASCO 2005-RF1 B4 STRUCTURED ASSET SECURITIES CO	03/25/35	6.76%	MTS	447,527	0.85	0.85
1352	RFMSI 2007-S5 M2 RESIDENTIAL FUNDING MORTGAGE S	06/25/37	0.00%	MTS	3,106,112	0.12	0.12
1353	SASCO 98-11 2B3 SERIES 98-11 STRUCT ASSET SEC-144A PRV PLMT	01/01/32	6.20%	MTS	468,346	0.81	0.81
1354	CWALT 06-15CB B2 COUNTRYWIDE ALTERNATIVE LOAN T	06/05/36	6.50%	MTS	2,943,017	0.13	0.13
1355	SARM 2008-1 B2 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.09%	MTS	2,475,102	0.15	0.15
1356	CBASS 2006-CB7 B3 CREDIT-BASED ASSET SERVICING A	10/25/36	7.00%	MTS	7,148,000	0.05	0.05
1357	LMT 2006-2 AP LEHMAN MORTGAGE TRUST	04/25/36	0.00%	MTS	917,546	0.41	0.41
1358	LXS 2007-14H M5 LEHMAN XS TRUST	07/25/47	4.47%	MTS	8,590,000	0.04	0.04
1359	BAYVIEW 2003-AA M1 BAYVIEW	02/25/33	4.91%	MTS	414,077	0.90	0.90
1360	CWHL 2003-14 B4 COUNTRYWIDE HOME LOAN MORTGAGE	06/25/33	5.50%	MTS	679,613	0.55	0.55
1361	FHAMS 2006-AA6 3A2 FIRST HORIZON ALTERNATIVE MORT	10/25/36	5.79%	MTS	522,053	0.71	0.71
1362	BSARM 2004-8 11A1 BEAR STEARNS ADJUSTABLE RATE M	11/25/34	5.01%	MTS	455,830	0.81	0.82
1363	AMSI 2004-R10 M6 AMERIQUEST MORTGAGE SECURITIES	11/25/34	3.84%	MTS	492,981	0.75	0.75
1364	LMT 2007-8 AP1 LEHMAN MORTGAGE TRUST	09/25/37	0.00%	MTS	1,026,040	0.36	0.36
1365	LXS 2007-11 M2 LEHMAN XS TRUST	07/25/37	3.02%	MTS	9,968,000	0.04	0.04
1366	DMSI 2004-4 B4 DEUTSCHE MORTGAGE SECURITIES I	06/25/34	4.68%	MTS	997,846	0.37	0.37
1367	LXS 2007-16N M7I LEHMAN XS TRUST	09/25/47	5.42%	MTS	5,906,000	0.06	0.06
1368	LMT 2007-4 AP LEHMAN MORTGAGE TRUST	05/25/37	0.00%	MTS	914,972	0.40	0.40
1369	RYMS 94-5 M3 CMO SERIES 94-5 RYLAND MORTGAGE SECS CORP	10/25/23	5.10%	MTS	495,236	0.74	0.74
1370	SASCO 2003-4 B5 STRUCTURED ASSET SEC CORP	02/25/33	5.00%	MTS	695,509	0.53	0.53
1371	SARM 2006-5 B1I STRUCTURED ADJUSTABLE RATE MOR	06/25/36	6.37%	MTS	2,991,646	0.12	0.12
1372	SASC05-3 AX STRUCTURED ASSET SECURITIES CO	03/25/35	5.50%	MTS	1,925,625	0.19	0.19
1373	LMT 2007-10 1B2 LEHMAN MORTGAGE TRUST	01/25/38	6.37%	MTS	1,877,511	0.19	0.19
1374	CONHE 96-1 A7 ASSETBK HOME EQ CONTI MTG HOME EQUITY LOAN TR	03/15/27	7.00%	MTS	364,234	1.00	1.00
1375	WFMBS 2006-AR2 2A1 WELLS FARGO MORTGAGE BACKED SE	03/25/36	4.95%	MTS	443,427	0.82	0.82
1376	LXS 2007-17H M7 LEHMAN XS TRUST	10/25/37	4.47%	MTS	5,631,000	0.06	0.06
1377	ACE 2006-HE4 M3 ACE SECURITIES CORP	10/25/36	2.81%	MTS	4,500,000	0.08	0.08
1378	OAK 1998-A B1 OAKWOOD MORTGAGE INVESTORS INC	05/15/28	7.50%	MTS	1,753,443	0.20	0.21
1379	BNCMT 2007-4 M7 BNC MORTGAGE LOAN TRUST	11/25/37	6.00%	MTS	3,867,000	0.09	0.09
1380	CNFHI 00-E B1 ASSTBACK 00-E CONSECO FIN HOMELOAN TRUST	08/15/31	10.26%	MTS	360,320	0.99	1.00
1381	SAST 2006-2 B1 SAXON ASSET SECURITIES TRUST	06/25/36	3.37%	MTS	5,000,000	0.07	0.07
1382	SARM04-19 2A1 STRUCTURED ADJUSTABLE RATE MOR	01/25/35	6.06%	MTS	650,966	0.55	0.55
1383	LMT 2006-4 1B2 LEHMAN MORTGAGE TRUST	08/25/36	6.75%	MTS	1,962,346	0.18	0.18
1384	LMT 2007-9 B2 LEHMAN MORTGAGE TRUST	10/25/37	6.39%	MTS	1,552,398	0.23	0.23
1385	SASC 2005-10 B6 STRUCTURED ASSET SECURITIES CO	06/25/35	5.63%	MTS	4,085,120	0.09	0.09
1386	DLJCM 00-CKP1 A1B SER 00-CKP1 DLJ COMMERCIAL MORTGAGE CORP	08/10/10	7.18%	MTS	348,910	1.02	1.02
1387	CWALT 2006-OA21 B2 COUNTRYWIDE ALTERNATIVE LOAN T	03/20/47	4.22%	MTS	5,246,486	0.07	0.07
1388	GMACM 2003-GH1 A5 GMAC MORTGAGE CORP LOAN TRUST	07/25/34	5.60%	MTS	371,329	0.96	0.96
1389	LMT 2007-10 2B4 LEHMAN MORTGAGE TRUST	12/25/37	6.86%	MTS	5,613,596	0.06	0.06
1390	SARM 2007-11 M3 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	6.93%	MTS	1,641,000	0.21	0.22
1391	LXS 2006-16N M2 LEHMAN XS TRUST	11/25/46	2.87%	MTS	8,692,000	0.04	0.04
1392	SASC06-13A 3A2 STRUCTURED ASSET SECURITIES CO	12/01/36	0.00%	MTS	17,259,210	0.02	0.02
1393	SARM 2007-9 M1 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.64%	MTS	4,963,000	0.07	0.07
1394	CMLTI 2007-AMC3 M9 CITIGROUP MORTGAGE LOAN TRUST	03/25/37	4.97%	MTS	5,201,500	0.07	0.07
1395	AHM 04-3 II-A AMERICAN HOME MORTGAGE INVESTM	10/25/34	3.59%	MTS	418,883	0.84	0.84
1396	LXS 2006-17 WF-M4 LEHMAN XS TRUST	11/25/36	6.24%	MTS	3,107,000	0.11	0.11
1397	LXS 2007-16N M8II LEHMAN XS TRUST	09/25/47	5.50%	MTS	6,367,053	0.05	0.06
1398	SARM 2006-2 AX STRUCTURED ADJUSTABLE RATE MOR	12/25/10	5.50%	MTS	5,045,142	0.07	0.07

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	S	T	U	V
1343	389,506	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1344	388,391	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1345	387,430	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1346	385,606	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1347	385,208	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1348	383,852	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1349	381,768	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1350	381,350	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1351	380,275	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1352	379,981	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1353	379,553	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1354	379,319	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1355	377,125	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1356	376,858	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1357	376,624	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1358	375,878	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1359	373,460	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1360	373,175	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1361	372,662	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1362	371,731	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1363	370,840	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1364	370,013	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1365	368,445	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1366	368,214	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1367	367,987	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1368	367,872	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1369	367,358	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1370	366,495	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1371	366,408	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1372	366,003	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1373	365,982	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1374	365,225	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1375	364,757	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1376	364,639	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1377	363,781	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1378	362,985	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1379	361,446	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1380	360,176	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1381	359,835	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1382	359,566	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1383	358,372	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1384	357,933	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1385	357,738	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1386	357,673	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1387	357,014	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1388	356,339	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1389	356,289	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1390	355,927	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1391	355,288	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1392	353,854	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1393	353,286	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1394	353,183	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1395	351,694	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1396	351,174	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1397	350,428	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1398	349,685	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
1399	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1400	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1401	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1402	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1403	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1404	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1405	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1406	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1407	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1408	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1409	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1410	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1411	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1412	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1413	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1414	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1415	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1416	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1417	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1418	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1419	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1420	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1421	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1422	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1423	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1424	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1425	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1426	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1427	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1428	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1429	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1430	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1431	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1432	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1433	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1434	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1435	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1436	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1437	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1438	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1439	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1440	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1441	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1442	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1443	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1444	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1445	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1446	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1447	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1448	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1449	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1450	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1451	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1452	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1453	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1454	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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	G	H	I	J	K
1399	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBU2		52524VBU2
1400	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505XX5	US393505XX52	393505XX5
1401	SP AMERICAS-TRADING	PRIME-AMERICAS	12544CBC4		12544CBC4
1402	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DFC6		86359DFC6
1403	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	74436JDT1	US74436JDT16	74436JDT1
1404	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBH5		52524YBH5
1405	SP AMERICAS-TRADING	PRIME-AMERICAS	52524TAK0		52524TAK0
1406	SP AMERICAS-TRADING	PRIME-AMERICAS	86363LAH6		86363LAH6
1407	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625MKR9		46625MKR9
1408	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AMP5	US86359AMP56	86359AMP5
1409	SP AMERICAS-TRADING	ABS DERIVATIVES	09070FAE2		09070FAE2
1410	SP AMERICAS-TRADING	PRIME-AMERICAS	86358DAN8	US86358DAN84	86358DAN8
1411	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DNC7		86359DNC7
1412	SP AMERICAS-TRADING	PRIME-AMERICAS	251563DP4		251563DP4
1413	SP AMERICAS-TRADING	PRIME-AMERICAS	058931BV7		058931BV7
1414	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAG8		86364PAG8
1415	SP AMERICAS-TRADING	PRIME-AMERICAS	525248AL4		525248AL4
1416	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DRY5		86359DRY5
1417	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	881561XJ8	US881561XJ89	881561XJ8
1418	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76112B3R9	US76112B3R98	76112B3R9
1419	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DFB8		86359DFB8
1420	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86361NAL5		86361NAL5
1421	SP AMERICAS-TRADING	PRIME-AMERICAS	76113WAG8		76113WAG8
1422	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAK9	US05570GAK94	05570GAK9
1423	SP AMERICAS-TRADING	PRIME-AMERICAS	05948XSL6		05948XSL6
1424	SP AMERICAS-TRADING	ABS CDO AMERICAS	12670FAL4		12670FAL4
1425	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	55264TCX7		55264TCX7
1426	SP AMERICAS-TRADING	PRIME-AMERICAS	52524HAV2		52524HAV2
1427	SP AMERICAS-TRADING	PRIME-AMERICAS	52521NAM2		52521NAM2
1428	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAM0		52525DAM0
1429	SP AMERICAS-TRADING	PRIME-AMERICAS	86362HAQ6		86362HAQ6
1430	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DQH3		86359DQH3
1431	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	36245DAF7		36245DAF7
1432	SP AMERICAS-TRADING	PRIME-AMERICAS	362341RX9		362341RX9
1433	SP AMERICAS-TRADING	PRIME-AMERICAS	863576CU6		863576CU6
1434	SP AMERICAS-TRADING	ABS DERIVATIVES	52902YAC9		52902YAC9
1435	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DMK0		86359DMK0
1436	SP AMERICAS-TRADING	PRIME-AMERICAS	125438AA9		125438AA9
1437	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AM5		863911AM5
1438	SP AMERICAS-TRADING	PRIME-AMERICAS	32051HAV5		32051HAV5
1439	SP AMERICAS-TRADING	PRIME-AMERICAS	863579QH4		863579QH4
1440	SP AMERICAS-TRADING	PRIME-AMERICAS	05949AXG0	US05949AXG02	05949AXG0
1441	SP AMERICAS-TRADING	ABS DERIVATIVES	437084NL6		437084NL6
1442	SP AMERICAS-TRADING	PRIME-AMERICAS	86359A7G2		86359A7G2
1443	SP AMERICAS-TRADING	ABS CDO AMERICAS	1248MPAJ3		1248MPAJ3
1444	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BQ87		86359BQ87
1445	SP AMERICAS-TRADING	PRIME-AMERICAS	52525AAG9		52525AAG9
1446	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	161546GJ9		161546GJ9
1447	SP AMERICAS-TRADING	PRIME-AMERICAS	02660VAE8	US02660VAE83	02660VAE8
1448	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	12666TAD8	US12666TAD81	12666TAD8
1449	SP AMERICAS-TRADING	ABS CDO AMERICAS	17312EAN6		17312EAN6
1450	SP AMERICAS-TRADING	PRIME-AMERICAS	86361AAF6		86361AAF6
1451	SP AMERICAS-TRADING	PRIME-AMERICAS	525237BD4		525237BD4
1452	SP AMERICAS-TRADING	PRIME-AMERICAS	39538RBP3		39538RBP3
1453	SP AMERICAS-TRADING	PRIME-AMERICAS	75114TAK7		75114TAK7
1454	SP AMERICAS-TRADING	PRIME-AMERICAS	12668RAK4		12668RAK4

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
1399	LXS 07-15N M8-I LEHMAN XS TRUST	08/25/37	0.00%	MTS	6,859,000	0.05	0.05
1400	GTMH 97-7 B1 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	08/25/29	6.99%	MTS	2,684,522	0.12	0.13
1401	CWHL 2007-2 B1 COUNTRYWIDE HOME LOAN MORTGAGE	02/25/37	0.00%	MTS	2,961,630	0.12	0.12
1402	SASCO 2005-RF2 B4 STRUCTURED ASSET SECURITIES CO	03/25/35	6.68%	MTS	403,298	0.86	0.86
1403	PSSF 1998-C1 AEC PRUDENTIAL SECURITIES SECURED	07/15/18	0.38%	MTS	14,878,279	0.02	0.02
1404	LXS 07-12N 3-M2 LEHMAN XS TRUST	07/25/37	5.65%	MTS	2,585,113	0.13	0.13
1405	LXS 2007-8H M4 LEHMAN XS TRUST	06/25/37	3.07%	MTS	12,923,000	0.03	0.03
1406	SARM 2007-4 M-6 STRUCTURED ADJUSTABLE RATE MOR	05/25/37	4.22%	MTS	2,708,000	0.13	0.13
1407	JPMCC 2002-CIB4 X2 JP MORGAN CHASE COMMERCIAL MOR	05/12/34	0.98%	MTS	61,992,454	0.01	0.01
1408	SASCO 2003-6A 1-A1 STRUC ASST SEC CORP	03/25/33	6.40%	MTS	396,242	0.87	0.87
1409	BIRCH 1A A1 BIRCH REAL ESTATE CDO LTD	02/10/38	5.16%	MTS	385,000	0.89	0.90
1410	SARM 2008-1 B3 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.09%	MTS	1,702,694	0.20	0.20
1411	LEH XS 05-2 2M3 LEHMAN XS TRUST MORTGAGE PASS	08/25/35	6.30%	MTS	3,721,000	0.09	0.09
1412	DMSI 2004-2 M1 DEUTSCHE MORTGAGE SECURITIES I	01/25/34	5.09%	MTS	1,178,126	0.29	0.29
1413	BAFC 2006-3 B4 BANC OF AMERICA FUNDING CORP	03/25/36	5.69%	MTS	1,839,275	0.18	0.19
1414	SARM 2007-10 M1 STRUCTURED ADJUSTABLE RATE MOR	11/25/37	6.51%	MTS	5,153,000	0.06	0.07
1415	LXS 2007-5H IM2 LEHMAN XS TRUST	05/25/37	6.17%	MTS	6,900,000	0.05	0.05
1416	SASC05-RF5 B4 STRUCTURED ASSET SECURITIES CO	08/25/35	6.36%	MTS	425,200	0.80	0.80
1417	TMTS 2005-14HE AF2 TERWIN MORTGAGE TRUST	08/25/36	4.85%	MTS	347,970	0.98	0.98
1418	RAAC 2006-RP1 A3 RAAC SERIES	10/25/45	5.17%	MTS	376,484	0.90	0.90
1419	SASCO 2005-RF2 B3 STRUCTURED ASSET SECURITIES CO	03/25/35	6.68%	MTS	403,298	0.84	0.84
1420	SASC 2006-GEL4 M8 STRUCTURED ASSET SECURITIES CO	10/25/36	6.92%	MTS	5,985,000	0.05	0.06
1421	RAST 2007-A3 AP RESIDENTIAL ASSET SECURITIZATI	03/25/37	0.00%	MTS	783,515	0.43	0.43
1422	BNCMT 2007-4 M6 BNC MORTGAGE LOAN TRUST	11/25/37	3.97%	MTS	4,124,000	0.08	0.08
1423	BOAMS 2003-6 1B6 BANC OF AMERICA MORTGAGE SECUR	08/25/33	5.25%	MTS	1,107,491	0.30	0.30
1424	CWL 2007-9 M6 COUNTRYWIDE ASSET-BACKED CERTI	11/25/37	3.22%	MTS	5,400,000	0.06	0.06
1425	MBNAS 2005-A2 A2 MBNA CREDIT CARD MASTER NOTE T	10/15/14	2.55%	MTS	360,000	0.93	0.93
1426	LXS 2007-4N M8 LEHMAN XS TRUST	03/25/47	4.22%	MTS	7,829,399	0.04	0.04
1427	LMT 2007-6 AP LEHMAN MORTGAGE TRUST	07/25/37	0.00%	MTS	901,677	0.37	0.37
1428	LXS 2007-18N M3 LEHMAN XS TRUST	10/25/37	6.16%	MTS	3,542,071	0.09	0.09
1429	SARM 2006-11 B2II STRUCTURED ADJUSTABLE RATE MOR	12/25/36	6.40%	MTS	2,368,091	0.14	0.14
1430	SASC 2005-RF4 B5 STRUCTURED ASSET SECURITIES CO	07/25/35	6.35%	MTS	597,453	0.55	0.56
1431	GSAMP 2006-FM2 M1 GSAMP TRUST	09/25/36	2.73%	MTS	2,730,000	0.12	0.12
1432	GSR 2005-AR6 2A1 GSR MORTGAGE LOAN TRUST	09/25/35	4.54%	MTS	405,383	0.81	0.82
1433	SASC 2005-6 PAX STRUCTURED ASSET SECURITIES CO	05/25/35	5.50%	MTS	1,755,629	0.19	0.19
1434	LEXN 2007-3A A2 LEXINGTON CAPITAL FUNDING LTD	04/10/47	3.19%	MTS	5,000,000	0.06	0.07
1435	SASC 2005-RF3 B5 STRUCTURED ASSET SECURITIES CO	06/25/35	6.45%	MTS	625,823	0.52	0.53
1436	CWHL 2007-HYB2 1A COUNTRYWIDE HOME LOAN MORTGAGE	05/25/37	5.35%	MTS	391,809	0.84	0.84
1437	SASC 2006-RF4 B5 SASCO LLC	10/25/36	6.00%	MTS	626,567	0.52	0.53
1438	FHAMS 2006-FA3 B4 FIRST HORIZON ALTERNATIVE MORT	07/25/36	6.00%	MTS	2,947,938	0.11	0.11
1439	SARM 2005-7 B81 STRUCTURED ADJUSTABLE RATE MOR	04/25/35	5.54%	MTS	5,285,673	0.06	0.06
1440	BOAMS 2004-K 2A1 BANC OF AMERICA MORTGAGE SECUR	12/25/34	4.41%	MTS	395,088	0.83	0.83
1441	HEAT 2005-6 B1 HOME EQUITY ASSET TRUST	12/25/35	4.22%	MTS	3,200,000	0.10	0.10
1442	SASCO 2003-32 B5 STRUC ASST SEC CRP	11/25/33	5.49%	MTS	1,269,703	0.26	0.26
1443	CBASS 2007-MX1 M5 CREDIT-BASED ASSET SERVICING A	12/25/36	6.83%	MTS	1,000,000	0.32	0.33
1444	SASC04-NP2 M1 STRUCTURED ASSET SECURITIES CO	06/25/34	3.37%	MTS	609,000	0.53	0.54
1445	LXS 2007-20N M3 LEHMAN XS TRUST	12/25/37	5.94%	MTS	3,210,000	0.10	0.10
1446	CFAB 2003-5 1A4 CHASE FUNDING MTGE LN ASSETBK	02/25/30	4.40%	MTS	338,728	0.96	0.96
1447	AHMA 2005-1 3A11 AMERICAN HOME MORTGAGE ASSETS	11/25/35	2.74%	MTS	396,154	0.81	0.82
1448	CWL 2006-11 1AF4 COUNTRYWIDE ASSET-BACKED CERTI	09/25/46	6.30%	MTS	685,000	0.47	0.47
1449	CMLTI 2007-AMC3 M8 CITIGROUP MORTGAGE LOAN TRUST	03/25/37	4.72%	MTS	4,421,500	0.07	0.07
1450	SASC 2006-RF2 B4 STRUCTURED ASSET SECURITIES CO	05/25/36	6.18%	MTS	532,522	0.60	0.60
1451	LXS 2007-10H II-M8 LEHMAN XS TRUST	07/25/37	4.22%	MTS	3,443,000	0.09	0.09
1452	GPMF 2005-AR2 B1 GREENPOINT MORTGAGE FUNDING TR	06/25/45	3.72%	MTS	3,472,928	0.09	0.09
1453	RALI 2006-QS5 AP RESIDENTIAL ACCREDIT LOANS INC	05/25/36	0.00%	MTS	712,554	0.45	0.45
1454	CWALT 2006-OA19 M2 CWALT	02/20/47	2.91%	MTS	8,461,622	0.04	0.04

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	S	T	U	V
1399	349,123	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1400	348,615	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1401	348,609	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1402	347,785	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1403	347,276	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1404	346,601	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1405	346,232	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1406	345,711	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1407	345,163	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1408	344,703	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1409	344,581	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1410	344,570	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1411	344,006	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1412	343,989	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1413	343,854	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1414	343,343	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1415	342,278	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1416	342,236	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1417	341,487	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1418	340,070	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1419	339,719	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1420	338,372	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1421	338,051	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1422	336,257	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1423	335,372	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1424	334,149	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1425	333,790	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1426	333,679	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1427	332,664	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1428	332,264	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1429	332,142	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1430	331,983	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1431	331,405	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1432	330,813	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1433	330,046	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1434	329,685	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1435	329,669	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1436	329,292	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1437	329,121	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1438	328,558	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1439	328,519	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1440	327,949	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1441	327,881	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1442	327,273	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1443	326,856	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1444	325,946	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1445	325,253	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1446	325,043	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1447	322,881	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1448	321,916	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1449	321,684	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1450	321,096	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1451	320,536	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1452	320,104	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1453	319,469	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1454	319,021	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
1455	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1456	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1457	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1458	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1459	G1CW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1460	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1461	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1462	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1463	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1464	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1465	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1466	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1467	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1468	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1469	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1470	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1471	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1472	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1473	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1474	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1475	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1476	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1477	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1478	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1479	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1480	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1481	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1482	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1483	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1484	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1485	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1486	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1487	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1488	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1489	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1490	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1491	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1492	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1493	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1494	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1495	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1496	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1497	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1498	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1499	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1500	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1501	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1502	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1503	GME5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1504	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1505	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1506	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1507	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1508	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1509	07200CP67	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
1510	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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	G	H	I	J	K
1455	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BK83		86359BK83
1456	SP AMERICAS-TRADING	PRIME-AMERICAS	52525LAH3		52525LAH3
1457	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	59549WAB9		59549WAB9
1458	SP AMERICAS-TRADING	ABS CDO AMERICAS	88157VAD9		88157VAD9
1459	SP AMERICAS-TRADING	ABS CDO AMERICAS	1248RHAL1		1248RHAL1
1460	SP AMERICAS-TRADING	PRIME-AMERICAS	576434UA0		576434UA0
1461	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWM5		86359DWM5
1462	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VCF4		52524VCF4
1463	SP AMERICAS-TRADING	PRIME-AMERICAS	39539LAX9		39539LAX9
1464	SP AMERICAS-TRADING	PRIME-AMERICAS	52524TAN4		52524TAN4
1465	SP AMERICAS-TRADING	PRIME-AMERICAS	863572TZ6	US863572TZ64	863572TZ6
1466	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572QS5		863572QS5
1467	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BEV9	US86359BEV99	86359BEV9
1468	SP AMERICAS-TRADING	PRIME-AMERICAS	525221GJ0		525221GJ0
1469	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VCG2		52524VCG2
1470	SP AMERICAS-TRADING	PRIME-AMERICAS	39539LAY7		39539LAY7
1471	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505W57		393505W57
1472	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AJ2		525237AJ2
1473	SP AMERICAS-TRADING	ABS DERIVATIVES	9497ENAG8		9497ENAG8
1474	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86361NAA9		86361NAA9
1475	SP AMERICAS-TRADING	PRIME-AMERICAS	17310BBG8		17310BBG8
1476	SP AMERICAS-TRADING	ABS DERIVATIVES	17309QAF1		17309QAF1
1477	SP AMERICAS-TRADING	PRIME-AMERICAS	32051D6V9		32051D6V9
1478	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DRZ2		86359DRZ2
1479	SP AMERICAS-TRADING	PRIME-AMERICAS	52525LAL4		52525LAL4
1480	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32027EAE1	US32027EAE14	32027EAE1
1481	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	456606JE3		456606JE3
1482	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	921796ME5		921796ME5
1483	SP AMERICAS-TRADING	PRIME-AMERICAS	52520NCD1		52520NCD1
1484	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AL7		525237AL7
1485	SP AMERICAS-TRADING	PRIME-AMERICAS	863579MV7		863579MV7
1486	SP AMERICAS-TRADING	PRIME-AMERICAS	52522CAK9		52522CAK9
1487	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358ETP1		86358ETP1
1488	SP AMERICAS-TRADING	PRIME-AMERICAS	86358R2G1		86358R2G1
1489	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625M6U8		46625M6U8
1490	SP AMERICAS-TRADING	PRIME-AMERICAS	52521HCA9		52521HCA9
1491	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BTE1		86359BTE1
1492	SP AMERICAS-TRADING	PRIME-AMERICAS	863576DA9		863576DA9
1493	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XAN7		86363XAN7
1494	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JAZ3		86361JAZ3
1495	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BDJ7		86359BDJ7
1496	SP AMERICAS-TRADING	PRIME-AMERICAS	863579V47		863579V47
1497	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BQ95		86359BQ95
1498	SP AMERICAS-TRADING	PRIME-AMERICAS	52525LAK6		52525LAK6
1499	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAM4		52525BAM4
1500	SP AMERICAS-TRADING	PRIME-AMERICAS	52521NAN0		52521NAN0
1501	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AY9		525237AY9
1502	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359XAF0		86359XAF0
1503	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86359AMM2		86359AMM2
1504	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PBQ4	US52524PBQ46	52524PBQ4
1505	SP AMERICAS-TRADING	ABS CDO AMERICAS	00075VAK7		00075VAK7
1506	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YAR4		52524YAR4
1507	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	59024EAN7		59024EAN7
1508	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PBF8	US52524PBF80	52524PBF8
1509	EMG AMERICAS	M/B EMG AMERICA		USP8716HAA16	1CL820571
1510	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DYS0		86359DYS0

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	L	M	N	O	P	Q	R
1455	SASC 2004-20 AX2 STRUCTURED ASSET SECURITIES CO	11/25/34	5.50%	MTS	1,569,762	0.20	0.20
1456	LXS 2007-14H M4 LEHMAN XS TRUST	07/25/47	4.47%	MTS	6,781,000	0.04	0.05
1457	MDST 11 M1 MID STATE TRUST	07/15/38	5.60%	MTS	542,588	0.58	0.58
1458	TMTS 2007-6ALT M1 TERWIN MORTGAGE TRUST	08/01/37	2.87%	MTS	5,115,000	0.06	0.06
1459	CBASS 2007-CB6 M7 CREDIT-BASED ASSET SERVICING A	07/25/37	4.54%	MTS	3,400,000	0.09	0.09
1460	MALT 2004-7 B5 MASTR ALTERNATIVE LOANS TRUST	08/25/34	5.58%	MTS	1,480,570	0.21	0.21
1461	SASC05-RF6 B3 STRUCTURED ASSET SECURITIES CO	12/25/35	6.40%	MTS	388,630	0.80	0.81
1462	LXS 07-15N M8-II LEHMAN XS TRUST	08/25/47	6.88%	MTS	9,270,670	0.03	0.03
1463	GPMF 2007-AR2 2M3 GREENPOINT MORTGAGE FUNDING TR	05/25/37	5.87%	MTS	3,527,974	0.09	0.09
1464	LXS 2007-8H M7 LEHMAN XS TRUST	06/25/37	4.47%	MTS	8,428,000	0.03	0.04
1465	SASCO 98-RF2 A SER 98-RF2 STRUCTURED ASSET SECS-PRV PLMT	07/15/27	8.50%	MTS	318,931	0.97	0.97
1466	SASCO 97-2 B3 CMO SERIES 97-2 STRUCTURED ASSET SECS CORP	03/28/30	7.27%	MTS	350,316	0.88	0.88
1467	SASC 2003-40A B3 STRUCTURED ASSET SECURITIES CO	01/25/34	4.92%	MTS	2,260,134	0.13	0.14
1468	LEH XS 05-10 2M3 LEHMAN XS TRUST MORTGAGE PASS	01/25/36	6.19%	MTS	3,318,000	0.09	0.09
1469	LXS 07-15N M9-II LEHMAN XS TRUST	08/25/47	6.88%	MTS	8,428,246	0.03	0.04
1470	GPMF 2007-AR2 2M4 GREENPOINT MORTGAGE FUNDING TR	05/25/37	6.22%	MTS	4,092,410	0.07	0.07
1471	GTMH 99-2M2 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30	7.21%	MTS	2,612,003	0.11	0.12
1472	LXS 2007-10H I-M3 LEHMAN XS TRUST	07/25/37	3.22%	MTS	8,053,000	0.04	0.04
1473	WFHET 2005-3 M7 WELLS FARGO HOME EQUITY TRUST	11/25/35	3.62%	MTS	2,000,000	0.15	0.15
1474	SASC 2006-GEL4 A1 STRUCTURED ASSET SECURITIES CO	10/25/36	2.58%	MTS	344,941	0.88	0.88
1475	CMSI 2006-3 B4 CITICORP MORTGAGE SECURITIES I	06/25/36	5.94%	MTS	1,230,618	0.24	0.25
1476	CMLTI 2006-WFH3 M2 CITIGROUP MORTGAGE LOAN TRUST	10/25/36	2.77%	MTS	2,000,000	0.15	0.15
1477	FHASI 2004-AR5 B4 FIRST HORIZON ASSET SECURITIES	10/25/34	5.36%	MTS	494,293	0.61	0.61
1478	SASC05-RF5 B5 STRUCTURED ASSET SECURITIES CO	08/25/35	3.36%	MTS	510,240	0.59	0.59
1479	LXS 2007-14H M7 LEHMAN XS TRUST	07/25/47	4.47%	MTS	7,685,000	0.04	0.04
1480	FFML 2006-FF5 2A3 FIRST FRANKLIN MORTGAGE LOAN A	04/25/36	2.63%	MTS	375,000	0.80	0.80
1481	INABS 2005-C M11 INDYMAC RESIDENTIAL ASSET BACK	10/25/35	4.97%	MTS	7,000,000	0.04	0.04
1482	VMF 2002-B A4 VANDERBILT MORTGAGE FINANCE	02/07/26	5.84%	MTS	305,000	0.98	0.98
1483	LMT 2006-6 1B4 LEHMAN MORTGAGE TRUST	10/25/36	8.78%	MTS	1,949,374	0.15	0.15
1484	LXS 2007-10H I-M5 LEHMAN XS TRUST	07/25/37	3.72%	MTS	7,670,000	0.04	0.04
1485	SARM05-4-3-PAX STRUCTURED ADJUSTABLE RATE MOR	11/25/09	5.12%	MTS	3,829,485	0.08	0.08
1486	LXS 06-14N M-1-I LEHMAN XS TRUST	09/25/46	5.25%	MTS	3,851,573	0.07	0.08
1487	SAIL 2005-5 M9 STRUCTURED ASSET INVESTMENT LO	06/25/35	4.27%	MTS	7,979,000	0.03	0.04
1488	SASCO 02-16A 4A-1 STRUC ASST SEC CRP	08/25/32	5.80%	MTS	343,303	0.86	0.86
1489	JPMCC 2004-CB9 A2 JP MORGAN CHASE COMMERCIAL MOR	06/12/41	5.11%	MTS	300,000	0.98	0.98
1490	LMT 2006-9 B4 LEHMAN MORTGAGE TRUST	01/25/37	8.28%	MTS	936,501	0.31	0.31
1491	SARM 2004-6 4A2 STRUCTURED ADJUSTABLE RATE MOR	06/25/34	4.84%	MTS	429,907	0.68	0.68
1492	SASC05-6 5A12 STRUCTURED ASSET SECURITIES CO	05/25/35	0.15%	MTS	58,595,383	0.00	0.01
1493	SARM 2007-5 M-3 STRUCTURED ADJUSTABLE RATE MOR	06/25/37	5.96%	MTS	5,513,000	0.05	0.05
1494	SARM 2006-8 4-A3X STRUCTURED ADJUSTABLE RATE MOR	07/25/16	0.25%	MTS	26,417,000	0.01	0.01
1495	SASCO 2003-35 2A3 STRUCTURED ASSET SECS CRP	12/25/33	5.03%	MTS	2,974,681	0.09	0.10
1496	SARM 2006-2 5A1 STRUCTURED ADJUSTABLE RATE MOR	03/25/36	6.00%	MTS	331,213	0.88	0.88
1497	SASC04-NP2 M2 STRUCTURED ASSET SECURITIES CO	06/25/34	3.37%	MTS	487,000	0.59	0.60
1498	LXS 2007-14H M6 LEHMAN XS TRUST	07/25/47	4.47%	MTS	6,781,000	0.04	0.04
1499	LXS 2007-16N M4I LEHMAN XS TRUST	09/25/47	5.41%	MTS	4,008,000	0.07	0.07
1500	LMT 2007-6 AX LEHMAN MORTGAGE TRUST	07/25/37	6.00%	MTS	2,120,070	0.13	0.14
1501	LXS 2007-10H II-M3 LEHMAN XS TRUST	07/25/37	3.32%	MTS	2,869,000	0.10	0.10
1502	SASC 2006-AM1 M1 STRUCTURED ASSET SECURITIES CO	04/25/36	2.78%	MTS	814,000	0.35	0.35
1503	SASCO 2003-AL1 B5 STRUC ASST SEC CORP 144A	04/25/31	3.36%	MTS	6,734,967	0.04	0.04
1504	LXS 2007-6 II-M7 LEHMAN XS TRUST	05/25/37	7.00%	MTS	4,967,000	0.05	0.06
1505	ABFC 2006-OPT3 M5 ASSET BACKED FUNDING CERTIFICA	11/25/36	3.20%	MTS	5,000,000	0.06	0.06
1506	LXS 07-12N 1-M4 LEHMAN XS TRUST	07/25/37	3.47%	MTS	5,430,000	0.05	0.05
1507	MLMI 2007-HE1 B2 MERRILL LYNCH MORTGAGE INVESTO	02/25/37	4.92%	MTS	7,500,000	0.04	0.04
1508	LXS 2007-6 M4 LEHMAN XS TRUST	05/25/37	3.97%	MTS	8,828,000	0.03	0.03
1509	SOCIEDAD DE INVERSIONES PAMPA CALICHERA 7.750% 20220214 SERIES# REGS	02/14/22	7.75%	ITS	270,000	1.04	1.05
1510	SASC 2006-3H B3 STRUCTURED ASSET SECURITIES CO	04/25/36	5.62%	MTS	1,089,982	0.26	0.26

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
1455	317,178	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1456	316,283	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1457	315,876	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1458	315,469	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1459	315,009	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1460	314,593	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1461	313,097	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1462	312,552	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1463	311,969	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1464	311,858	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1465	310,431	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1466	310,003	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1467	306,614	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1468	306,607	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1469	305,221	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1470	305,193	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1471	305,189	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1472	305,027	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1473	304,226	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1474	304,175	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1475	303,965	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1476	303,234	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1477	301,955	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1478	301,902	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1479	300,657	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1480	300,576	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1481	300,302	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1482	299,438	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1483	299,059	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1484	298,134	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1485	297,347	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1486	297,186	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1487	296,124	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1488	295,601	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1489	294,707	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1490	293,911	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1491	293,730	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1492	293,406	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1493	292,842	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1494	291,805	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1495	290,730	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1496	290,608	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1497	289,870	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1498	289,410	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1499	287,278	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1500	286,769	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1501	286,351	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1502	286,221	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1503	285,598	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1504	285,216	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1505	284,339	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1506	284,126	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1507	284,033	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1508	283,528	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1509	282,602	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1510	281,013	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1511	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1512	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1513	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1514	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1515	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1516	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1517	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1518	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1519	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1520	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1521	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1522	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1523	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1524	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1525	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1526	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1527	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1528	GA83	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1529	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1530	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1531	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1532	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1533	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1534	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1535	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1536	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1537	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1538	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1539	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1540	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1541	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1542	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1543	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1544	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1545	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1546	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1547	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1548	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1549	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1550	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1551	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1552	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
1553	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1554	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
1555	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1556	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1557	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1558	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1559	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1560	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
1561	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1562	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1563	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1564	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1565	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1566	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
1511	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783766QC5		783766QC5
1512	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	61753VAB8	US61753VAB80	61753VAB8
1513	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DAZ3		86364DAZ3
1514	SP AMERICAS-TRADING	PRIME-AMERICAS	39539LBB6		39539LBB6
1515	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32027NVP3		32027NVP3
1516	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	863576DG6	US863576DG61	863576DG6
1517	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BKB6		86359BKB6
1518	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAM5	US05570GAM50	05570GAM5
1519	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BB34		86359BB34
1520	SP AMERICAS-TRADING	PRIME-AMERICAS	92977YAA9	US92977YAA91	92977YAA9
1521	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JAS9		86361JAS9
1522	SP AMERICAS-TRADING	PRIME-AMERICAS	45254TTN4		45254TTN4
1523	SP AMERICAS-TRADING	PRIME-AMERICAS	86361PBC9		86361PBC9
1524	SP AMERICAS-TRADING	PRIME-AMERICAS	07401MAH4	US07401MAH43	07401MAH4
1525	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	06606FAL5	US06606FAL58	06606FAL5
1526	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	870752AB8		870752AB8
1527	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AK9		525237AK9
1528	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DTL1		86359DTL1
1529	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LMV8	US45660LMV89	45660LMV8
1530	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWN3		86359DWN3
1531	SP AMERICAS-TRADING	PRIME-AMERICAS	863581AN4		863581AN4
1532	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AN3		525237AN3
1533	SP AMERICAS-TRADING	PRIME-AMERICAS	863579EC8		863579EC8
1534	SP AMERICAS-TRADING	PRIME-AMERICAS	86359ACC5		86359ACC5
1535	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BWA5		86359BWA5
1536	SP AMERICAS-TRADING	PRIME-AMERICAS	126694ZF8		126694ZF8
1537	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YAQ6		52524YAQ6
1538	SP AMERICAS-TRADING	PRIME-AMERICAS	362341TB5	US362341TB57	362341TB5
1539	SP AMERICAS-TRADING	PRIME-AMERICAS	76111XG72		76111XG72
1540	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BVD0		86359BVD0
1541	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAL6		86364CAL6
1542	SP AMERICAS-TRADING	PRIME-AMERICAS	07386HGN5		07386HGN5
1543	SP AMERICAS-TRADING	PRIME-AMERICAS	94979TAA4		94979TAA4
1544	SP AMERICAS-TRADING	PRIME-AMERICAS	52524LAR2		52524LAR2
1545	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DEC7		86359DEC7
1546	SP AMERICAS-TRADING	PRIME-AMERICAS	59020UFC4		59020UFC4
1547	SP AMERICAS-TRADING	PRIME-AMERICAS	52523KBF0		52523KBF0
1548	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PBG6	US52524PBG63	52524PBG6
1549	SP AMERICAS-TRADING	PRIME-AMERICAS	52521NAF7		52521NAF7
1550	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LT74		45660LT74
1551	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	12669QAT6		12669QAT6
1552	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	12668A6K6	US12668A6K68	12668A6K6
1553	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505K43		393505K43
1554	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	75970HAV2		75970HAV2
1555	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505DP4		393505DP4
1556	SP AMERICAS-TRADING	ABS DERIVATIVES	004375ER8		004375ER8
1557	SP AMERICAS-TRADING	PRIME-AMERICAS	94981DAL1		94981DAL1
1558	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	204012AD0	US204012AD09	204012AD0
1559	SP AMERICAS-TRADING	ABS DERIVATIVES	46626LBP4		46626LBP4
1560	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	749244AA7	US749244AA71	749244AA7
1561	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745MYY3	US61745MYY38	61745MYY3
1562	SP AMERICAS-TRADING	PRIME-AMERICAS	863579H43		863579H43
1563	SP AMERICAS-TRADING	ABS CDO AMERICAS	17307GZ92		17307GZ92
1564	SP AMERICAS-TRADING	PRIME-AMERICAS	93934FBZ4	US93934FBZ45	93934FBZ4
1565	SP AMERICAS-TRADING	PRIME-AMERICAS	863579KF4		863579KF4
1566	SP AMERICAS-TRADING	PRIME-AMERICAS	76110HT90		76110HT90

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
1511	RMSC 94-01 C CMO SERIES 94-01 RYLAND MORTGAGE SECS CORP	04/29/30	4.84%	MTS	680,411	0.41	0.41
1512	MSAC 2007-HE4 A2A MORGAN STANLEY ABS CAPITAL I	02/25/37	2.58%	MTS	317,216	0.88	0.88
1513	SARM 2007-7 M4 STRUCTURED ADJUSTABLE RATE MOR	08/25/37	6.51%	MTS	4,493,000	0.06	0.06
1514	GPMF 2007-AR2 2M7 GREENPOINT MORTGAGE FUNDING TR	05/25/37	7.07%	MTS	4,586,667	0.06	0.06
1515	FFML 2005-FFH3 B2 FIRST FRANKLIN MORTGAGE LOAN A	09/25/35	4.47%	MTS	5,300,000	0.05	0.05
1516	SASC 2005-WF4 M2 STRUCTURED ASSET SECURITIES CO	11/25/35	2.90%	MTS	500,000	0.55	0.56
1517	SARM 2004-3AC A2 STRUC ADJUSTABLE RATE MTG	03/25/34	4.92%	MTS	330,040	0.83	0.84
1518	BNCMT 2007-4 M8 BNC MORTGAGE LOAN TRUST	11/25/37	6.00%	MTS	3,093,000	0.09	0.09
1519	SASC 2004-15 AX STRUCTURED ASSET SECURITIES CO	09/25/34	4.75%	MTS	2,196,875	0.12	0.13
1520	WMLT 2005-A 1A1 WACHOVIA MORTGAGE LOAN TRUST L	08/20/35	4.87%	MTS	327,012	0.84	0.84
1521	SARM 2006-8 3-A5X STRUCTURED ADJUSTABLE RATE MOR	07/25/16	0.25%	MTS	26,410,000	0.01	0.01
1522	IMSA 2006-1 2A1 IMPAC SECURED ASSETS CMN OWNER	05/25/36	2.82%	MTS	1,133,526	0.24	0.24
1523	SARM 2006-9 B7-II STRUCTURED ADJUSTABLE RATE MOR	09/25/36	6.18%	MTS	1,908,374	0.14	0.14
1524	BSMF 2007-AR1 2A4 BEAR STEARNS MORTGAGE FUNDING	02/25/37	2.71%	MTS	1,130,342	0.24	0.24
1525	BAMH 1997-2 M BANKAMERICA MANUFACTURED HOUSI	04/10/28	6.90%	MTS	200,000	1.37	1.37
1526	SMRTF 2007-1 B SWIFT MASTER AUTO RECEIVABLES	06/15/12	2.69%	MTS	375,000	0.73	0.73
1527	LXS 2007-10H I-M4 LEHMAN XS TRUST	07/25/37	3.47%	MTS	7,286,000	0.04	0.04
1528	SASC 2005-SC1 B4 STRUCTURED ASSET SECURITIES CO	05/25/31	10.13%	MTS	1,918,802	0.14	0.14
1529	INDX 2005-AR9 1A1 INDYMAC INDEX MORTGAGE LOAN TR	07/25/35	5.02%	MTS	312,740	0.87	0.87
1530	SASC05-RF6 B4 STRUCTURED ASSET SECURITIES CO	12/25/35	6.40%	MTS	340,069	0.80	0.80
1531	SARM 2006-6 B3I STRUCTURED ADJUSTABLE RATE MOR	07/25/36	6.77%	MTS	1,301,541	0.21	0.21
1532	LXS 2007-10H I-M7 LEHMAN XS TRUST	07/25/37	4.47%	MTS	6,519,000	0.04	0.04
1533	SARM 2004-17 B6 STRUCTURED ADJUSTABLE RATE MOR	11/25/34	7.49%	MTS	1,465,402	0.18	0.18
1534	SASCO 2002-21A B1-II STRUC ASST SEC CORP 144A	11/25/32	6.68%	MTS	608,280	0.44	0.44
1535	SASC 2004-NP1 B STRUCTURED ASSET SECURITIES CO	07/25/34	2.87%	MTS	329,000	0.82	0.82
1536	CWHL 2006-3 2M5 COUNTRYWIDE HOME LOAN MORTGAGE	03/25/36	5.22%	MTS	1,308,000	0.20	0.21
1537	LXS 07-12N 1-M3 LEHMAN XS TRUST	07/25/37	3.17%	MTS	5,068,000	0.05	0.05
1538	GSAA 2005-12 B1 GSAA TRUST	09/25/35	6.09%	MTS	2,558,000	0.10	0.10
1539	RFMSI 2006-SA1 1A1 RESIDENTIAL FUNDING MORTGAGE S	02/25/36	5.68%	MTS	313,625	0.85	0.86
1540	SASC 2004-11XS 2-M2 STRUCTURED ASSET SECURITIES CO	06/25/34	5.25%	MTS	693,000	0.38	0.39
1541	SARM07-6 M4 STRUCTURED ADJUSTABLE RATE MOR	07/25/37	6.44%	MTS	5,185,000	0.05	0.05
1542	BALTA 2004-2 1A3 BEAR STEARNS ALT-A TRUST	03/25/34	6.19%	MTS	304,480	0.87	0.88
1543	WFMBS 2004-H A1 WELLS FARGO MORTGAGE BACKED SE	06/25/34	4.53%	MTS	329,134	0.81	0.81
1544	LXS 2007-2N M8 LEHMAN XS TRUST	02/25/37	3.86%	MTS	6,714,804	0.04	0.04
1545	SASC 2005-11H PO STRUCTURED ASSET SECURITIES CO	06/25/35	0.00%	MTS	535,198	0.50	0.50
1546	MLCC 2004-HB1 B4 MLCC MORTGAGE INVESTORS INC	04/25/29	6.97%	MTS	806,844	0.33	0.33
1547	LXS 2006-17 WF-M5 LEHMAN XS TRUST	11/25/36	6.29%	MTS	2,589,000	0.10	0.10
1548	LXS 2007-6 M5 LEHMAN XS TRUST	05/25/37	4.72%	MTS	7,505,000	0.03	0.04
1549	LMT 2007-6 1A6 LEHMAN MORTGAGE TRUST	07/25/37	6.00%	MTS	456,000	0.58	0.58
1550	RAST05-A14 PO RESIDENTIAL ASSET SECURITIZATI	11/25/35	0.00%	MTS	531,897	0.50	0.50
1551	CWL 2007-BC2 B COUNTRYWIDE ASSET-BACKED CERTI	06/25/37	4.47%	MTS	5,000,000	0.05	0.05
1552	CWALN 2005-AR1 N COUNTRYWIDE ALTERNATIVE LOAN T	09/25/36	6.50%	MTS	4,906,278	0.05	0.05
1553	GTMH 98-6 M2 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	06/01/30	6.80%	MTS	3,687,904	0.07	0.07
1554	RENIM 2006-4 N RENAISSANCE NIM TRUST	01/25/37	7.14%	MTS	4,864,050	0.05	0.05
1555	GTHIL 94-C1 B2 ASSETBK HOME EQGREENTREE HOME IMPRVMT LOAN TR	10/15/14	8.90%	MTS	266,395	0.98	0.98
1556	ACCR 2005-4 M7 ACCREDITED MORTGAGE LOAN TRUST	12/25/35	3.77%	MTS	5,000,000	0.05	0.05
1557	WFMBS 2004-E A11 WELLS FARGO MORTGAGE BACKED SE	05/25/34	0.86%	MTS	34,991,000	0.01	0.01
1558	COMLP 87A A - 4 1987-A BONDS COMMUNITY PROGRAM LOAN TRUST	10/01/18	4.50%	MTS	248,557	1.03	1.05
1559	JPMAC 2005-WMC1 M7 JP MORGAN MORTGAGE ACQUISITION	09/25/35	3.65%	MTS	5,000,000	0.05	0.05
1560	RASCN 2007-NT3 A RESIDENTIAL ASSET SECURITIES N	05/25/37	8.50%	MTS	4,745,317	0.05	0.05
1561	MSC 2004-IQ7 A2 MORGAN STANLEY CAPITAL I	06/15/38	5.02%	MTS	260,958	0.99	0.99
1562	SARM 2005-22 B4I STRUCTURED ADJUSTABLE RATE MOR	12/25/35	5.44%	MTS	2,815,258	0.09	0.09
1563	CMLTI 2006-WMC1 M4 CITIGROUP MORTGAGE LOAN TRUST	12/25/35	3.01%	MTS	6,207,000	0.04	0.04
1564	WMALT 2005-7 B3 WASHINGTON MUTUAL ALTERNATIVE	09/25/35	5.63%	MTS	1,911,603	0.13	0.14
1565	SARM 2005-3XS M3 STRUCTURED ADJUSTABLE RATE MOR	01/25/35	3.77%	MTS	1,735,948	0.15	0.15
1566	RALI 2005-QA2 NB2 RESIDENTIAL ACCREDIT LOANS INC	02/25/35	5.23%	MTS	302,738	0.85	0.85

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
1511	280,283	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1512	279,628	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1513	279,612	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1514	279,063	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1515	278,826	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1516	277,996	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1517	276,158	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1518	275,425	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1519	275,332	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1520	275,055	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1521	274,954	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1522	274,823	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1523	274,032	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1524	273,975	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1525	273,670	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1526	272,743	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1527	271,966	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1528	271,778	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1529	271,744	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1530	271,740	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1531	271,412	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1532	271,214	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1533	270,385	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1534	270,102	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1535	269,879	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1536	269,770	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1537	269,366	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1538	268,408	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1539	268,402	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1540	268,041	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1541	267,573	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1542	266,802	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1543	265,894	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1544	265,882	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1545	265,606	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1546	265,289	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1547	264,974	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1548	264,584	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1549	264,417	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1550	264,138	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1551	263,043	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1552	263,031	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1553	262,833	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1554	262,502	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1555	262,044	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1556	261,001	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1557	260,956	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1558	260,919	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1559	260,651	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1560	259,674	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1561	259,491	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1562	259,329	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1563	259,185	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1564	258,927	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1565	258,796	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1566	258,407	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1567	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1568	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1569	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1570	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1571	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1572	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1573	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1574	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1575	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1576	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1577	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1578	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1579	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1580	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1581	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1582	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1583	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1584	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1585	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1586	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1587	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1588	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1589	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1590	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
1591	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1592	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1593	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1594	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1595	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1596	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1597	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1598	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1599	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1600	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1601	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1602	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1603	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1604	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
1605	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1606	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1607	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1608	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1609	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1610	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1611	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1612	GMPD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
1613	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1614	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1615	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1616	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1617	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1618	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1619	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1620	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1621	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1622	G1KF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1567	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAN8		52525DAN8
1568	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PBH4	US52524PBH47	52524PBH4
1569	SP AMERICAS-TRADING	PRIME-AMERICAS	36185N4W7		36185N4W7
1570	SP AMERICAS-TRADING	PRIME-AMERICAS	52524LAQ4		52524LAQ4
1571	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AW1		863592AW1
1572	SP AMERICAS-TRADING	PRIME-AMERICAS	525245AX4		525245AX4
1573	SP AMERICAS-TRADING	PRIME-AMERICAS	52524HAN0		52524HAN0
1574	SP AMERICAS-TRADING	PRIME-AMERICAS	39539KAT0		39539KAT0
1575	SP AMERICAS-TRADING	PRIME-AMERICAS	87804AAQ5		87804AAQ5
1576	SP AMERICAS-TRADING	PRIME-AMERICAS	52525PAL5		52525PAL5
1577	SP AMERICAS-TRADING	PRIME-AMERICAS	52520NBU4		52520NBU4
1578	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXU6		86359DXU6
1579	SP AMERICAS-TRADING	PRIME-AMERICAS	25150VAP1	US25150VAP13	25150VAP1
1580	SP AMERICAS-TRADING	PRIME-AMERICAS	25157GAQ5		25157GAQ5
1581	SP AMERICAS-TRADING	PRIME-AMERICAS	525245AY2		525245AY2
1582	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BMP3		86359BMP3
1583	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAN2		52525BAN2
1584	SP AMERICAS-TRADING	PRIME-AMERICAS	39539MAF6		39539MAF6
1585	SP AMERICAS-TRADING	ABS DERIVATIVES	50211MAG6	US50211MAG69	50211MAG6
1586	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YAW6		52521YAW6
1587	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAW0		86362NAW0
1588	SP AMERICAS-TRADING	PRIME-AMERICAS	45254NQG5	US45254NQG50	45254NQG5
1589	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AM5		525237AM5
1590	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	12668BMC4		12668BMC4
1591	SP AMERICAS-TRADING	ABS CDO AMERICAS	61750FAM2		61750FAM2
1592	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAL4		86362NAL4
1593	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359DCX3		86359DCX3
1594	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	870752AA0	US870752AA04	870752AA0
1595	SP AMERICAS-TRADING	PRIME-AMERICAS	92922FAK4		92922FAK4
1596	SP AMERICAS-TRADING	PRIME-AMERICAS	61748HMR9		61748HMR9
1597	SP AMERICAS-TRADING	PRIME-AMERICAS	52520SAS9		52520SAS9
1598	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359BW64		86359BW64
1599	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BR29		86359BR29
1600	SP AMERICAS-TRADING	PRIME-AMERICAS	525161AX3		525161AX3
1601	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RHA8		86358RHA8
1602	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAP7		52525BAP7
1603	SP AMERICAS-TRADING	PRIME-AMERICAS	76111XEN9		76111XEN9
1604	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	126670PX0	US126670PX06	126670PX0
1605	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAG9		86362UAG9
1606	SP AMERICAS-TRADING	PRIME-AMERICAS	86358R6U6		86358R6U6
1607	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BBY5		52519BBY5
1608	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YAS2		52524YAS2
1609	SP AMERICAS-TRADING	PRIME-AMERICAS	81743PDX1	US81743PDX15	81743PDX1
1610	SP AMERICAS-TRADING	PRIME-AMERICAS	52525AAH7		52525AAH7
1611	SP AMERICAS-TRADING	ABS DERIVATIVES	542514HZ0		542514HZ0
1612	CDO PROP US	CDO PROP US	076036AF9	US076036AF92	076036AF9
1613	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DGJ0		86359DGJ0
1614	SP AMERICAS-TRADING	PRIME-AMERICAS	45660NUR4		45660NUR4
1615	SP AMERICAS-TRADING	PRIME-AMERICAS	76113WAL7		76113WAL7
1616	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBM3		52522QBM3
1617	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	004421HD8	US004421HD84	004421HD8
1618	SP AMERICAS-TRADING	PRIME-AMERICAS	12669FXF5		12669FXF5
1619	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAN0		86362NAN0
1620	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22541S2Q0	US22541S2Q08	22541S2Q0
1621	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	36228FR99		36228FR99
1622	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572QU0		863572QU0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
1567	LXS 2007-18N M4 LEHMAN XS TRUST	10/25/37	6.16%	MTS	3,268,989	0.08	0.08
1568	LXS 2007-6 M6 LEHMAN XS TRUST	05/25/37	5.02%	MTS	7,504,000	0.03	0.03
1569	GMACM 2004-J4 B2 GMAC MORTGAGE CORP LOAN TRUST	09/25/34	5.50%	MTS	848,027	0.30	0.30
1570	LXS 2007-2N M7 LEHMAN XS TRUST	02/25/37	3.51%	MTS	6,714,550	0.04	0.04
1571	SASC 2006-RF3 2B3 STRUCTURED ASSET SECURITIES CO	10/25/36	6.11%	MTS	512,232	0.50	0.50
1572	LXS 2007-3 1-M1 LEHMAN XS TRUST	03/25/37	2.75%	MTS	5,103,000	0.05	0.05
1573	LXS 2007-4N M1 LEHMAN XS TRUST	03/25/47	2.92%	MTS	3,001,984	0.08	0.09
1574	GPMF 2007-AR1 M1-II GREENPOINT MORTGAGE FUNDING TR	03/25/37	2.71%	MTS	2,002,873	0.13	0.13
1575	TBW 2006-3 B7 TBW MORTGAGE BACKED PASS THROU	07/25/36	6.88%	MTS	3,818,253	0.06	0.07
1576	LXS 2007-17H M8 LEHMAN XS TRUST	10/25/37	4.47%	MTS	4,218,000	0.06	0.06
1577	LMT 2006-6 AX1 LEHMAN MORTGAGE TRUST	10/25/36	6.00%	MTS	1,407,028	0.18	0.18
1578	SASC 2006-RF1 B3 STRUCTURED ASSET SECURITIES CO	01/25/36	6.22%	MTS	351,545	0.72	0.72
1579	DBALT 2007-AR3 2A7 DEUTSCHE ALT-A SECURITIES INC	05/25/37	2.84%	MTS	1,044,439	0.24	0.24
1580	DMSIO6PR1 4AF2 DEUTSCHE MORTGAGE SECURITIES I	12/01/21	5.67%	MTS	279,793	0.70	0.70
1581	LXS 2007-3 1-M2 LEHMAN XS TRUST	03/25/37	2.77%	MTS	5,315,000	0.05	0.05
1582	SASCO 2004-3 AX STRUCTURED ASSET SECURITIES	03/25/19	5.00%	MTS	1,916,978	0.13	0.13
1583	LXS 2007-16N M5I LEHMAN XS TRUST	09/25/47	5.42%	MTS	3,797,000	0.06	0.07
1584	GPMF 2007-AR3 M3 GREENPOINT MORTGAGE FUNDING TR	06/25/37	5.77%	MTS	2,512,625	0.10	0.10
1585	LNR CDO 2003-1 LTD SERIES 2003-1 CLASS E-FL 144A R/MD 8.50 07/23/2036	07/23/36	5.47%	MTS	250,000	1.00	1.00
1586	LMT 2007-8 1B2 LEHMAN MORTGAGE TRUST	09/25/37	6.33%	MTS	2,438,823	0.10	0.10
1587	SARM 2007-8 2B4 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.46%	MTS	2,367,845	0.10	0.11
1588	IMM 2005-6 1A1 IMPAC CMB TRUST	09/25/35	2.72%	MTS	304,630	0.82	0.82
1589	LXS 2007-10H I-M6 LEHMAN XS TRUST	07/25/37	4.22%	MTS	6,136,000	0.04	0.04
1590	CWALN 2006-OC1 NOTE COUNTRYWIDE ALTERNATIVE LOAN T	01/25/36	6.50%	MTS	4,628,836	0.05	0.05
1591	MSAC 2006-HE6 M6 MORGAN STANLEY ABS CAPITAL I	09/25/36	2.93%	MTS	4,000,000	0.06	0.06
1592	SARM 2007-8 M2 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.59%	MTS	3,774,000	0.06	0.06
1593	SASC 2005-NC2 B STRUCTURED ASSET SECURITIES CO	05/25/35	4.97%	MTS	2,378,594	0.10	0.10
1594	SMRTF 2007-1 A SWIFT MASTER AUTO RECEIVABLES	06/15/12	2.92%	MTS	250,000	0.97	0.98
1595	WAMU 2003-XSF1 4X WASHINGTON MUT MORTG SEC CORP	06/20/33	5.50%	MTS	1,859,906	0.13	0.13
1596	MSM 2005-6AR 5A1 MORGAN STANLEY MORTGAGE LOAN T	11/25/35	5.78%	MTS	282,751	0.86	0.86
1597	LMT 2006-8 B4 LEHMAN MORTGAGE TRUST	12/25/36	8.42%	MTS	1,054,430	0.23	0.23
1598	SASC 2005-WF1 M8 STRUCTURED ASSET SECURITIES CO	01/25/35	3.84%	MTS	687,154	0.35	0.35
1599	SASC04-NP2 B STRUCTURED ASSET SECURITIES CO	06/25/34	3.37%	MTS	306,000	0.78	0.79
1600	LXS 2006-GP4 M9 LEHMAN XS TRUST	08/25/46	7.09%	MTS	6,316,930	0.03	0.04
1601	SASCO 01-11 B2 CMO SER 01-11 STRUC ASST SEC CRP	08/25/31	7.55%	MTS	819,355	0.29	0.29
1602	LXS 2007-16N M6I LEHMAN XS TRUST	09/25/47	5.42%	MTS	3,797,000	0.06	0.06
1603	RFMSI 2003-S20 1B2 RESIDENTIAL FUNDING MORTGAGE S	12/25/33	5.50%	MTS	577,303	0.41	0.41
1604	CWLN 2005-IM3 NOTE COUNTRYWIDE ASSET-BACKED NIM C	11/28/36	5.50%	MTS	4,482,499	0.05	0.05
1605	SARM 2007-2 M1 STRUCTURED ADJUSTABLE RATE MOR	03/25/37	2.76%	MTS	7,062,000	0.03	0.03
1606	SASCO 2002-17 2A3 STRUCTURED ASSET SECS CO	09/25/17	5.75%	MTS	1,810,983	0.13	0.13
1607	LMT 2007-7 1B2 LEHMAN MORTGAGE TRUST	08/25/37	6.11%	MTS	2,359,991	0.10	0.10
1608	LXS 07-12N 1- M5 LEHMAN XS TRUST	07/25/37	3.72%	MTS	5,068,000	0.04	0.05
1609	SEMT 2003-8 A1 SEQUOIA MORTGAGE TRUST	01/20/34	2.79%	MTS	293,537	0.80	0.81
1610	LXS 2007-20N M4 LEHMAN XS TRUST	12/25/37	5.94%	MTS	2,751,000	0.08	0.09
1611	LBMLT 2004-4 M7 LONG BEACH MORTGAGE LOAN TRUST	10/25/34	4.22%	MTS	390,792	0.60	0.60
1612	BEDFORD CDO LTD 8.080% 20110511 SERIES# 1A 144A	05/11/11	8.08%	MTS	228,932	1.00	1.03
1613	SASC05-10 4A10 STRUCTURED ASSET SECURITIES CO	06/25/35	5.50%	MTS	909,091	0.26	0.26
1614	RAST 2003-A10 B5 RESIDENTIAL ASSET SEC TRUST	09/25/33	5.25%	MTS	436,313	0.54	0.54
1615	RAST 2007-A3 B2 RESIDENTIAL ASSET SECURITIZATI	03/25/37	6.25%	MTS	4,087,283	0.06	0.06
1616	LMT 2007-10 2B3 LEHMAN MORTGAGE TRUST	12/25/37	6.86%	MTS	3,290,763	0.07	0.07
1617	ACE 2004-SD1 A1 ACE SECURITIES CORP	11/25/33	2.96%	MTS	258,965	0.90	0.90
1618	CWHL 2004-5 B5 COUNTRYWIDE HOME LOANS INC	05/25/34	5.50%	MTS	1,400,352	0.16	0.17
1619	SARM 2007-8 M4 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.59%	MTS	4,152,000	0.05	0.06
1620	CSFB 2004-C5 A3 CS FIRST BOSTON MORTGAGE SECUR	11/15/37	4.50%	MTS	245,000	0.95	0.95
1621	GSAMP 2004-HE1 B3 GSAMP TRUST	05/25/34	6.47%	MTS	1,268,183	0.18	0.18
1622	SASCO 97-2 B4 CMO SERIES 97-2 STRUCT ASSET SEC-144A PRV PLMT	03/28/30	7.27%	MTS	277,039	0.84	0.84

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
1567	257,674	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1568	257,608	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1569	257,282	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1570	257,155	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1571	257,035	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1572	256,197	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1573	256,065	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1574	255,617	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1575	255,457	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1576	255,213	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1577	254,440	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1578	253,871	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1579	253,236	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1580	252,817	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1581	252,021	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1582	252,007	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1583	251,959	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1584	251,584	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1585	250,874	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1586	250,131	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1587	249,409	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1588	249,116	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1589	248,721	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1590	248,157	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1591	246,841	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1592	244,790	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1593	244,758	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1594	243,753	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1595	243,581	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1596	242,849	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1597	242,692	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1598	242,044	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1599	240,276	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1600	240,251	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1601	240,017	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1602	239,224	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1603	239,077	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1604	237,821	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1605	237,362	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1606	237,184	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1607	236,886	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1608	236,529	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1609	236,525	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1610	235,482	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1611	235,437	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1612	235,304	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1613	235,283	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1614	234,859	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1615	234,727	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1616	233,871	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1617	233,516	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1618	233,381	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1619	233,185	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1620	233,067	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1621	233,061	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1622	232,609	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E	F
1623	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1624	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1625	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1626	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1627	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1628	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1629	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1630	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1631	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1632	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1633	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1634	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1635	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1636	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1637	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1638	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1639	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1640	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1641	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1642	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1643	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1644	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1645	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1646	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1647	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1648	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1649	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1650	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1651	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1652	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1653	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1654	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1655	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1656	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1657	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1658	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1659	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1660	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1661	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1662	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1663	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1664	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1665	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1666	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1667	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1668	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1669	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1670	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1671	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1672	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1673	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1674	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1675	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1676	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1677	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1678	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
1623	SP AMERICAS-TRADING	PRIME-AMERICAS	52522UAV5		52522UAV5
1624	SP AMERICAS-TRADING	PRIME-AMERICAS	12668AFS9		12668AFS9
1625	SP AMERICAS-TRADING	ABS DERIVATIVES	61744CTR7		61744CTR7
1626	SP AMERICAS-TRADING	PRIME-AMERICAS	39539MAH2		39539MAH2
1627	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	90263ABW9		90263ABW9
1628	SP AMERICAS-TRADING	PRIME-AMERICAS	863579CF3		863579CF3
1629	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBM5		52521LBM5
1630	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AM3		863592AM3
1631	SP AMERICAS-TRADING	PRIME-AMERICAS	52524HAR1		52524HAR1
1632	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RAR3		52520RAR3
1633	SP AMERICAS-TRADING	PRIME-AMERICAS	25157GAC6		25157GAC6
1634	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86362YAG1	US86362YAG17	86362YAG1
1635	SP AMERICAS-TRADING	PRIME-AMERICAS	39539MAJ8		39539MAJ8
1636	SP AMERICAS-TRADING	PRIME-AMERICAS	92922FAB4		92922FAB4
1637	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	09774XBF8	US09774XBF87	09774XBF8
1638	SP AMERICAS-TRADING	PRIME-AMERICAS	39539LBA8		39539LBA8
1639	SP AMERICAS-TRADING	PRIME-AMERICAS	32052MAB7		32052MAB7
1640	SP AMERICAS-TRADING	PRIME-AMERICAS	39539LAZ4		39539LAZ4
1641	SP AMERICAS-TRADING	PRIME-AMERICAS	52521FBC0		52521FBC0
1642	SP AMERICAS-TRADING	PRIME-AMERICAS	39539MAG4		39539MAG4
1643	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	361849UG5		361849UG5
1644	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAR8		52522XAR8
1645	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DKE6		86359DKE6
1646	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PBJ0	US52524PBJ03	52524PBJ0
1647	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DCC9		86359DCC9
1648	SP AMERICAS-TRADING	PRIME-AMERICAS	863572A78		863572A78
1649	SP AMERICAS-TRADING	PRIME-AMERICAS	39539KBA0		39539KBA0
1650	SP AMERICAS-TRADING	PRIME-AMERICAS	939344AH0		939344AH0
1651	SP AMERICAS-TRADING	PRIME-AMERICAS	86362HAR4		86362HAR4
1652	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AW41		86359AW41
1653	SP AMERICAS-TRADING	PRIME-AMERICAS	52524TAL8		52524TAL8
1654	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	36828QNU6	US36828QNU66	36828QNU6
1655	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	68389FEA8		68389FEA8
1656	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BCB4		52519BCB4
1657	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PBP6	US52524PBP62	52524PBP6
1658	SP AMERICAS-TRADING	PRIME-AMERICAS	02147BBN4		02147BBN4
1659	SP AMERICAS-TRADING	PRIME-AMERICAS	12668BEB5		12668BEB5
1660	SP AMERICAS-TRADING	PRIME-AMERICAS	761118AJ7		761118AJ7
1661	SP AMERICAS-TRADING	PRIME-AMERICAS	12669FP31		12669FP31
1662	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAN3	US05570GAN34	05570GAN3
1663	SP AMERICAS-TRADING	PRIME-AMERICAS	12544DBD0		12544DBD0
1664	SP AMERICAS-TRADING	PRIME-AMERICAS	949758AB2		949758AB2
1665	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	055682AN8		055682AN8
1666	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505FK3	US393505FK34	393505FK3
1667	SP AMERICAS-TRADING	PRIME-AMERICAS	94984EBG6		94984EBG6
1668	SP AMERICAS-TRADING	PRIME-AMERICAS	52522DAX9		52522DAX9
1669	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAR9		52525DAR9
1670	SP AMERICAS-TRADING	PRIME-AMERICAS	52520SAR1		52520SAR1
1671	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	83611DAB4	US83611DAB47	83611DAB4
1672	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PBK7	US52524PBK75	52524PBK7
1673	SP AMERICAS-TRADING	PRIME-AMERICAS	45661ECF9		45661ECF9
1674	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RM61		86358RM61
1675	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAH6		86364PAH6
1676	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAY0		86364YAY0
1677	SP AMERICAS-TRADING	PRIME-AMERICAS	939355AJ2	US939355AJ25	939355AJ2
1678	SP AMERICAS-TRADING	PRIME-AMERICAS	52521PAP0		52521PAP0

	L	M	N	O	P	Q	R
1623	LMT 2008-2 B2 LEHMAN MORTGAGE TRUST	03/25/38	6.59%	MTS	1,889,976	0.12	0.12
1624	CWALT05-48T1 B2 COUNTRYWIDE ALTERNATIVE LOAN T	10/25/35	5.00%	MTS	2,512,674	0.09	0.09
1625	MSAC 2005-HE4 B1 MORGAN STANLEY ABS CAPITAL I	07/25/35	3.62%	MTS	3,000,000	0.08	0.08
1626	GPMF 2007-AR3 M5 GREENPOINT MORTGAGE FUNDING TR	06/25/37	6.12%	MTS	3,014,546	0.07	0.08
1627	UCFCM 1998-2 A3 UCFCM MANUFACTURED HOUSING CNT	08/15/19	6.16%	MTS	232,109	0.99	0.99
1628	SARM04-14 3-AX STRUCTURED ADJUSTABLE RATE MOR	07/25/09	4.67%	MTS	14,699,957	0.01	0.02
1629	LMT 2007-4 B3 LEHMAN MORTGAGE TRUST	05/25/37	6.50%	MTS	4,599,770	0.05	0.05
1630	SASC 2006-RF3 1B5 STRUCTURED ASSET SECURITIES CO	10/25/36	6.80%	MTS	468,621	0.49	0.49
1631	LXS 2007-4N M4 LEHMAN XS TRUST	03/25/47	3.47%	MTS	5,003,908	0.04	0.05
1632	LMT 2006-4 1B3 LEHMAN MORTGAGE TRUST	08/25/36	6.75%	MTS	1,495,168	0.15	0.15
1633	DMSIO6PR1 2A1 DEUTSCHE MORTGAGE SECURITIES I	12/25/36	0.00%	MTS	264,387	0.75	0.75
1634	SASC 2007-BC2 M2 STRUCTURED ASSET SECURITIES CO	03/25/37	2.75%	MTS	1,501,000	0.15	0.15
1635	GPMF 2007-AR3 M6 GREENPOINT MORTGAGE FUNDING TR	05/25/37	7.07%	MTS	3,014,546	0.07	0.08
1636	WAMU 2003-XSF1 1X WASHINGTON MUT MORTG SEC CORP	05/20/18	5.00%	MTS	2,002,059	0.11	0.11
1637	BCM 99-B A5 ASSETBK BONBARDIER CAP MTGE SECUR	01/15/20	7.44%	MTS	347,656	0.65	0.65
1638	GPMF 2007-AR2 2M6 GREENPOINT MORTGAGE FUNDING TR	05/25/37	6.92%	MTS	3,527,974	0.06	0.06
1639	FHAMS 2006-AA6 1A2 FIRST HORIZON ALTERNATIVE MORT	10/25/36	5.68%	MTS	327,629	0.69	0.69
1640	GPMF 2007-AR2 2M5 GREENPOINT MORTGAGE FUNDING TR	05/25/37	6.42%	MTS	3,527,974	0.06	0.06
1641	LMT 2007-1 B3 LEHMAN MORTGAGE TRUST	02/25/37	6.39%	MTS	4,084,978	0.05	0.06
1642	GPMF 2007-AR3 M4 GREENPOINT MORTGAGE FUNDING TR	06/25/37	5.92%	MTS	2,512,625	0.09	0.09
1643	GMACC 2002-C1 X2 GMAC COMM MTG SEC INC	11/15/39	1.13%	MTS	57,982,283	0.00	0.00
1644	LMT 2007-9 B3 LEHMAN MORTGAGE TRUST	10/25/37	6.39%	MTS	1,242,316	0.18	0.18
1645	SASC 2005-14 PAX STRUCTURED ASSET SECURITIES CO	07/25/35	5.50%	MTS	1,139,208	0.19	0.20
1646	LXS 2007-6 M7 LEHMAN XS TRUST	05/25/37	5.02%	MTS	6,622,000	0.03	0.03
1647	SASCO 2005-RF1 B5 STRUCTURED ASSET SECURITIES CO	03/25/35	6.76%	MTS	357,459	0.62	0.62
1648	SASCO 99-RF1 A CMO SER 99-RF1 STRUC ASST SEC CRP PV PMT-144A	10/15/28	7.82%	MTS	229,442	0.97	0.97
1649	GPMF 2007-AR1 M8-II GREENPOINT MORTGAGE FUNDING TR	02/25/37	7.07%	MTS	4,265,668	0.05	0.05
1650	WMALT 2006-4 LB2 WASHINGTON MUTUAL ALTERNATIVE	04/25/36	6.12%	MTS	1,520,051	0.14	0.15
1651	SARM 2006-11 B3II STRUCTURED ADJUSTABLE RATE MOR	12/25/36	6.40%	MTS	1,365,745	0.16	0.16
1652	SASCO 2003-29 2AX STRUCTURED ASSET SECS CORP	09/25/33	5.25%	MTS	1,366,029	0.16	0.16
1653	LXS 2007-8H M5 LEHMAN XS TRUST	06/25/37	3.27%	MTS	10,114,000	0.02	0.02
1654	GECMC 2005-C3 A5 GE CAPITAL COMMERCIAL MORTGAGE	07/10/45	4.98%	MTS	234,000	0.94	0.95
1655	OOMLT 2003-4 M5F OPTION ONE MORTGAGE LOAN TRUST	07/25/33	5.75%	MTS	727,782	0.30	0.30
1656	LMT 2007-7 2B2 LEHMAN MORTGAGE TRUST	08/25/37	6.55%	MTS	3,910,624	0.05	0.06
1657	LXS 2007-6 II-M6 LEHMAN XS TRUST	05/25/37	6.83%	MTS	3,820,000	0.05	0.06
1658	CWALT07-T2 B1 CWALT	03/25/37	0.00%	MTS	4,033,259	0.05	0.05
1659	CWALT05-77T1 2B3 COUNTRYWIDE ALTERNATIVE LOAN T	01/25/36	6.00%	MTS	3,498,978	0.06	0.06
1660	RALI 2005-QS7 AP RESIDENTIAL ACCREDIT LOANS INC	06/25/35	0.00%	MTS	436,837	0.50	0.50
1661	CWHL 2004-12 1B1 COUNTRYWIDE HOME LOAN MORTGAGE	08/25/34	4.73%	MTS	1,401,873	0.15	0.16
1662	BNCMT 2007-4 M9 BNC MORTGAGE LOAN TRUST	11/25/37	6.00%	MTS	2,578,000	0.08	0.08
1663	CWHL07-14 B2 COUNTRYWIDE HOME LOANS INC	08/25/37	0.00%	MTS	2,231,500	0.09	0.10
1664	WFMBS 2004-O B5 WELLS FARGO MORTGAGE BACKED SE	08/25/34	4.89%	MTS	980,004	0.22	0.22
1665	BNCMT 2006-1 M9 BNC MORTGAGE LOAN TRUST	10/25/36	4.82%	MTS	3,615,000	0.06	0.06
1666	GREENTREE 95-1 B2 ASSETBK LOANGREENTREE FINANCIAL CORP	06/15/25	9.20%	MTS	237,214	0.90	0.91
1667	WFMBS 2006-10 B5 WELLS FARGO MORTGAGE BACKED SE	08/25/36	6.00%	MTS	1,216,204	0.18	0.18
1668	LXS 2006-16N M7 LEHMAN XS TRUST	11/25/46	3.57%	MTS	6,091,000	0.03	0.04
1669	LXS 2007-18N M7 LEHMAN XS TRUST	10/25/37	6.16%	MTS	3,268,989	0.06	0.07
1670	LMT 2006-8 B3 LEHMAN MORTGAGE TRUST	12/25/36	6.78%	MTS	3,162,301	0.07	0.07
1671	SVHE 2006-NLC1 A2 SOUNDVIEW HOME EQUITY LOAN TRU	11/25/36	2.59%	MTS	279,000	0.77	0.77
1672	LXS 2007-6 M8 LEHMAN XS TRUST	05/25/37	5.02%	MTS	7,063,000	0.03	0.03
1673	RAST06-A2 B4 RESIDENTIAL ASSET SECURITIZATI	04/25/36	0.00%	MTS	1,785,855	0.12	0.12
1674	SASCO 2002-11A B3 STRUC ASST SEC CRP	05/25/32	5.55%	MTS	385,809	0.55	0.55
1675	SARM 2007-10 M-2 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.53%	MTS	3,607,000	0.06	0.06
1676	SARM 2007-11 B52 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	6.68%	MTS	1,475,003	0.14	0.14
1677	WMALT 2007-OA3 DA1C WASHINGTON MUTUAL ALTERNATIVE	04/25/47	2.79%	MTS	875,860	0.24	0.24
1678	LSSCO 2007-1 B5 LEHMAN STRUCTURED SECURITIES C	10/30/34	5.15%	MTS	2,016,727	0.10	0.11

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
1623	231,644	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1624	231,515	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1625	231,338	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1626	230,785	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1627	230,022	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1628	229,544	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1629	229,191	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1630	229,059	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1631	228,275	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1632	228,199	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1633	228,097	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1634	227,560	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1635	227,358	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1636	227,314	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1637	227,189	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1638	225,817	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1639	225,739	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1640	225,547	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1641	225,430	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1642	225,366	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1643	224,528	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1644	224,058	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1645	224,047	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1646	224,018	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1647	222,978	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1648	222,899	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1649	222,455	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1650	222,231	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1651	222,012	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1652	221,801	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1653	221,584	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1654	221,326	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1655	219,962	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1656	219,574	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1657	219,100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1658	218,737	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1659	218,103	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1660	217,526	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1661	217,525	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1662	217,079	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1663	216,724	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1664	216,287	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1665	216,140	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1666	216,046	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1667	215,674	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1668	215,521	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1669	214,426	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1670	214,336	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1671	213,857	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1672	213,510	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1673	213,094	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1674	213,027	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1675	212,592	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1676	212,531	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1677	212,336	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1678	212,162	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1679	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1680	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1681	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1682	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1683	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1684	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1685	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1686	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1687	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1688	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1689	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1690	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1691	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1692	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1693	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1694	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
1695	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1696	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1697	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1698	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1699	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1700	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1701	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1702	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1703	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1704	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1705	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1706	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1707	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1708	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1709	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1710	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1711	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1712	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1713	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1714	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1715	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1716	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1717	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1718	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1719	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1720	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1721	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1722	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1723	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1724	GME5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1725	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1726	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1727	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1728	G1CW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1729	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1730	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1731	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1732	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1733	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1734	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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	G	H	I	J	K
1679	SP AMERICAS-TRADING	PRIME-AMERICAS	86361BAP2		86361BAP2
1680	SP AMERICAS-TRADING	PRIME-AMERICAS	52525FAM5		52525FAM5
1681	SP AMERICAS-TRADING	PRIME-AMERICAS	86360BBF4		86360BBF4
1682	SP AMERICAS-TRADING	PRIME-AMERICAS	05948XEM9		05948XEM9
1683	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61910DBF8		61910DBF8
1684	SP AMERICAS-TRADING	PRIME-AMERICAS	52523KBG8		52523KBG8
1685	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LT66		45660LT66
1686	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YBA3		52521YBA3
1687	SP AMERICAS-TRADING	PRIME-AMERICAS	12667F7N9		12667F7N9
1688	SP AMERICAS-TRADING	PRIME-AMERICAS	863579EG9	US863579EG91	863579EG9
1689	SP AMERICAS-TRADING	PRIME-AMERICAS	52520QBQ6		52520QBQ6
1690	SP AMERICAS-TRADING	PRIME-AMERICAS	15132ECX4		15132ECX4
1691	SP AMERICAS-TRADING	PRIME-AMERICAS	863579KV9		863579KV9
1692	SP AMERICAS-TRADING	PRIME-AMERICAS	939336GQ0		939336GQ0
1693	SP AMERICAS-TRADING	ABS CDO AMERICAS	00075VAJ0		00075VAJ0
1694	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	02146WAA8		02146WAA8
1695	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BK1		525245BK1
1696	SP AMERICAS-TRADING	ABS DERIVATIVES	46626LGM6		46626LGM6
1697	SP AMERICAS-TRADING	PRIME-AMERICAS	59023NAL2		59023NAL2
1698	SP AMERICAS-TRADING	PRIME-AMERICAS	52525LAV2		52525LAV2
1699	SP AMERICAS-TRADING	ABS CDO AMERICAS	88157VAE7		88157VAE7
1700	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	172921AA6		172921AA6
1701	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RSJ7		86358RSJ7
1702	SP AMERICAS-TRADING	PRIME-AMERICAS	863576AN4		863576AN4
1703	SP AMERICAS-TRADING	PRIME-AMERICAS	525161AY1		525161AY1
1704	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505ST0	US393505ST06	393505ST0
1705	SP AMERICAS-TRADING	PRIME-AMERICAS	86358R6P7		86358R6P7
1706	SP AMERICAS-TRADING	PRIME-AMERICAS	52525FAK9		52525FAK9
1707	SP AMERICAS-TRADING	PRIME-AMERICAS	3622EVAA2		3622EVAA2
1708	SP AMERICAS-TRADING	ABS DERIVATIVES	216444AE9		216444AE9
1709	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JBS8		86361JBS8
1710	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359YAJ0		86359YAJ0
1711	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAP3		52525DAP3
1712	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAP9		86364YAP9
1713	SP AMERICAS-TRADING	PRIME-AMERICAS	12545CBE9		12545CBE9
1714	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DBA7		86364DBA7
1715	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DFG7		86359DFG7
1716	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	68400XBU3		68400XBU3
1717	SP AMERICAS-TRADING	PRIME-AMERICAS	52525LAM2		52525LAM2
1718	SP AMERICAS-TRADING	PRIME-AMERICAS	07384M2B7	US07384M2B77	07384M2B7
1719	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YAL0		52521YAL0
1720	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DJJ7		86359DJJ7
1721	SP AMERICAS-TRADING	PRIME-AMERICAS	02660TJG9		02660TJG9
1722	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	367910AU0		367910AU0
1723	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AP8		525237AP8
1724	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86358REF0	US86358REF01	86358REF0
1725	SP AMERICAS-TRADING	PRIME-AMERICAS	525221EK9		525221EK9
1726	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MBA6		52524MBA6
1727	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXV4		86359DXV4
1728	SP AMERICAS-TRADING	ABS CDO AMERICAS	1248MEAP4		1248MEAP4
1729	SP AMERICAS-TRADING	ABS DERIVATIVES	045427AM3		045427AM3
1730	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBE2		52524YBE2
1731	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MGS6		52520MGS6
1732	SP AMERICAS-TRADING	PRIME-AMERICAS	863579H35		863579H35
1733	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	59022HFV9		59022HFV9
1734	SP AMERICAS-TRADING	PRIME-AMERICAS	52525LAN0		52525LAN0

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	L	M	N	O	P	Q	R
1679	SARM 2006-7 B3I STRUCTURED ADJUSTABLE RATE MOR	08/25/36	6.16%	MTS	2,288,457	0.09	0.09
1680	LMT 2008-6 B4 LEHMAN MORTGAGE TRUST	07/25/47	6.49%	MTS	2,278,000	0.09	0.09
1681	SARM 2006-4 B72 STRUCTURED ADJUSTABLE RATE MOR	05/25/36	5.67%	MTS	3,141,492	0.06	0.07
1682	BOAMS 2003-E B5 BANC OF AMERICA MORTGAGE SECUR	06/25/33	4.73%	MTS	443,714	0.47	0.47
1683	MCFI 1996-MC1 X2 MORTGAGE CAPITAL FUNDING INC	10/15/19	2.42%	MTS	3,434,853	0.06	0.06
1684	LXS 2006-17 WF-M6 LEHMAN XS TRUST	11/25/36	6.34%	MTS	2,244,000	0.09	0.09
1685	RAST05-A14 A7 RESIDENTIAL ASSET SECURITIZATI	11/25/35	0.00%	MTS	1,046,000	0.20	0.20
1686	LMT 2007-8 2B2 LEHMAN MORTGAGE TRUST	09/25/37	6.95%	MTS	3,295,996	0.06	0.06
1687	CWALT 2005-4 2A8 COUNTRYWIDE ALTERNATIVE LOAN T	04/25/35	2.53%	MTS	6,948,527	0.03	0.03
1688	SARM 2004-16 1A2 STRUCTURED ADJUSTABLE RATE MOR	11/25/34	5.65%	MTS	248,396	0.83	0.84
1689	LMT 2006-7 AP LEHMAN MORTGAGE TRUST	11/25/36	0.00%	MTS	555,046	0.37	0.37
1690	CDMC 2003-1 B5 CENDANT MORTGAGE CORP	02/25/33	5.50%	MTS	371,526	0.55	0.56
1691	SARM 2005-2 B8 STRUCTURED ADJUSTABLE RATE MOR	02/25/35	7.14%	MTS	449,559	0.45	0.46
1692	WAMMS 2002-MS7 CB5 WASHINGTON MUTUAL MSC PASS THR	11/25/32	5.93%	MTS	450,909	0.45	0.45
1693	ABFC 2006-OPT3 M4 ASSET BACKED FUNDING CERTIFICA	11/25/36	2.89%	MTS	3,289,000	0.06	0.06
1694	CWALN 2006-OC8 N COUNTRYWIDE ALTERNATIVE LOAN T	02/25/37	7.75%	MTS	3,732,193	0.05	0.05
1695	LXS 2007-3 3M4 LEHMAN XS TRUST	03/25/37	6.23%	MTS	4,158,000	0.05	0.05
1696	JPMAC 2006-HE1 M6 JP MORGAN MORTGAGE ACQUISITION	01/25/36	3.09%	MTS	9,290,000	0.02	0.02
1697	MLMI 2006-AF2 BV1 MERRILL LYNCH MORTGAGE INVESTO	09/25/37	3.27%	MTS	1,851,000	0.11	0.11
1698	LXS 2007-14H M10 LEHMAN XS TRUST	07/25/47	4.47%	MTS	5,877,000	0.03	0.03
1699	TMTS 2007-6ALT M2 TERWIN MORTGAGE TRUST	08/01/37	3.47%	MTS	3,877,000	0.05	0.05
1700	CMSI 87-01 A1 CMO SER 87-01 CITICORP MORTGAGE SECS INC	04/25/17	9.00%	MTS	205,881	0.97	0.97
1701	SASCO 01-21A B1 CMO SER 01 STRUC ASST SEC CRP	01/25/32	5.33%	MTS	221,790	0.90	0.90
1702	SASC05-5 4-AX STRUCTURED ASSET SECURITIES CO	04/25/35	5.00%	MTS	1,455,842	0.14	0.14
1703	LXS 2006-GP4 M10 LEHMAN XS TRUST	08/25/46	6.64%	MTS	6,316,930	0.03	0.03
1704	GTMH 97-2 A6 ASSETBK HOME EQT GREENTREE MANUFACTURED HOUSING	06/15/28	7.24%	MTS	208,155	0.95	0.96
1705	SASCO 2002-17 1AP STRUCTURED ASSET SEC CORP	09/25/25	0.00%	MTS	386,580	0.51	0.51
1706	LMT 2008-6 B3 LEHMAN MORTGAGE TRUST	07/25/47	6.49%	MTS	1,764,000	0.11	0.11
1707	GSAAN 2007-4 N1 GSAA HOME EQUITY NIM TRUST	03/26/37	6.00%	MTS	1,294,176	0.15	0.15
1708	COOL 2005-1A D COOLIDGE FUNDING LTD	07/09/40	5.54%	MTS	6,260,758	0.02	0.03
1709	SARM 2006-8 B7II STRUCTURED ADJUSTABLE RATE MOR	09/25/36	6.27%	MTS	2,763,565	0.07	0.07
1710	SASC 2006-BC1 M1 STRUCTURED ASSET SECURITIES CO	03/25/36	2.78%	MTS	1,000,000	0.20	0.20
1711	LXS 2007-18N M5 LEHMAN XS TRUST	10/25/37	6.16%	MTS	2,723,824	0.07	0.07
1712	SARM 2007-11 M4 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	6.93%	MTS	2,625,000	0.07	0.07
1713	CWHL07-10 B2 COUNTRYWIDE HOME LOANS INC	06/25/37	0.00%	MTS	2,258,621	0.08	0.09
1714	SARM 2007-7 M5 STRUCTURED ADJUSTABLE RATE MOR	08/25/37	6.51%	MTS	3,594,000	0.05	0.05
1715	SASC05-9XS M4 STRUCTURED ASSET SECURITIES CO	06/25/35	5.22%	MTS	2,101,000	0.09	0.09
1716	OOMLT 2003-5 M1 OPTION ONE MORTGAGE LOAN TRUST	08/25/33	3.12%	MTS	244,434	0.80	0.80
1717	LXS 2007-14H M8 LEHMAN XS TRUST	07/25/47	4.47%	MTS	6,329,000	0.03	0.03
1718	BSARM 2004-8 12A1 BEAR STEARNS ADJUSTABLE RATE M	11/25/34	6.68%	MTS	225,542	0.85	0.85
1719	LMT 2007-8 3A1 LEHMAN MORTGAGE TRUST	09/25/37	7.25%	MTS	199,833	0.96	0.96
1720	SASC 2005-14 B6 STRUCTURED ASSET SECURITIES CO	07/25/35	5.72%	MTS	1,865,332	0.10	0.10
1721	AHM 2006-1 2A3 AMERICAN HOME MORTGAGE INVESTM	12/25/35	5.10%	MTS	306,115	0.62	0.62
1722	GEWMC 2005-2 A2C GE-WMC MORTGAGE SECURITIES LLC	12/25/35	2.72%	MTS	250,000	0.76	0.76
1723	LXS 2007-10H I-M8 LEHMAN XS TRUST	07/25/37	4.47%	MTS	4,985,000	0.04	0.04
1724	SASCO 01-SB1-B5 CMO SER 01-SB1STRUCTURED ASSET SECS CO	08/25/31	3.38%	MTS	1,101,098	0.17	0.17
1725	LEH XS 05-8 2M4 LEHMAN XS TRUST MORTGAGE PASS	12/25/35	6.40%	MTS	2,446,000	0.08	0.08
1726	LXS 2007-9 WF-M3 LEHMAN XS TRUST	04/25/37	6.26%	MTS	2,084,000	0.09	0.09
1727	SASC 2006-RF1 B4 STRUCTURED ASSET SECURITIES CO	01/25/36	6.22%	MTS	281,542	0.67	0.67
1728	CBASS 2007-CB4 B1 CREDIT-BASED ASSET SERVICING A	04/25/37	6.87%	MTS	2,000,000	0.09	0.09
1729	CWL 2006-8 M8 COUNTRYWIDE ASSET-BACKED CERTI	01/25/46	3.62%	MTS	8,500,000	0.02	0.02
1730	LXS 07-12N 2-M8 LEHMAN XS TRUST	07/25/37	0.00%	MTS	3,882,480	0.05	0.05
1731	LMT 2006-2 AX LEHMAN MORTGAGE TRUST	04/25/36	6.00%	MTS	1,453,972	0.13	0.13
1732	SARM 2005-22 B3I STRUCTURED ADJUSTABLE RATE MOR	12/25/35	5.44%	MTS	1,535,867	0.12	0.12
1733	MLMT 2005-MKB2 A2 MERRILL LYNCH MORTGAGE TRUST	09/12/42	4.81%	MTS	187,500	1.00	1.00
1734	LXS 2007-14H M9 LEHMAN XS TRUST	07/25/47	4.47%	MTS	5,425,000	0.03	0.03

	S	T	U	V
1679	211,440	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1680	210,766	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1681	210,180	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1682	209,805	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1683	209,321	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1684	209,288	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1685	208,684	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1686	208,643	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1687	208,292	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1688	207,587	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1689	207,559	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1690	206,479	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1691	205,483	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1692	203,949	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1693	202,888	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1694	202,679	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1695	202,589	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1696	202,555	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1697	202,330	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1698	202,108	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1699	201,702	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1700	200,168	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1701	200,071	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1702	199,588	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1703	199,428	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1704	199,021	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1705	198,704	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1706	198,490	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1707	198,225	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1708	197,694	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1709	197,618	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1710	197,023	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1711	196,281	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1712	196,079	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1713	195,663	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1714	195,631	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1715	195,490	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1716	194,770	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1717	192,456	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1718	192,405	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1719	192,202	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1720	190,667	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1721	190,398	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1722	190,397	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1723	190,340	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1724	189,869	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1725	189,538	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1726	189,091	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1727	188,579	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1728	188,015	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1729	187,958	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1730	187,912	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1731	187,683	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1732	187,553	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1733	186,972	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1734	186,564	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E	F
1735	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1736	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1737	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1738	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1739	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1740	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1741	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1742	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1743	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1744	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1745	GAXO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
1746	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1747	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1748	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1749	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1750	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1751	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1752	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1753	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1754	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1755	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1756	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1757	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1758	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1759	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1760	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1761	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1762	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1763	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1764	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1765	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1766	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1767	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1768	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1769	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1770	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1771	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1772	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1773	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1774	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1775	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1776	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1777	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1778	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1779	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1780	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1781	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1782	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1783	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1784	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1785	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1786	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1787	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1788	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1789	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1790	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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	G	H	I	J	K
1735	SP AMERICAS-TRADING	PRIME-AMERICAS	86360BAT5		86360BAT5
1736	SP AMERICAS-TRADING	PRIME-AMERICAS	52520CBC8		52520CBC8
1737	SP AMERICAS-TRADING	PRIME-AMERICAS	863576AS3		863576AS3
1738	SP AMERICAS-TRADING	PRIME-AMERICAS	525237BA0		525237BA0
1739	SP AMERICAS-TRADING	PRIME-AMERICAS	86362TAG2		86362TAG2
1740	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86363WAG4		86363WAG4
1741	SP AMERICAS-TRADING	PRIME-AMERICAS	52523KBL7		52523KBL7
1742	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	201730AJ7		201730AJ7
1743	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAQ1		52525DAQ1
1744	SP AMERICAS-TRADING	PRIME-AMERICAS	12669FH22		12669FH22
1745	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	126670QR2		126670QR2
1746	SP AMERICAS-TRADING	PRIME-AMERICAS	1266944R6	US1266944R69	1266944R6
1747	SP AMERICAS-TRADING	PRIME-AMERICAS	251563DB5		251563DB5
1748	SP AMERICAS-TRADING	PRIME-AMERICAS	52521DAU6		52521DAU6
1749	SP AMERICAS-TRADING	PRIME-AMERICAS	761118BD9		761118BD9
1750	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JBN9		86361JBN9
1751	SP AMERICAS-TRADING	PRIME-AMERICAS	22541SCC0		22541SCC0
1752	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	863587AG6		863587AG6
1753	SP AMERICAS-TRADING	PRIME-AMERICAS	52524GAW2		52524GAW2
1754	SP AMERICAS-TRADING	PRIME-AMERICAS	525237AQ6		525237AQ6
1755	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AD83		86359AD83
1756	SP AMERICAS-TRADING	PRIME-AMERICAS	863579AJ7		863579AJ7
1757	SP AMERICAS-TRADING	PRIME-AMERICAS	39539KAV5		39539KAV5
1758	SP AMERICAS-TRADING	PRIME-AMERICAS	52525AAJ3		52525AAJ3
1759	SP AMERICAS-TRADING	PRIME-AMERICAS	12667G7N7		12667G7N7
1760	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWX1		86359DWX1
1761	SP AMERICAS-TRADING	PRIME-AMERICAS	863579Z68		863579Z68
1762	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359AHE6	US86359AHE64	86359AHE6
1763	SP AMERICAS-TRADING	PRIME-AMERICAS	52525FAP8		52525FAP8
1764	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	040104RY9		040104RY9
1765	SP AMERICAS-TRADING	PRIME-AMERICAS	52524TAM6		52524TAM6
1766	SP AMERICAS-TRADING	PRIME-AMERICAS	12668BDY6		12668BDY6
1767	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RA98		86358RA98
1768	SP AMERICAS-TRADING	ABS CDO AMERICAS	17307G2A5	US17307G2A53	17307G2A5
1769	SP AMERICAS-TRADING	PRIME-AMERICAS	525222AC9		525222AC9
1770	SP AMERICAS-TRADING	PRIME-AMERICAS	32052MAK7		32052MAK7
1771	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358RW86		86358RW86
1772	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52519NLD4	US52519NLD48	52519NLD4
1773	SP AMERICAS-TRADING	PRIME-AMERICAS	12669EHT6		12669EHT6
1774	SP AMERICAS-TRADING	PRIME-AMERICAS	23245GAA9		23245GAA9
1775	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86361NAM3		86361NAM3
1776	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAK5		52524MAK5
1777	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BFA4		86359BFA4
1778	SP AMERICAS-TRADING	PRIME-AMERICAS	86361QAV6		86361QAV6
1779	SP AMERICAS-TRADING	PRIME-AMERICAS	863579T73		863579T73
1780	SP AMERICAS-TRADING	PRIME-AMERICAS	74922EAU3		74922EAU3
1781	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LC56		45660LC56
1782	SP AMERICAS-TRADING	PRIME-AMERICAS	525248BE9		525248BE9
1783	SP AMERICAS-TRADING	PRIME-AMERICAS	12669F5J8		12669F5J8
1784	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BYG0		86359BYG0
1785	SP AMERICAS-TRADING	PRIME-AMERICAS	86361QAC8		86361QAC8
1786	SP AMERICAS-TRADING	PRIME-AMERICAS	39539LBC4		39539LBC4
1787	SP AMERICAS-TRADING	PRIME-AMERICAS	86359A6Z1		86359A6Z1
1788	SP AMERICAS-TRADING	ABS DERIVATIVES	29256PAN4		29256PAN4
1789	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572WZ2		863572WZ2
1790	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86362QAJ2		86362QAJ2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
1735	SARM 2006-4 B31 STRUCTURED ADJUSTABLE RATE MOR	05/25/36	6.10%	MTS	4,581,741	0.04	0.04
1736	LMT 2006-3 B5 LEHMAN MORTGAGE TRUST	07/25/36	6.66%	MTS	1,810,144	0.10	0.10
1737	SASC 2005-5 PAX STRUCTURED ASSET SECURITIES CO	04/25/35	5.50%	MTS	962,247	0.19	0.19
1738	LXS 2007-10H II-M5 LEHMAN XS TRUST	07/25/37	3.72%	MTS	1,951,000	0.09	0.10
1739	SARM 2007-1 2A4 STRUCTURED ADJUSTABLE RATE MOR	02/25/37	6.29%	MTS	257,016	0.72	0.72
1740	SASC 2007-BC3 2A3 STRUCTURED ASSET SECURITIES CO	06/25/37	2.64%	MTS	330,000	0.56	0.56
1741	LXS 2006-17 WF-M7 LEHMAN XS TRUST	11/25/36	6.75%	MTS	2,071,000	0.09	0.09
1742	CMAT 99-C1 X CMO SERIES 99-C1 COMMERCIAL MTGE ASSET TRUST	06/17/20	1.12%	MTS	6,405,553	0.03	0.03
1743	LXS 2007-18N M6 LEHMAN XS TRUST	10/25/37	6.16%	MTS	2,723,824	0.07	0.07
1744	CWHL 2004-15 B1 COUNTRYWIDE HOME LOAN MORTGAGE	10/20/34	4.81%	MTS	1,504,738	0.12	0.12
1745	CWL 2005-17 1AF1 COUNTRYWIDE ASSET-BACKED CERTI	05/25/36	2.67%	MTS	183,159	1.00	1.00
1746	CWHL 2006-HYB3 B2 COUNTRYWIDE HOME LOAN MORTGAGE	05/20/36	5.98%	MTS	1,983,448	0.09	0.09
1747	DMSI 2004-1 B3 AI DEUTSCHE MORTGAGE SECURITIES I	12/25/33	5.05%	MTS	289,611	0.63	0.63
1748	LMT 2007-2 B2 LEHMAN MORTGAGE TRUST	03/25/37	6.25%	MTS	3,129,121	0.06	0.06
1749	RALI 2005-QS9 AP RESIDENTIAL ACCREDIT LOANS INC	06/25/35	0.00%	MTS	366,456	0.49	0.49
1750	SARM 2006-8 B5I STRUCTURED ADJUSTABLE RATE MOR	09/25/36	6.31%	MTS	1,208,638	0.15	0.15
1751	CSFB 2004-2R A1 CS FIRST BOSTON MORTGAGE SECUR	12/28/33	4.88%	MTS	185,783	0.97	0.97
1752	SAIL 2006-3 M1 STRUCTURED ASSET INVESTMENT LO	06/25/36	2.75%	MTS	1,000,000	0.18	0.18
1753	LXS 2007-7N 1-A3 LEHMAN XS TRUST	06/25/47	2.92%	MTS	739,161	0.24	0.24
1754	LXS 2007-10H I-M9 LEHMAN XS TRUST	07/25/37	4.47%	MTS	4,985,000	0.03	0.04
1755	SASCO 2003-20 1AX STRUCTURED ASSET SECS CORP	07/25/33	5.50%	MTS	942,902	0.19	0.19
1756	SARM 2004-13 B5 STRUCTURED ADJUSTABLE RATE MOR	09/25/34	7.29%	MTS	542,137	0.33	0.33
1757	GPMF 2007-AR1 M3-II GREENPOINT MORTGAGE FUNDING TR	03/25/37	5.69%	MTS	3,279,747	0.05	0.05
1758	LXS 2007-20N M5 LEHMAN XS TRUST	12/25/37	5.94%	MTS	2,293,000	0.08	0.08
1759	CWALT 2005-46CB B1 COUNTRYWIDE ALTERNATIVE LOAN T	10/25/35	5.50%	MTS	1,924,160	0.09	0.09
1760	SASC 2005-RF7 B3 STRUCTURED ASSET SECURITIES CO	11/25/35	6.25%	MTS	219,775	0.80	0.80
1761	SARM 2006-3 B3II STRUCTURED ADJUSTABLE RATE MOR	04/25/36	6.07%	MTS	2,814,953	0.06	0.06
1762	ARC 2002 BC10 M1 AMORTIZING RESIDENTIAL COLL TR	01/25/33	3.96%	MTS	418,765	0.42	0.42
1763	LMT 2008-6 B6 LEHMAN MORTGAGE TRUST	07/25/47	6.49%	MTS	2,792,430	0.06	0.06
1764	ARSI 2006-W2 M2 ARGENT SECURITIES INC	03/25/36	2.88%	MTS	1,140,000	0.15	0.15
1765	LXS 2007-8H M6 LEHMAN XS TRUST	06/25/37	3.57%	MTS	7,866,000	0.02	0.02
1766	CWALT05-77T1 1B3 COUNTRYWIDE ALTERNATIVE LOAN T	01/25/36	6.00%	MTS	2,786,533	0.06	0.06
1767	SASCO 2002-5A B4 STRUC ASST SEC CRP	04/25/32	5.59%	MTS	344,892	0.50	0.50
1768	CMLTI 2006-WMC1 M5 CITIGROUP MORTGAGE LOAN TRUST	12/25/35	3.04%	MTS	5,407,000	0.03	0.03
1769	LXSN 2005-4 A LEHMAN XS NET INTEREST MARGIN	10/28/35	5.50%	MTS	2,738,416	0.06	0.06
1770	FHAMS 2006-AA6 3AIO FIRST HORIZON ALTERNATIVE MORT	08/25/16	0.87%	MTS	7,765,103	0.02	0.02
1771	ARC 2002 BC4 M3 ARC	07/25/32	4.37%	MTS	935,356	0.18	0.18
1772	LBFRC 2005-LLFA J LEHMAN BROTHERS FLOATING RATE	07/15/18	3.27%	MTS	200,000	0.85	0.85
1773	CWHL 2003-27 B4 COUNTRYWIDE HOME LOAN MORTGAGE	06/25/33	4.69%	MTS	566,096	0.30	0.30
1774	CWALT 2006-OC9 A1 CWALT	12/25/36	2.55%	MTS	179,830	0.94	0.94
1775	SASC 2006-GEL4 B1 STRUCTURED ASSET SECURITIES CO	10/25/36	6.00%	MTS	4,529,000	0.04	0.04
1776	LXS 2007-9 I-M4 LEHMAN XS TRUST	06/25/37	3.07%	MTS	5,280,000	0.03	0.03
1777	SASCO 2003-38 2A3 STRUCTURED ASSET SECS CRP	01/25/34	5.03%	MTS	1,447,595	0.11	0.12
1778	SARM 2006-10 B4I STRUCTURED ADJUSTABLE RATE MOR	11/25/36	6.22%	MTS	1,068,912	0.16	0.16
1779	SARM 2006-1 6-AX STRUCTURED ADJUSTABLE RATE MOR	02/01/36	5.50%	MTS	4,181,242	0.04	0.04
1780	RALI 2006-QS6 1AP RESIDENTIAL ACCREDIT LOANS INC	06/25/36	0.00%	MTS	362,168	0.46	0.46
1781	RAST05-A11CB B7 RESIDENTIAL ASSET SECURITIZATI	10/25/35	5.64%	MTS	1,162,236	0.14	0.14
1782	LXS 2007-5H II-M3 LEHMAN XS TRUST	05/25/37	6.99%	MTS	4,923,213	0.03	0.03
1783	CWHL 2004-J7 B3 COUNTRYWIDE HOME LOAN MORTGAGE	08/25/34	5.22%	MTS	391,825	0.43	0.43
1784	SARM04-10 4AX STRUCTURED ADJUSTABLE RATE MOR	06/25/11	5.03%	MTS	1,500,758	0.11	0.11
1785	SARM 2006-10 1AX STRUCTURED ADJUSTABLE RATE MOR	11/25/36	0.33%	MTS	59,140,113	0.00	0.00
1786	GPMF 2007-AR2 2M8 GREENPOINT MORTGAGE FUNDING TR	05/25/37	7.07%	MTS	2,963,538	0.05	0.06
1787	SASCO 2003-32 AX STRUCTURED ASSET SECS CORP	11/25/18	4.50%	MTS	1,380,328	0.12	0.12
1788	ECR 2005-3 B ENCORE CREDIT RECEIVABLES TRUS	10/25/35	4.27%	MTS	2,000,000	0.08	0.08
1789	SASCO 98-11 1B3 SER 98-11 STRUCTURED ASSET SEC-144A	10/01/36	6.62%	MTS	515,192	0.32	0.32
1790	SASCO 2007-GEL1 M6 STRUCTURED ASSET SECURITIES CO	01/25/37	4.22%	MTS	2,632,000	0.06	0.06

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
1735	185,853	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1736	185,704	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1737	185,666	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1738	185,665	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1739	185,665	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1740	185,308	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1741	185,199	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1742	184,581	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1743	183,645	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1744	183,382	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1745	183,375	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1746	183,120	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1747	183,024	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1748	182,210	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1749	181,205	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1750	180,972	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1751	179,633	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1752	179,505	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1753	179,251	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1754	179,119	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1755	178,912	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1756	177,731	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1757	177,582	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1758	177,466	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1759	177,290	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1760	176,211	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1761	175,543	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1762	174,755	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1763	174,589	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1764	174,398	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1765	173,710	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1766	173,694	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1767	173,196	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1768	171,804	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1769	171,417	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1770	171,297	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1771	170,749	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1772	170,563	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1773	169,979	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1774	169,816	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1775	169,083	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1776	168,917	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1777	168,680	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1778	168,662	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1779	168,065	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1780	167,936	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1781	167,762	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1782	167,609	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1783	167,490	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1784	166,856	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1785	166,754	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1786	166,291	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1787	165,125	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1788	164,984	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1789	164,899	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1790	164,402	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1791	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1792	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1793	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1794	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1795	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1796	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1797	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1798	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1799	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1800	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1801	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1802	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1803	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1804	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1805	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1806	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1807	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1808	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1809	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1810	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1811	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1812	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1813	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1814	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1815	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1816	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1817	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1818	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1819	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1820	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1821	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1822	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1823	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1824	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1825	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1826	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1827	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1828	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1829	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1830	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1831	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1832	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1833	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1834	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1835	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1836	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1837	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1838	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1839	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1840	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1841	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1842	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1843	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1844	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1845	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1846	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
1791	SP AMERICAS-TRADING	PRIME-AMERICAS	525227AX2		525227AX2
1792	SP AMERICAS-TRADING	PRIME-AMERICAS	525229BD1		525229BD1
1793	SP AMERICAS-TRADING	PRIME-AMERICAS	12669EF27	US12669EF272	12669EF27
1794	SP AMERICAS-TRADING	PRIME-AMERICAS	52525AAK0		52525AAK0
1795	SP AMERICAS-TRADING	PRIME-AMERICAS	39539KAW3		39539KAW3
1796	SP AMERICAS-TRADING	PRIME-AMERICAS	86361AAG4		86361AAG4
1797	SP AMERICAS-TRADING	PRIME-AMERICAS	863579MF2		863579MF2
1798	SP AMERICAS-TRADING	PRIME-AMERICAS	87804AAJ1		87804AAJ1
1799	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBP6		52522QBP6
1800	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWP8		86359DWP8
1801	SP AMERICAS-TRADING	PRIME-AMERICAS	52520NCE9		52520NCE9
1802	SP AMERICAS-TRADING	PRIME-AMERICAS	761119BK1		761119BK1
1803	SP AMERICAS-TRADING	PRIME-AMERICAS	17025TBV2		17025TBV2
1804	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505BR2	US393505BR23	393505BR2
1805	SP AMERICAS-TRADING	PRIME-AMERICAS	749577AU6		749577AU6
1806	SP AMERICAS-TRADING	PRIME-AMERICAS	52525FAF0		52525FAF0
1807	SP AMERICAS-TRADING	PRIME-AMERICAS	52523KBP8		52523KBP8
1808	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BR6		525245BR6
1809	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAM2		86362NAM2
1810	SP AMERICAS-TRADING	PRIME-AMERICAS	94986CAG9		94986CAG9
1811	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	61744CMA1		61744CMA1
1812	SP AMERICAS-TRADING	PRIME-AMERICAS	525221KH9		525221KH9
1813	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BV7		525245BV7
1814	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DEE3		86359DEE3
1815	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358RX93		86358RX93
1816	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	785778FP1		785778FP1
1817	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	456606LH3		456606LH3
1818	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAN2		86364CAN2
1819	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAS7		52525DAS7
1820	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWY9		86359DWY9
1821	SP AMERICAS-TRADING	PRIME-AMERICAS	86359ATB9		86359ATB9
1822	SP AMERICAS-TRADING	PRIME-AMERICAS	94986CAF1		94986CAF1
1823	SP AMERICAS-TRADING	PRIME-AMERICAS	39539KAZ6		39539KAZ6
1824	SP AMERICAS-TRADING	PRIME-AMERICAS	39539KAX1		39539KAX1
1825	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAH0		86364JAH0
1826	SP AMERICAS-TRADING	PRIME-AMERICAS	86361PBD7		86361PBD7
1827	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BA3		525245BA3
1828	SP AMERICAS-TRADING	PRIME-AMERICAS	02149JBS4	US02149JBS42	02149JBS4
1829	SP AMERICAS-TRADING	ABS DERIVATIVES	126670LV8		126670LV8
1830	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LGQ6	US45660LGQ68	45660LGQ6
1831	SP AMERICAS-TRADING	PRIME-AMERICAS	52520CAU9		52520CAU9
1832	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DQW0		86359DQW0
1833	SP AMERICAS-TRADING	PRIME-AMERICAS	52523MAP5		52523MAP5
1834	SP AMERICAS-TRADING	PRIME-AMERICAS	76113WAN3		76113WAN3
1835	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BTD3		86359BTD3
1836	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YAT0		52524YAT0
1837	SP AMERICAS-TRADING	PRIME-AMERICAS	863581AM6		863581AM6
1838	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HFL3	US52108HFL33	52108HFL3
1839	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MBB4		52524MBB4
1840	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBC6		52524YBC6
1841	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521VAE2		52521VAE2
1842	SP AMERICAS-TRADING	PRIME-AMERICAS	86359LAA7		86359LAA7
1843	SP AMERICAS-TRADING	PRIME-AMERICAS	39539KAY9		39539KAY9
1844	SP AMERICAS-TRADING	PRIME-AMERICAS	021467AH8		021467AH8
1845	SP AMERICAS-TRADING	PRIME-AMERICAS	07401NAB5	US07401NAB55	07401NAB5
1846	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RCD1		52521RCD1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
1791	LXS 2006-GP2 M8 LEHMAN XS TRUST	06/25/46	6.08%	MTS	5,066,793	0.03	0.03
1792	LXS 2006-10N 2A1 LEHMAN XS TRUST	06/25/36	2.59%	MTS	544,729	0.30	0.30
1793	CWHL 2003-49 A5 COUNTRYWIDE HOME LOAN	12/19/33	4.59%	MTS	200,000	0.82	0.82
1794	LXS 2007-20N M6 LEHMAN XS TRUST	12/25/37	5.94%	MTS	2,293,000	0.07	0.07
1795	GPMF 2007-AR1 M4-II GREENPOINT MORTGAGE FUNDING TR	03/25/37	5.74%	MTS	3,279,789	0.05	0.05
1796	SASC 2006-RF2 B5 STRUCTURED ASSET SECURITIES CO	05/25/36	6.18%	MTS	380,373	0.43	0.43
1797	SARM 2005-1 3AX STRUCTURED ADJUSTABLE RATE MOR	12/25/09	4.50%	MTS	7,060,832	0.02	0.02
1798	TBW 2006-3 AP TBW MORTGAGE BACKED PASS THROU	07/25/36	0.00%	MTS	358,283	0.45	0.45
1799	LMT 2007-10 1B4 LEHMAN MORTGAGE TRUST	01/25/38	6.37%	MTS	1,001,406	0.16	0.16
1800	SASC05-RF6 B5 STRUCTURED ASSET SECURITIES CO	12/25/35	6.48%	MTS	291,758	0.55	0.55
1801	LMT 2006-6 1B5 LEHMAN MORTGAGE TRUST	10/25/36	8.78%	MTS	1,559,302	0.10	0.10
1802	RAST 2006-A8 B7 RESIDENTIAL ASSET SECURITIZATI	07/25/36	6.26%	MTS	1,893,954	0.08	0.09
1803	CWHL 2007-15 B3 COUNTRYWIDE HOME LOANS INC	08/25/37	6.38%	MTS	2,577,259	0.06	0.06
1804	GREENTREE 93-4 A-5 ASSET-BACK GREENTREE FINANCIAL CORP	01/15/19	7.05%	MTS	162,018	0.99	0.99
1805	RFMSI 2006-S9 M3 RESIDENTIAL FUNDING MORTGAGE S	09/25/36	6.25%	MTS	1,738,976	0.09	0.09
1806	LMT 2008-6 2AIO LEHMAN MORTGAGE TRUST	02/25/13	0.39%	MTS	41,099,000	0.00	0.00
1807	LXS 2006-17 WF-M10 LEHMAN XS TRUST	11/25/36	6.75%	MTS	2,762,000	0.06	0.06
1808	LXS 2007-3 4M3 LEHMAN XS TRUST	03/25/37	6.16%	MTS	3,097,000	0.05	0.05
1809	SARM 2007-8 M-3 STRUCTURED ADJUSTABLE RATE MOR	08/25/37	6.59%	MTS	2,642,000	0.06	0.06
1810	WFMBS 2007-AR4 B4 WELLS FARGO MORTGAGE BACKED SE	08/25/37	6.00%	MTS	2,528,448	0.06	0.06
1811	MSAC 2005-WMC1 B1 MORGAN STANLEY ABS CAPITAL I	01/25/35	3.69%	MTS	347,839	0.45	0.45
1812	LXS 2006-4N A1A LEHMAN XS TRUST	04/25/46	2.55%	MTS	159,267	0.99	0.99
1813	LXS 2007-3 1-M6 LEHMAN XS TRUST	03/25/37	3.00%	MTS	2,126,000	0.07	0.07
1814	SASC 2005-11H B2 STRUCTURED ASSET SECURITIES CO	06/25/35	5.50%	MTS	1,287,037	0.12	0.12
1815	SASCO 02-16A B1-1 STRUC ASST SEC CRP	08/25/32	3.76%	MTS	265,558	0.59	0.59
1816	SACO 2005-4 M5 SACO I INC	06/25/35	6.42%	MTS	3,136,000	0.05	0.05
1817	INABS 2006-B M7 INDYMAC RESIDENTIAL ASSET BACK	06/25/36	3.72%	MTS	3,000,000	0.05	0.05
1818	SARM07-6 M6 STRUCTURED ADJUSTABLE RATE MOR	07/25/37	6.44%	MTS	3,457,000	0.04	0.05
1819	LXS 2007-18N M8 LEHMAN XS TRUST	10/25/37	6.16%	MTS	2,723,824	0.05	0.06
1820	SASC 2005-RF7 B4 STRUCTURED ASSET SECURITIES CO	11/25/35	6.25%	MTS	195,990	0.79	0.80
1821	SASCO 2003-8 1B4 STRUCTURED ASSET SEC CORP	04/25/18	5.00%	MTS	212,642	0.73	0.73
1822	WFMBS 2007-AR4 B3 WELLS FARGO MORTGAGE BACKED SE	08/25/37	6.00%	MTS	1,685,299	0.09	0.09
1823	GPMF 2007-AR1 M7-II GREENPOINT MORTGAGE FUNDING TR	02/25/37	6.27%	MTS	3,280,231	0.04	0.05
1824	GPMF 2007-AR1 M5-II GREENPOINT MORTGAGE FUNDING TR	02/25/37	5.79%	MTS	3,279,830	0.04	0.05
1825	SARM 2007-9 M2 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.64%	MTS	2,481,000	0.06	0.06
1826	SARM 2006-9 B8-II STRUCTURED ADJUSTABLE RATE MOR	09/25/36	6.18%	MTS	1,669,827	0.09	0.09
1827	LXS 2007-3 1-M4 LEHMAN XS TRUST	03/25/37	2.89%	MTS	2,126,000	0.07	0.07
1828	CWALT 2006-45T1 M8 COUNTRYWIDE ALTERNATIVE LOAN T	02/25/37	6.00%	MTS	1,670,222	0.09	0.09
1829	CWL 2005-14 M7 COUNTRYWIDE ASSET-BACKED CERTI	04/25/36	4.47%	MTS	1,500,000	0.10	0.10
1830	INDX 2005-AR5 1A1 INDYMAC INDEX MORTGAGE LOAN TR	05/25/35	5.70%	MTS	182,474	0.84	0.84
1831	LMT 2006-3 AP LEHMAN MORTGAGE TRUST	07/25/36	0.00%	MTS	335,813	0.46	0.46
1832	SASC 2005-16 AX STRUCTURED ASSET SECURITIES CO	09/25/35	5.50%	MTS	827,077	0.18	0.18
1833	LXS 2006-15 M9 LEHMAN XS TRUST	10/25/36	4.37%	MTS	4,337,000	0.03	0.03
1834	RAST 2007-A3 B3 RESIDENTIAL ASSET SECURITIZATI	03/25/37	6.39%	MTS	3,021,500	0.05	0.05
1835	SARM 2004-6 4A1 STRUCTURED ADJUSTABLE RATE MOR	06/25/34	4.84%	MTS	180,051	0.83	0.84
1836	LXS 07-12N 1-M6 LEHMAN XS TRUST	07/25/37	4.22%	MTS	3,620,000	0.04	0.04
1837	SARM 2006-6 B2I STRUCTURED ADJUSTABLE RATE MOR	07/25/36	6.77%	MTS	1,774,647	0.08	0.08
1838	LBUBS 01-C3 A2 SERIES 01-C3 LB-UBS COMMERCIAL MORTGAGE TST	06/15/11	6.37%	MTS	150,000	1.00	1.00
1839	LXS 2007-9 WF-M4 LEHMAN XS TRUST	04/25/37	6.66%	MTS	1,895,000	0.08	0.08
1840	LXS 07-12N 2-M6 LEHMAN XS TRUST	07/25/37	4.14%	MTS	2,717,336	0.05	0.06
1841	LBSBC 2007-2 2A2 LEHMAN BROTHERS SMALL BALANCE	06/25/37	2.72%	MTS	0	0.00	0.00
1842	SAMI 2003-AR4 A1 STRUCTURED ASSET MORTGAGE INVE	01/19/34	2.82%	MTS	181,049	0.82	0.82
1843	GPMF 2007-AR1 M6-II GREENPOINT MORTGAGE FUNDING TR	02/25/37	5.85%	MTS	3,279,880	0.04	0.05
1844	CWALT 06-15CB B3 COUNTRYWIDE ALTERNATIVE LOAN T	06/25/36	6.50%	MTS	2,023,324	0.07	0.07
1845	BSMF 2006-AR5 1A2 BEAR STEARNS MORTGAGE FUNDING	05/25/36	2.68%	MTS	612,460	0.24	0.24
1846	LMT 2007-5 AX3 LEHMAN MORTGAGE TRUST	06/25/37	6.00%	MTS	1,478,239	0.10	0.10

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
1791	164,401	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1792	164,242	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1793	164,170	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1794	163,882	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1795	163,482	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1796	163,204	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1797	162,367	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1798	161,529	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1799	161,414	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1800	161,382	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1801	161,252	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1802	161,224	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1803	161,025	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1804	160,995	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1805	160,735	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1806	160,334	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1807	160,265	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1808	159,791	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1809	157,892	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1810	157,605	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1811	157,277	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1812	157,251	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1813	157,220	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1814	157,197	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1815	157,067	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1816	156,800	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1817	156,513	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1818	156,274	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1819	156,058	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1820	155,855	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1821	155,642	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1822	155,608	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1823	155,485	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1824	155,357	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1825	154,775	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1826	154,534	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1827	154,320	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1828	154,217	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1829	153,913	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1830	153,355	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1831	152,807	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1832	152,746	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1833	151,146	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1834	151,028	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1835	150,650	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1836	150,457	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1837	150,410	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1838	150,041	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1839	149,686	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1840	149,585	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1841	149,095	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1842	149,026	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1843	148,905	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1844	148,892	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1845	148,441	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1846	148,334	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1847	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1848	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1849	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1850	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1851	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1852	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1853	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1854	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1855	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1856	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1857	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1858	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1859	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1860	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1861	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1862	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1863	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1864	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1865	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1866	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1867	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1868	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1869	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1870	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1871	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1872	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1873	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1874	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
1875	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1876	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1877	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1878	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1879	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1880	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1881	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1882	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1883	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1884	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1885	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1886	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1887	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1888	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1889	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1890	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1891	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1892	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1893	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1894	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1895	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1896	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1897	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1898	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1899	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1900	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1901	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1902	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1847	SP AMERICAS-TRADING	PRIME-AMERICAS	87804AAP7		87804AAP7
1848	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXW2		86359DXW2
1849	SP AMERICAS-TRADING	ABS DERIVATIVES	576449AN2		576449AN2
1850	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBT8		52522QBT8
1851	SP AMERICAS-TRADING	PRIME-AMERICAS	94984EBH4		94984EBH4
1852	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	929766LX9		929766LX9
1853	SP AMERICAS-TRADING	PRIME-AMERICAS	76113WAK9		76113WAK9
1854	SP AMERICAS-TRADING	PRIME-AMERICAS	87804AAX0		87804AAX0
1855	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RAB7		52521RAB7
1856	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BUZ2		86359BUZ2
1857	SP AMERICAS-TRADING	PRIME-AMERICAS	525237BC6		525237BC6
1858	SP AMERICAS-TRADING	PRIME-AMERICAS	525248AN0		525248AN0
1859	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DBE9		86364DBE9
1860	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAP9		86362UAP9
1861	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EFC5		86358EFC5
1862	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAJ3		86362UAJ3
1863	SP AMERICAS-TRADING	ABS DERIVATIVES	600785AG4		600785AG4
1864	SP AMERICAS-TRADING	ABS DERIVATIVES	G46679109		G46679109
1865	SP AMERICAS-TRADING	ABS DERIVATIVES	144531FE5		144531FE5
1866	SP AMERICAS-TRADING	PRIME-AMERICAS	863579KS6		863579KS6
1867	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MBC2		52524MBC2
1868	SP AMERICAS-TRADING	PRIME-AMERICAS	12669FW25		12669FW25
1869	SP AMERICAS-TRADING	PRIME-AMERICAS	525229AT7		525229AT7
1870	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86360XAK6		86360XAK6
1871	SP AMERICAS-TRADING	PRIME-AMERICAS	61754HAE2	US61754HAE27	61754HAE2
1872	SP AMERICAS-TRADING	PRIME-AMERICAS	525249AK4		525249AK4
1873	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAN9		52524MAN9
1874	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	05523QAA7	US05523QAA76	05523QAA7
1875	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAK3		86364JAK3
1876	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AX40		86359AX40
1877	SP AMERICAS-TRADING	PRIME-AMERICAS	525241AQ8		525241AQ8
1878	SP AMERICAS-TRADING	PRIME-AMERICAS	02147JAS7		02147JAS7
1879	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	68402QAA1		68402QAA1
1880	SP AMERICAS-TRADING	PRIME-AMERICAS	52523KBM5		52523KBM5
1881	SP AMERICAS-TRADING	PRIME-AMERICAS	52521PAN5		52521PAN5
1882	SP AMERICAS-TRADING	PRIME-AMERICAS	863579E61		863579E61
1883	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAL3		52524MAL3
1884	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BM7		525245BM7
1885	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YAZ6		52524YAZ6
1886	SP AMERICAS-TRADING	PRIME-AMERICAS	12544CBD2		12544CBD2
1887	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YAU7		52524YAU7
1888	SP AMERICAS-TRADING	PRIME-AMERICAS	525241AX3		525241AX3
1889	SP AMERICAS-TRADING	PRIME-AMERICAS	525227BC7		525227BC7
1890	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	870752AC6		870752AC6
1891	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359BYY1		86359BYY1
1892	SP AMERICAS-TRADING	PRIME-AMERICAS	80372TAB4		80372TAB4
1893	SP AMERICAS-TRADING	PRIME-AMERICAS	939355AG8	US939355AG85	939355AG8
1894	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JBR0		86361JBR0
1895	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAT4		52522XAT4
1896	SP AMERICAS-TRADING	PRIME-AMERICAS	52521FBF3		52521FBF3
1897	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAU4		86362NAU4
1898	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAJ8		52524MAJ8
1899	SP AMERICAS-TRADING	PRIME-AMERICAS	52520NCG4		52520NCG4
1900	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BGP0		86359BGP0
1901	SP AMERICAS-TRADING	PRIME-AMERICAS	86359LDY2		86359LDY2
1902	SP AMERICAS-TRADING	PRIME-AMERICAS	39539MAK5		39539MAK5

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L		M	N	O	P	Q	R
1847	TBW 2006-3 B6	TBW MORTGAGE BACKED PASS THROU	07/25/36	6.88%	MTS	1,555,116	0.09	0.10
1848	SASC06-RF1 B5	STRUCTURED ASSET SECURITIES CO	02/01/36	6.13%	MTS	281,555	0.52	0.53
1849	MABS 2006-HE4 M9	MASTR ASSET BACKED SECURITIES	11/25/36	4.97%	MTS	4,504,000	0.03	0.03
1850	LMT 2007-10 2B5	LEHMAN MORTGAGE TRUST	12/25/37	6.86%	MTS	2,710,797	0.05	0.05
1851	WFMBS 2006-10 B6	WELLS FARGO MORTGAGE BACKED SE	08/25/36	6.00%	MTS	1,216,762	0.12	0.12
1852	WBCMT 2003-C8 A3	WACHOVIA BANK COMMERCIAL MORTG	11/15/35	4.45%	MTS	150,000	0.98	0.98
1853	RAST 2007-A3 BIO1	RESIDENTIAL ASSET SECURITIZATI	03/25/37	0.39%	MTS	9,240,349	0.02	0.02
1854	TBW 2006-3 B5	TBW MORTGAGE BACKED PASS THROU	07/25/36	6.88%	MTS	1,272,103	0.11	0.12
1855	LMT 2007-5 PO1	LEHMAN MORTGAGE TRUST	06/25/37	0.00%	MTS	376,598	0.39	0.39
1856	SASC 2004-12H B4	STRUCTURED ASSET SECURITIES CO	05/25/34	5.94%	MTS	367,531	0.39	0.40
1857	LXS 2007-10H II-M7	LEHMAN XS TRUST	07/25/37	4.22%	MTS	1,492,000	0.10	0.10
1858	LXS 2007-5H IM4	LEHMAN XS TRUST	05/25/37	6.52%	MTS	3,450,000	0.04	0.04
1859	SARM 2007-7 2-B2	STRUCTURED ADJUSTABLE RATE MOR	08/25/37	6.19%	MTS	2,911,928	0.05	0.05
1860	SARM 2007-2 B1II	STRUCTURED ADJUSTABLE RATE MOR	03/25/37	5.96%	MTS	2,308,345	0.06	0.06
1861	SAIL 2003-BC13 M2	STRUCTUED ASSET INVT LOAN	11/25/33	4.22%	MTS	407,549	0.35	0.35
1862	SARM 2007-2 M3	STRUCTURED ADJUSTABLE RATE MOR	03/25/37	2.82%	MTS	4,916,000	0.03	0.03
1863	MILTN 2004-1A C	MILLERTON ABS CDO	12/04/39	6.16%	MTS	4,760,110	0.03	0.03
1864	HUNTINGTON CDO LTD PREF		01/01/00	0.00%	MTS	1,775	0.80	0.80
1865	CARR 2006-NC1 M7	CARRINGTON MORTGAGE LOAN TRUST	01/25/36	3.82%	MTS	1,975,000	0.07	0.07
1866	SARM 2005-2 B7	STRUCTURED ADJUSTABLE RATE MOR	02/25/35	7.14%	MTS	364,142	0.39	0.39
1867	LXS 2007-9 WF-M5	LEHMAN XS TRUST	04/25/37	6.76%	MTS	1,990,000	0.07	0.07
1868	CWHL 2004-HYB4 B1	COUNTRYWIDE HOME LOAN MORTGAGE	09/20/34	4.57%	MTS	282,882	0.50	0.50
1869	LXS 2006-10N M10	LEHMAN XS TRUST	06/25/36	6.62%	MTS	4,119,000	0.03	0.03
1870	SASC 2006-GEL3 M7	STRUCTURED ASSET SECURITIES CO	07/25/36	4.47%	MTS	3,766,000	0.04	0.04
1871	MSM 2007-7AX 2A4	MORGAN STANLEY MORTGAGE LOAN T	04/25/37	2.79%	MTS	584,009	0.24	0.24
1872	LXS 2007-11 M4	LEHMAN XS TRUST	07/25/37	3.47%	MTS	3,833,000	0.03	0.04
1873	LXS 2007-9 I-M7	LEHMAN XS TRUST	06/25/37	4.47%	MTS	3,840,000	0.03	0.04
1874	BAFCN 2007-1 N1	BANC OF AMERICA FUNDING CORP N	02/25/37	7.75%	MTS	2,593,270	0.05	0.05
1875	SARM 2007-9 M4	STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.64%	MTS	2,577,000	0.05	0.05
1876	SASCO 2003-29 4AX	STRUCTURED ASSET SECS CORP	09/25/33	5.50%	MTS	665,909	0.21	0.21
1877	LXS 2007-1 WF-M4	LEHMAN XS TRUST	02/25/37	6.34%	MTS	2,695,000	0.05	0.05
1878	CWALT 2006-46 B3	CWALT	01/25/37	0.00%	MTS	1,485,234	0.09	0.09
1879	OONIM 2007-2A NOTE	OPTION ONE MORTGAGE SECURITIES	03/25/37	8.50%	MTS	12,969,198	0.01	0.01
1880	LXS 2006-17 WF-M8	LEHMAN XS TRUST	11/25/36	6.75%	MTS	1,726,000	0.08	0.08
1881	LSSCO 2007-1 B4	LEHMAN STRUCTURED SECURITIES C	10/30/34	5.15%	MTS	1,292,885	0.11	0.11
1882	SARM 2005-21 B9I	STRUCTURED ADJUSTABLE RATE MOR	11/25/35	5.69%	MTS	1,354,938	0.10	0.10
1883	LXS 2007-9 I-M5	LEHMAN XS TRUST	06/25/37	3.27%	MTS	4,560,000	0.03	0.03
1884	LXS 2007-3 3M6	LEHMAN XS TRUST	03/25/37	6.58%	MTS	3,187,000	0.04	0.04
1885	LXS 07-12N 2-M3	LEHMAN XS TRUST	07/25/37	3.27%	MTS	1,941,240	0.07	0.07
1886	CWHL 2007-2 B2	COUNTRYWIDE HOME LOAN MORTGAGE	02/25/37	0.00%	MTS	1,480,815	0.09	0.09
1887	LXS 07-12N 1-M7	LEHMAN XS TRUST	07/25/37	4.22%	MTS	3,620,000	0.04	0.04
1888	LXS 2007-1 M5	LEHMAN XS TRUST	02/25/37	2.88%	MTS	4,998,000	0.03	0.03
1889	LXS 2006-GP2 M10	LEHMAN XS TRUST	06/25/46	6.83%	MTS	3,941,173	0.03	0.03
1890	SMRTF 2007-1 C	SWIFT MASTER AUTO RECEIVABLES	06/15/12	2.97%	MTS	225,000	0.60	0.60
1891	SASC 2004-SC1 B4	STRUCTURED ASSET SECURITIES CO	12/25/29	0.10%	MTS	1,903,092	0.07	0.07
1892	SARM 2005-19XS NIM2 A-2	STRUCTURED ADJUSTABLE RATE MOR	10/28/35	5.75%	MTS	334,779	0.40	0.40
1893	WMALT 2007-OA3 CA1C	WASHINGTON MUTUAL ALTERNATIVE	02/25/47	2.75%	MTS	555,330	0.24	0.24
1894	SARM 2006-8 B6II	STRUCTURED ADJUSTABLE RATE MOR	09/25/36	6.27%	MTS	1,973,690	0.07	0.07
1895	LMT 2007-9 B4	LEHMAN MORTGAGE TRUST	10/25/37	6.39%	MTS	931,240	0.14	0.14
1896	LMT 2007-1 B5	LEHMAN MORTGAGE TRUST	02/25/37	6.64%	MTS	2,722,658	0.05	0.05
1897	SARM 2007-8 2B3	STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.46%	MTS	1,446,295	0.09	0.09
1898	LXS 2007-9 I-M3	LEHMAN XS TRUST	06/25/37	2.92%	MTS	4,320,000	0.03	0.03
1899	LMT 06-6 2B4	LEHMAN MORTGAGE TRUST	10/25/36	6.54%	MTS	1,186,226	0.11	0.11
1900	SARM 2004-1 5AX	STRUCTURED ADJUSTABLE RATE MTG	11/25/08	3.88%	MTS	7,053,042	0.02	0.02
1901	SAMI 2004-AR5 1A2	STRUCTURED ASSET MORTGAGE INVE	10/19/34	5.83%	MTS	203,510	0.65	0.65
1902	GPMF 2007-AR3 M7	GREENPOINT MORTGAGE FUNDING TR	05/25/37	7.07%	MTS	2,009,698	0.06	0.07

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
1847	148,302	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1848	148,282	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1849	148,183	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1850	147,926	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1851	147,841	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1852	147,428	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1853	147,401	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1854	147,124	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1855	146,428	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1856	145,968	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1857	145,761	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1858	145,171	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1859	144,741	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1860	143,849	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1861	143,646	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1862	143,282	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1863	142,803	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1864	142,678	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1865	142,653	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1866	142,626	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1867	142,143	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1868	141,944	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1869	141,936	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1870	141,634	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1871	141,582	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1872	141,151	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1873	140,961	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1874	140,829	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1875	140,405	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1876	139,368	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1877	139,239	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1878	139,186	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1879	139,059	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1880	138,641	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1881	138,599	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1882	138,492	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1883	138,207	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1884	138,185	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1885	136,880	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1886	136,729	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1887	136,701	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1888	136,351	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1889	136,302	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1890	135,575	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1891	135,269	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1892	134,849	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1893	134,617	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1894	134,346	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1895	134,104	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1896	133,907	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1897	133,799	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1898	133,507	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1899	133,503	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1900	133,123	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1901	132,706	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1902	132,070	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1903	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1904	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1905	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1906	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1907	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1908	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1909	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1910	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1911	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1912	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1913	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1914	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1915	GMP2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1916	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1917	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1918	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1919	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1920	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1921	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1922	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1923	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1924	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1925	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1926	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1927	GME5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1928	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1929	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1930	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1931	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1932	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1933	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1934	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1935	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1936	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1937	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1938	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1939	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1940	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1941	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1942	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1943	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1944	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1945	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1946	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1947	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1948	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1949	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1950	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1951	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1952	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1953	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1954	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1955	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1956	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1957	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1958	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1903	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86362QAL7		86362QAL7
1904	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AD26		86359AD26
1905	SP AMERICAS-TRADING	PRIME-AMERICAS	863579M62	US863579M621	863579M62
1906	SP AMERICAS-TRADING	PRIME-AMERICAS	52523YAN4		52523YAN4
1907	SP AMERICAS-TRADING	PRIME-AMERICAS	525249AJ7		525249AJ7
1908	SP AMERICAS-TRADING	PRIME-AMERICAS	76110H6R5		76110H6R5
1909	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	200380AR4		200380AR4
1910	SP AMERICAS-TRADING	PRIME-AMERICAS	12669DGZ5		12669DGZ5
1911	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HE34	US52108HE344	52108HE34
1912	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359WAF2		86359WAF2
1913	SP AMERICAS-TRADING	PRIME-AMERICAS	45254NMP9	US45254NMP95	45254NMP9
1914	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YBG0		52521YBG0
1915	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	123281AW7		123281AW7
1916	SP AMERICAS-TRADING	PRIME-AMERICAS	12669FL68		12669FL68
1917	SP AMERICAS-TRADING	ABS DERIVATIVES	76110WD78		76110WD78
1918	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DSV0		86359DSV0
1919	SP AMERICAS-TRADING	PRIME-AMERICAS	36242D4W0	US36242D4W09	36242D4W0
1920	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DUX3		86359DUX3
1921	SP AMERICAS-TRADING	PRIME-AMERICAS	52522UAW3		52522UAW3
1922	SP AMERICAS-TRADING	PRIME-AMERICAS	52523LAL6		52523LAL6
1923	SP AMERICAS-TRADING	PRIME-AMERICAS	65535VPL6		65535VPL6
1924	SP AMERICAS-TRADING	PRIME-AMERICAS	86362HAT0		86362HAT0
1925	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BEM9		86359BEM9
1926	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBD4		52524YBD4
1927	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86358RDX2		86358RDX2
1928	SP AMERICAS-TRADING	PRIME-AMERICAS	949781AA6		949781AA6
1929	SP AMERICAS-TRADING	PRIME-AMERICAS	863579QJ0		863579QJ0
1930	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YAV5		52524YAV5
1931	SP AMERICAS-TRADING	PRIME-AMERICAS	39538AAT3		39538AAT3
1932	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BKN0		86359BKN0
1933	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BEH0		86359BEH0
1934	SP AMERICAS-TRADING	PRIME-AMERICAS	251563DD1		251563DD1
1935	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EMG8	US86358EMG88	86358EMG8
1936	SP AMERICAS-TRADING	PRIME-AMERICAS	02147BBP9		02147BBP9
1937	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JBM1		86361JBM1
1938	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			RMSC936AC
1939	SP AMERICAS-TRADING	PRIME-AMERICAS	52520TBF4		52520TBF4
1940	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	66987WDL8		66987WDL8
1941	SP AMERICAS-TRADING	PRIME-AMERICAS	525227BB9		525227BB9
1942	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359WAL9		86359WAL9
1943	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	67087TAQ4		67087TAQ4
1944	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86362PAN5		86362PAN5
1945	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MEE9		52520MEE9
1946	SP AMERICAS-TRADING	PRIME-AMERICAS	863579UN6		863579UN6
1947	SP AMERICAS-TRADING	PRIME-AMERICAS	25151XAH4	US25151XAH44	25151XAH4
1948	SP AMERICAS-TRADING	PRIME-AMERICAS	52521DAW2		52521DAW2
1949	SP AMERICAS-TRADING	PRIME-AMERICAS	32051D6W7		32051D6W7
1950	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745MFH1	US61745MFH16	61745MFH1
1951	SP AMERICAS-TRADING	PRIME-AMERICAS	86362XAR9	US86362XAR98	86362XAR9
1952	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DFD4		86359DFD4
1953	SP AMERICAS-TRADING	PRIME-AMERICAS	45661ECG7		45661ECG7
1954	SP AMERICAS-TRADING	PRIME-AMERICAS	52520CBA2		52520CBA2
1955	SP AMERICAS-TRADING	PRIME-AMERICAS	88157VAB3		88157VAB3
1956	SP AMERICAS-TRADING	PRIME-AMERICAS	863579H50		863579H50
1957	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DBB5		86364DBB5
1958	SP AMERICAS-TRADING	PRIME-AMERICAS	863579JR0		863579JR0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
1903	SASCO 2007-GEL1 M8 STRUCTURED ASSET SECURITIES CO	01/25/37	4.22%	MTS	4,061,000	0.03	0.03
1904	SASCO 2003-23H B3 STRUC ASST SEC CORP	07/25/33	5.52%	MTS	266,331	0.49	0.49
1905	SARM 2005-23 B3II STRUCTURED ADJUSTABLE RATE MOR	01/25/36	6.01%	MTS	4,066,572	0.03	0.03
1906	LXS 2006-19 M7 LEHMAN XS TRUST	12/25/36	3.47%	MTS	4,388,000	0.03	0.03
1907	LXS 2007-11 M3 LEHMAN XS TRUST	07/25/37	3.22%	MTS	3,578,000	0.03	0.04
1908	RALI 2005-QS8 AP RESIDENTIAL ACCREDIT LOANS INC	06/25/20	0.00%	MTS	188,250	0.70	0.70
1909	CSB 1988-1 A SERIES 88-1 COMFED SAVINGS BANK	02/25/18	4.98%	MTS	144,514	0.90	0.90
1910	CWALT 02-16 B4 COUNTRYWIDE ALTER LOAN TRUST	12/25/32	6.00%	MTS	681,192	0.19	0.19
1911	LBUBS 2004-C4 A3 LB-UBS COMMERCIAL MORTGAGE TRU	06/01/29	5.15%	MTS	130,000	1.00	1.00
1912	SASC 2006-S3 M4 STRUCTURED ASSET SECURITIES CO	09/25/36	3.01%	MTS	8,647,322	0.01	0.01
1913	IMM 2005-1 2A2 IMPAC CMB TRUST	04/25/35	2.78%	MTS	199,829	0.65	0.65
1914	LMT 2007-8 2B4 LEHMAN MORTGAGE TRUST	09/25/37	6.95%	MTS	2,472,246	0.05	0.05
1915	BLX 2003-2A A BUSINESS LOAN EXPRESS	01/25/32	3.27%	MTS	256,964	0.50	0.50
1916	CWHL 2004-15 5A COUNTRYWIDE HOME LOAN MORTGAGE	10/20/34	4.89%	MTS	186,252	0.69	0.69
1917	RASC 2004-KS8 MII3 RESIDENTIAL ASSET SECURITIES C	09/25/34	4.32%	MTS	576,712	0.22	0.22
1918	SASC05-17 PAX STRUCTURED ASSET SECURITIES CO	10/25/35	5.50%	MTS	633,114	0.20	0.20
1919	GSR 2005-AR3 6A1 GSR MORTGAGE LOAN TRUST	05/25/35	5.02%	MTS	151,786	0.84	0.84
1920	LEH XS 05-5N M3 LEHMAN XS TRUST MORTGAGE PASS	11/25/35	3.47%	MTS	2,900,000	0.04	0.04
1921	LMT 2008-2 B3 LEHMAN MORTGAGE TRUST	03/25/38	6.59%	MTS	1,374,890	0.09	0.09
1922	LXS 2006-13 1M9 LEHMAN XS TRUST	09/25/36	4.47%	MTS	3,109,000	0.04	0.04
1923	NAA 2005-AP3 M4 NOMURA ASSET ACCEPTANCE CORP	08/25/35	6.22%	MTS	1,375,000	0.09	0.09
1924	SARM 2006-11 B4II STRUCTURED ADJUSTABLE RATE MOR	12/25/36	6.40%	MTS	910,497	0.14	0.14
1925	SASCO 2003-40A 3AX STRUCTURED ASSET SECURITIES	10/25/08	4.50%	MTS	6,449,309	0.02	0.02
1926	LXS 07-12N 2-M7 LEHMAN XS TRUST	07/25/37	0.00%	MTS	2,329,288	0.05	0.05
1927	SASCO 01-SB1-A5 CMO SER 01-SB1STRUCTURED ASSET SECS CO	08/25/31	3.38%	MTS	153,610	0.82	0.82
1928	WFMBS 2005-AR1 1A1 WELLS FARGO MORTGAGE BACKED SE	02/25/35	4.54%	MTS	155,859	0.81	0.81
1929	SARM 2005-7 B91 STRUCTURED ADJUSTABLE RATE MOR	04/25/35	5.54%	MTS	5,677,707	0.02	0.02
1930	LXS 07-12N 1-M8 LEHMAN XS TRUST	07/25/37	4.22%	MTS	3,620,000	0.03	0.03
1931	GPMF 2006-AR5 M6 GREENPOINT MORTGAGE FUNDING TR	10/25/46	5.41%	MTS	5,115,751	0.02	0.02
1932	SASCO 2004-3 B4 STRUC ASST SEC CORP	03/25/34	5.74%	MTS	2,000,841	0.06	0.06
1933	SASCO 2003-40A 2AX STRUCTURED ASSET SECURITIES	10/25/08	4.20%	MTS	6,272,392	0.02	0.02
1934	DMSI 2004-1 B4 AI DEUTSCHE MORTGAGE SECURITIES I	12/25/33	5.05%	MTS	289,611	0.43	0.43
1935	SAIL 2004-8 M8 STRUCTURED ASSET INVESTMENT LO	09/25/34	4.42%	MTS	382,101	0.32	0.32
1936	CWALT07-T2 B2 CWALT	03/25/37	0.00%	MTS	2,566,619	0.05	0.05
1937	SARM 2006-8 B5II STRUCTURED ADJUSTABLE RATE MOR	09/25/36	6.27%	MTS	1,183,815	0.10	0.10
1938	RMSC 1993-6A C1 RYLAND MTGESECS CORP-144A PRIV PLACEMENT	12/29/31	5.00%	MTS	357,215	0.34	0.34
1939	LMT06-5 B4 LEHMAN MORTGAGE TRUST	09/01/36	6.88%	MTS	1,615,278	0.07	0.08
1940	NHEL 2005-4 M7 NOVASTAR HOME EQUITY LOAN	01/25/36	4.07%	MTS	1,950,000	0.06	0.06
1941	LXS 2006-GP2 M9 LEHMAN XS TRUST	06/25/46	6.33%	MTS	3,941,173	0.03	0.03
1942	SASC 2006-S3 M9 STRUCTURED ASSET SECURITIES CO	09/25/36	4.64%	MTS	4,179,000	0.03	0.03
1943	OAK 99-D A1 OAKWOOD MORTGAGE INVESTORS INC	11/15/29	7.84%	MTS	141,669	0.85	0.85
1944	SASC 2007-BC1 M7 STRUCTURED ASSET SECURITIES CO	02/25/37	3.42%	MTS	1,323,000	0.09	0.09
1945	LMT 2005-3 2A6 LEHMAN MORTGAGE TRUST	01/25/36	5.50%	MTS	454,545	0.26	0.26
1946	SARM 2005-15 1AX STRUCTURED ADJUSTABLE RATE MOR	05/25/10	5.06%	MTS	3,908,008	0.03	0.03
1947	DBALT 2007-OA4 A3 DEUTSCHE ALT-A SECURITIES INC	08/25/47	2.79%	MTS	494,869	0.24	0.24
1948	LMT 2007-2 B3 LEHMAN MORTGAGE TRUST	03/25/37	6.43%	MTS	2,347,584	0.05	0.05
1949	FHASI 2004-AR5 B5 FIRST HORIZON ASSET SECURITIES	10/25/34	5.36%	MTS	329,093	0.36	0.36
1950	MSC 98-HF1 X CMO SER 98-HF1 MORGAN STANLEY CAPITAL I	02/15/18	1.10%	MTS	10,750,097	0.01	0.01
1951	SAMI 2007-AR1 2A3 STRUCTURED ASSET MORTGAGE INVE	01/25/37	2.71%	MTS	489,892	0.24	0.24
1952	SASCO 2005-RF2 B5 STRUCTURED ASSET SECURITIES CO	03/25/35	6.71%	MTS	198,653	0.59	0.60
1953	RAST06-A2 B5 RESIDENTIAL ASSET SECURITIZATI	04/25/36	0.00%	MTS	1,588,083	0.07	0.07
1954	LMT 2006-3 B4 LEHMAN MORTGAGE TRUST	07/25/36	6.66%	MTS	774,294	0.15	0.15
1955	TMTS 2007-6ALT A2 TERWIN MORTGAGE TRUST	08/25/38	2.77%	MTS	487,269	0.24	0.24
1956	SARM 2005-22 B5I STRUCTURED ADJUSTABLE RATE MOR	12/25/35	5.44%	MTS	1,279,392	0.09	0.09
1957	SARM 2007-7 M6 STRUCTURED ADJUSTABLE RATE MOR	08/25/37	6.51%	MTS	2,439,000	0.05	0.05
1958	SARM04-19 BX STRUCTURED ADJUSTABLE RATE MOR	01/25/35	0.67%	MTS	11,395,620	0.01	0.01

	S	T	U	V
1903	131,831	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1904	131,666	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1905	131,507	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1906	131,312	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1907	130,881	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1908	130,858	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1909	130,062	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1910	129,871	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1911	129,743	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1912	129,334	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1913	129,287	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1914	129,056	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1915	128,972	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1916	128,384	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1917	128,331	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1918	128,180	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1919	127,660	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1920	127,383	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1921	127,266	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1922	127,185	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1923	127,074	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1924	126,930	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1925	126,415	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1926	126,247	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1927	126,246	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1928	125,905	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1929	125,777	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1930	125,479	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1931	124,864	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1932	124,515	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1933	124,218	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1934	123,654	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1935	123,258	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1936	123,027	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1937	122,771	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1938	122,683	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1939	122,398	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1940	122,241	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1941	122,147	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1942	121,225	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1943	120,854	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1944	120,703	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1945	120,114	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1946	120,014	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1947	119,972	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1948	119,489	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1949	118,955	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1950	118,812	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1951	118,741	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1952	118,513	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1953	118,429	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1954	118,150	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1955	118,124	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1956	117,852	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1957	117,152	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1958	117,028	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
1959	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1960	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1961	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1962	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1963	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1964	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1965	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1966	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1967	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1968	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1969	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1970	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1971	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1972	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1973	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1974	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1975	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1976	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1977	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1978	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
1979	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1980	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1981	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1982	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1983	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1984	G1CW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1985	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1986	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1987	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1988	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1989	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1990	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1991	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1992	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1993	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1994	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1995	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1996	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1997	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1998	G1CW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
1999	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2000	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2001	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2002	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2003	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2004	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2005	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2006	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2007	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2008	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2009	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2010	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2011	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2012	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2013	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2014	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
1959	SP AMERICAS-TRADING	PRIME-AMERICAS	55271SAC8		55271SAC8
1960	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QKH0		20846QKH0
1961	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YAW3		52524YAW3
1962	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BX3		525245BX3
1963	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BAR3		52525BAR3
1964	SP AMERICAS-TRADING	PRIME-AMERICAS	525221LE5		525221LE5
1965	SP AMERICAS-TRADING	PRIME-AMERICAS	525221AM9		525221AM9
1966	SP AMERICAS-TRADING	PRIME-AMERICAS	76113XAM3		76113XAM3
1967	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GXT7		32051GXT7
1968	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	54251UAG1		54251UAG1
1969	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDC2		52521RDC2
1970	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BBZ2		52519BBZ2
1971	SP AMERICAS-TRADING	PRIME-AMERICAS	525228AX0		525228AX0
1972	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MBE8		52524MBE8
1973	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358ESU1		86358ESU1
1974	SP AMERICAS-TRADING	PRIME-AMERICAS	52520NBT7		52520NBT7
1975	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BD7		525245BD7
1976	SP AMERICAS-TRADING	PRIME-AMERICAS	17025TBX8		17025TBX8
1977	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAC7	US52519SAC70	52519SAC7
1978	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HZX5		52108HZX5
1979	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAQ7		86364YAQ7
1980	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBA0		52524YBA0
1981	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAD6		86362CAD6
1982	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EPY6	US86358EPY67	86358EPY6
1983	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	04542BCJ9		04542BCJ9
1984	SP AMERICAS-TRADING	ABS CDO AMERICAS	1248MEAM1		1248MEAM1
1985	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBJ1		52524YBJ1
1986	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBR4		52521LBR4
1987	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505RA2	US393505RA24	393505RA2
1988	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BPW5		86359BPW5
1989	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BT2		525245BT2
1990	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MBD0		52524MBD0
1991	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDE8		52521RDE8
1992	SP AMERICAS-TRADING	PRIME-AMERICAS	86362RAP6		86362RAP6
1993	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358EXX9		86358EXX9
1994	SP AMERICAS-TRADING	PRIME-AMERICAS	52523KBN3		52523KBN3
1995	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBB8		52524YBB8
1996	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BCM0		52519BCM0
1997	SP AMERICAS-TRADING	PRIME-AMERICAS	17307GJX7		17307GJX7
1998	SP AMERICAS-TRADING	ABS CDO AMERICAS	1248RHAK3		1248RHAK3
1999	SP AMERICAS-TRADING	PRIME-AMERICAS	863579KT4		863579KT4
2000	SP AMERICAS-TRADING	PRIME-AMERICAS	07386HCH2		07386HCH2
2001	SP AMERICAS-TRADING	PRIME-AMERICAS	59024JAC0	US59024JAC09	59024JAC0
2002	SP AMERICAS-TRADING	PRIME-AMERICAS	52522DAW1		52522DAW1
2003	SP AMERICAS-TRADING	PRIME-AMERICAS	45669WAE6	US45669WAE66	45669WAE6
2004	SP AMERICAS-TRADING	PRIME-AMERICAS	65535VHS0		65535VHS0
2005	SP AMERICAS-TRADING	PRIME-AMERICAS	45660UAW9		45660UAW9
2006	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBS2		52521LBS2
2007	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YBH8		52521YBH8
2008	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	9497EYAK5		9497EYAK5
2009	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505T69	US393505T695	393505T69
2010	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AUE1		86359AUE1
2011	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BTF8		86359BTF8
2012	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MGT4		52520MGT4
2013	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572GL1		863572GL1
2014	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BNZ0		86359BNZ0

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	L		M	N	O	P	Q	R
1959	MANM 2006-6	MASTR ALTERNATIVE NIM	09/25/46	4.12%	MTS	5,239,362	0.02	0.02
1960	CFHEL 2002-C MF-2	CONSECO FINANCE HOME EQUITY LN	08/15/33	6.98%	MTS	115,804	1.00	1.01
1961	LXS 07-12N 1-M9	LEHMAN XS TRUST	07/25/37	4.22%	MTS	3,620,000	0.03	0.03
1962	LXS 2007-3 1-M8	LEHMAN XS TRUST	03/25/37	4.12%	MTS	1,338,707	0.08	0.09
1963	LXS 2007-16N M8I	LEHMAN XS TRUST	09/25/47	5.42%	MTS	2,109,000	0.05	0.06
1964	LEH XS 06-5 M9	LEHMAN XS TRUST MORTGAGE PASS	04/25/36	3.97%	MTS	5,198,000	0.02	0.02
1965	LEH XS 05-3 2M1	LEHMAN XS TRUST MORTGAGE PASS	09/25/35	2.97%	MTS	880,000	0.13	0.13
1966	RAST06-A12 B5	RESIDENTIAL ASSET SECURITIZATI	10/25/36	0.00%	MTS	1,103,272	0.10	0.11
1967	FHASI 2005-AR5 3A1	FIRST HORIZON ASSET SECURITIES	10/25/35	5.54%	MTS	138,461	0.83	0.83
1968	LBMLT 2006-8 M2	LONG BEACH MORTGAGE LOAN TRUST	09/25/36	2.78%	MTS	5,000,000	0.02	0.02
1969	LMT 2007-5 2B4	LEHMAN MORTGAGE TRUST	06/25/37	6.20%	MTS	2,042,235	0.05	0.06
1970	LMT 2007-7 1B3	LEHMAN MORTGAGE TRUST	08/25/37	6.11%	MTS	1,715,547	0.06	0.07
1971	LXS 2006-GP3 M8	LEHMAN XS TRUST	06/25/46	6.22%	MTS	3,564,294	0.03	0.03
1972	LXS 2007-9 WF-M7	LEHMAN XS TRUST	04/25/37	7.00%	MTS	1,800,000	0.06	0.06
1973	SAIL 2005-4 M10	STRUCTURED ASSET INVESTMENT LO	05/25/35	4.97%	MTS	3,000,000	0.04	0.04
1974	LMT 06-6 AP	LEHMAN MORTGAGE TRUST	10/25/36	0.00%	MTS	246,959	0.46	0.46
1975	LXS 2007-3 2-M3	LEHMAN XS TRUST	03/25/37	3.47%	MTS	3,452,000	0.03	0.03
1976	CWHL 2007-15M B5	COUNTRYWIDE HOME LOANS INC	08/25/37	6.38%	MTS	2,577,235	0.04	0.04
1977	LABS 01-B A3	LEHMAN ABS MH TR 01-B A3	05/15/14	4.35%	MTS	129,893	0.87	0.87
1978	LBUBS 2004-C2 A3	LB-UBS COMMERCIAL MORTGAGE TRU	03/01/29	3.97%	MTS	120,000	0.94	0.94
1979	SARM 2007-11 M5	STRUCTURED ADJUSTABLE RATE MOR	12/25/37	6.93%	MTS	1,641,000	0.07	0.07
1980	LXS 07-12N 2-M4	LEHMAN XS TRUST	07/25/37	3.54%	MTS	1,941,240	0.06	0.06
1981	SASC 2007-RF1 B1	STRUCTURED ASSET SECURITIES CO	03/25/37	5.99%	MTS	1,145,043	0.10	0.10
1982	SAIL 2004-11 M9	STRUCTURED ASSET INVESTMENT LO	01/25/35	5.00%	MTS	2,125,081	0.05	0.05
1983	ABFC 2003-AHL1 A1	ASSET BACKED FUNDING CERTIFICA	03/25/33	3.68%	MTS	159,842	0.70	0.70
1984	CBASS 2007-CB4 M5	CREDIT-BASED ASSET SERVICING A	04/25/37	3.32%	MTS	1,000,000	0.11	0.11
1985	LXS 07-12N 3-M3	LEHMAN XS TRUST	07/25/37	5.85%	MTS	1,551,471	0.07	0.07
1986	LMT 2007-4 B5	LEHMAN MORTGAGE TRUST	05/25/37	6.50%	MTS	2,628,440	0.04	0.04
1987	GTMH 96-9 B1 ASSETBK	HOME EQ GREENTREE MANUFACTURED HOUSING	01/15/28	7.65%	MTS	565,371	0.19	0.20
1988	SARM 2004-5 3AX	STRUCTURED ADJUSTABLE RATE MOR	03/25/09	4.48%	MTS	11,741,388	0.01	0.01
1989	LXS 2007-3 4M5	LEHMAN XS TRUST	03/25/37	6.59%	MTS	2,375,000	0.04	0.05
1990	LXS 2007-9 WF-M6	LEHMAN XS TRUST	04/25/37	7.00%	MTS	1,611,000	0.07	0.07
1991	LMT 2007-5 3B2	LEHMAN MORTGAGE TRUST	06/25/37	6.74%	MTS	2,662,249	0.04	0.04
1992	SARM 2006-12 B1-II	STRUCTURED ADJUSTABLE RATE MOR	01/25/37	5.96%	MTS	4,849,343	0.02	0.02
1993	SAIL 2005-8 M8	STRUCTURED ASSET INVESTMENT LO	10/25/35	6.00%	MTS	4,301,355	0.02	0.03
1994	LXS 2006-17 WF-M9	LEHMAN XS TRUST	11/25/36	6.75%	MTS	1,726,000	0.06	0.06
1995	LXS 07-12N 2-M5	LEHMAN XS TRUST	07/25/37	3.79%	MTS	1,941,240	0.05	0.06
1996	LMT 2007-7 2B4	LEHMAN MORTGAGE TRUST	08/25/37	6.55%	MTS	2,420,910	0.04	0.04
1997	CMLTI 2004-HYB3 1A	CITIGROUP MORTGAGE LOAN TRUST	09/25/34	4.46%	MTS	129,818	0.83	0.83
1998	CBASS 2007-CB6 M6	CREDIT-BASED ASSET SERVICING A	07/25/37	4.19%	MTS	1,000,000	0.11	0.11
1999	SARM 2005-2 BX	STRUCTURED ADJUSTABLE RATE MOR	02/25/35	1.48%	MTS	7,794,875	0.01	0.01
2000	BALTA 2003-3 3A	BEAR STEARNS ALT-A TRUST	10/25/33	2.82%	MTS	151,993	0.70	0.70
2001	MANA 2007-OAR3 A3	MERRILL LYNCH ALTERNATIVE NOTE	07/25/47	2.75%	MTS	438,438	0.24	0.24
2002	LXS 2006-16N M6	LEHMAN XS TRUST	11/25/46	3.10%	MTS	3,309,000	0.03	0.03
2003	INDX 2007-FLX5 2A3	INDYMAC INDEX MORTGAGE LOAN TR	08/25/37	2.76%	MTS	438,037	0.24	0.24
2004	NAA 2005-AP1 1B3	NOMURA ASSET ACCEPTANCE CORP	02/25/35	6.41%	MTS	1,145,779	0.09	0.09
2005	INARM 2001-H2 B2	INDYMAC ARM TRUST	01/25/32	6.42%	MTS	205,742	0.51	0.51
2006	LMT 2007-4 B6	LEHMAN MORTGAGE TRUST	05/25/37	6.50%	MTS	2,956,995	0.03	0.04
2007	LMT 2007-8 2B5	LEHMAN MORTGAGE TRUST	09/25/37	6.95%	MTS	2,333,959	0.04	0.04
2008	WFHET 2007-2 M6	WELLS FARGO HOME EQUITY TRUST	04/25/37	4.17%	MTS	1,675,000	0.06	0.06
2009	GTMH 99-1M2 ASSETBK	LOAN GREENTREE MANUFACTURED HSG	03/01/30	7.34%	MTS	1,012,272	0.10	0.10
2010	SASCO 2003-14 2AX	STRUCTURED ASSET SECS CORP	05/25/33	5.50%	MTS	646,765	0.16	0.16
2011	SARM 2004-6 5A1	STRUCTURED ADJUSTABLE RATE MOR	06/25/34	4.97%	MTS	105,231	0.99	0.99
2012	LMT 2006-2 PAX	LEHMAN MORTGAGE TRUST	04/25/36	6.00%	MTS	786,784	0.13	0.13
2013	SASCO 95-2 IIB2 CMO SER 95-2	STRUCTURED ASSET SECS CORP	09/25/26	5.55%	MTS	257,628	0.40	0.40
2014	SARM 2004-4 3AX	STRUCTURED ADJUSTABLE RATE MTG	01/25/09	4.12%	MTS	16,594,848	0.00	0.01

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	S	T	U	V
1959	116,780	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1960	116,478	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1961	116,429	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1962	116,206	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1963	116,011	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1964	116,003	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1965	115,926	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1966	115,888	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1967	114,901	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1968	114,614	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1969	113,983	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1970	113,871	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1971	113,807	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1972	113,800	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1973	113,749	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1974	113,530	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1975	113,299	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1976	113,296	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1977	112,842	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1978	112,765	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1979	112,567	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1980	112,445	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1981	112,393	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1982	112,157	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1983	112,118	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1984	111,938	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1985	111,730	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1986	111,253	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1987	111,025	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1988	110,886	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1989	110,824	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1990	110,067	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1991	109,207	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1992	108,225	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1993	108,133	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1994	108,091	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1995	107,990	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1996	107,847	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1997	107,451	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1998	107,446	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
1999	106,787	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2000	106,645	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2001	106,281	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2002	106,250	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2003	106,186	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2004	105,977	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2005	105,442	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2006	105,052	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2007	104,799	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2008	104,576	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2009	104,379	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2010	104,255	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2011	103,950	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2012	103,763	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2013	103,607	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2014	103,404	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
2015	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2016	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2017	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2018	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2019	G1CW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2020	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2021	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2022	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2023	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2024	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2025	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2026	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2027	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2028	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2029	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2030	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2031	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2032	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2033	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2034	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2035	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2036	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2037	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2038	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2039	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2040	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2041	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2042	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2043	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2044	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2045	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2046	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2047	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2048	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2049	GAZ8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2050	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2051	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2052	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2053	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2054	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2055	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2056	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2057	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2058	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2059	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2060	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2061	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2062	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2063	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2064	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2065	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2066	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2067	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2068	G1KF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2069	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2070	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
2015	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAM4		86364CAM4
2016	SP AMERICAS-TRADING	PRIME-AMERICAS	126694PC6		126694PC6
2017	SP AMERICAS-TRADING	PRIME-AMERICAS	52520TBB3		52520TBB3
2018	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359A2J1		86359A2J1
2019	SP AMERICAS-TRADING	ABS CDO AMERICAS	1248MEAN9		1248MEAN9
2020	SP AMERICAS-TRADING	PRIME-AMERICAS	9292277H3		9292277H3
2021	SP AMERICAS-TRADING	PRIME-AMERICAS	52525FAN3		52525FAN3
2022	SP AMERICAS-TRADING	PRIME-AMERICAS	525249AP3		525249AP3
2023	SP AMERICAS-TRADING	PRIME-AMERICAS	32051HAW3		32051HAW3
2024	SP AMERICAS-TRADING	ABS DERIVATIVES	17309LAM7	US17309LAM72	17309LAM7
2025	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBJ0		52522QBJ0
2026	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BYH8		86359BYH8
2027	SP AMERICAS-TRADING	ABS CDO AMERICAS	88157VAF4		88157VAF4
2028	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86362GAG0		86362GAG0
2029	SP AMERICAS-TRADING	ABS CDO AMERICAS	9497EYAK5		9497EYAK5
2030	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAP5		86362NAP5
2031	SP AMERICAS-TRADING	ABS DERIVATIVES	86358EZZ2	US86358EZZ23	86358EZZ2
2032	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LAK5		45660LAK5
2033	SP AMERICAS-TRADING	PRIME-AMERICAS	76110FH97		76110FH97
2034	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GVZ5		32051GVZ5
2035	SP AMERICAS-TRADING	PRIME-AMERICAS	32051DR20		32051DR20
2036	SP AMERICAS-TRADING	PRIME-AMERICAS	94981BAA9		94981BAA9
2037	SP AMERICAS-TRADING	PRIME-AMERICAS	525222AH8	US525222AH82	525222AH8
2038	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	68619AAG2	US68619AAG22	68619AAG2
2039	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	36828QNT9		36828QNT9
2040	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	34528YAC1	US34528YAC12	34528YAC1
2041	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CBA9		86364CBA9
2042	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAE4		86362CAE4
2043	SP AMERICAS-TRADING	PRIME-AMERICAS	525249AL2		525249AL2
2044	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	589962CX5	US589962CX56	589962CX5
2045	SP AMERICAS-TRADING	PRIME-AMERICAS	863579BN7		863579BN7
2046	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BF2		525245BF2
2047	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86362QAK9		86362QAK9
2048	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359WAE5	US86359WAE57	86359WAE5
2049	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			SLCMOCR
2050	SP AMERICAS-TRADING	PRIME-AMERICAS	525245AZ9		525245AZ9
2051	SP AMERICAS-TRADING	PRIME-AMERICAS	41164UAD1	US41164UAD19	41164UAD1
2052	SP AMERICAS-TRADING	PRIME-AMERICAS	86362RAN1		86362RAN1
2053	SP AMERICAS-TRADING	PRIME-AMERICAS	059522AD4	US059522AD42	059522AD4
2054	SP AMERICAS-TRADING	PRIME-AMERICAS	55028EAE1		55028EAE1
2055	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BE5		525245BE5
2056	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAM1		52524MAM1
2057	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DQX8		86359DQX8
2058	SP AMERICAS-TRADING	PRIME-AMERICAS	76111XZN6		76111XZN6
2059	SP AMERICAS-TRADING	ABS DERIVATIVES	437097AN8		437097AN8
2060	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PBL5	US52524PBL58	52524PBL5
2061	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAQ3		86362NAQ3
2062	SP AMERICAS-TRADING	PRIME-AMERICAS	45254NDW4		45254NDW4
2063	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BCC2		52519BCC2
2064	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAH7		86362UAH7
2065	SP AMERICAS-TRADING	PRIME-AMERICAS	12544DBE8		12544DBE8
2066	SP AMERICAS-TRADING	PRIME-AMERICAS	02147BBQ7		02147BBQ7
2067	SP AMERICAS-TRADING	PRIME-AMERICAS	863579QP6		863579QP6
2068	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	9393357Q2		9393357Q2
2069	SP AMERICAS-TRADING	PRIME-AMERICAS	74922HAH5		74922HAH5
2070	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	17307GCU0		17307GCU0

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	L	M	N	O	P	Q	R
2015	SARM07-6 M5 STRUCTURED ADJUSTABLE RATE MOR	07/25/37	6.44%	MTS	2,160,000	0.05	0.05
2016	CWHL 2005-27 B3 COUNTRYWIDE HOME LOAN MORTGAGE	12/25/35	5.50%	MTS	1,006,372	0.10	0.10
2017	LMT06-5 B1 LEHMAN MORTGAGE TRUST	09/01/36	6.88%	MTS	4,523,172	0.02	0.02
2018	SAIL 2003-BC10 M2 STRUC ASST SEC CORP	09/25/33	4.32%	MTS	996,356	0.10	0.10
2019	CBASS 2007-CB4 M6 CREDIT-BASED ASSET SERVICING A	04/25/37	3.67%	MTS	1,000,000	0.10	0.10
2020	WAMU 2003-S6 1X WASHINGTON MUT MORTG SEC CORP	07/25/18	4.50%	MTS	877,989	0.11	0.12
2021	LMT 2008-6 B5 LEHMAN MORTGAGE TRUST	07/25/47	6.49%	MTS	1,396,000	0.07	0.07
2022	LXS 2007-11 M8 LEHMAN XS TRUST	07/25/37	4.47%	MTS	2,555,000	0.04	0.04
2023	FHAMS 2006-FA3 B5 FIRST HORIZON ALTERNATIVE MORT	07/25/36	6.00%	MTS	1,701,981	0.06	0.06
2024	CMLTI 2006-HE2 M7 CITIGROUP MORTGAGE LOAN TRUST	08/25/36	3.32%	MTS	2,400,000	0.04	0.04
2025	LMT 2007-10 1B3 LEHMAN MORTGAGE TRUST	01/25/38	6.37%	MTS	751,800	0.13	0.13
2026	SARM04-10 B1-X STRUCTURED ADJUSTABLE RATE MOR	08/25/34	1.83%	MTS	41,643,056	0.00	0.00
2027	TMTS 2007-6ALT M3 TERWIN MORTGAGE TRUST	08/01/37	3.47%	MTS	2,392,000	0.04	0.04
2028	SASC 2006-Z M5 STRUCTURED ASSET SECURITIES CO	01/25/37	4.97%	MTS	3,380,000	0.03	0.03
2029	WFHET 2007-2 M6 WELLS FARGO HOME EQUITY TRUST	04/25/37	4.17%	MTS	1,600,000	0.06	0.06
2030	SARM 2007-8 M5 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.59%	MTS	1,887,000	0.05	0.05
2031	SAIL 2005-11 M6 STRUCTURED ASSET INVESTMENT LO	01/25/36	4.17%	MTS	8,000,000	0.01	0.01
2032	INDX 2004-AR14 B1 INDYMAC INDEX MORTGAGE LOAN TR	01/25/35	3.07%	MTS	397,331	0.25	0.25
2033	RALI 1999-QS4 B2 RESIDENTIAL ACCREDIT LOANS INC	03/25/14	6.25%	MTS	134,815	0.73	0.74
2034	FHAMS 2005-FA7 B4 FIRST HORIZON ALTERNATIVE MORT	10/25/35	5.46%	MTS	1,269,888	0.08	0.08
2035	FHASI 2003-AR4 B5 FIRST HORIZON ASSET SECURITIES	12/25/33	4.43%	MTS	235,144	0.42	0.42
2036	WFMBS 2004-T A1 WELLS FARGO MORTGAGE BACKED SE	09/25/34	5.37%	MTS	120,015	0.82	0.82
2037	LXSN 2005-10 B LEHMAN XS NET INTEREST MARGIN	01/28/36	5.50%	MTS	4,400,000	0.02	0.02
2038	ORGNMH 01-A M-1 CMO SER 01-A ORIGEN MANUFACTURED HOUS 144A	09/15/20	7.82%	MTS	260,000	0.37	0.38
2039	GECMC 2005-C3 A4 GE CAPITAL COMMERCIAL MORTGAGE	07/10/45	5.05%	MTS	100,000	0.97	0.98
2040	FORDO 2008-B A2 FORD CREDIT AUTO OWNER TRUST	12/15/10	3.67%	MTS	100,000	0.97	0.97
2041	SARM07-6 M8 STRUCTURED ADJUSTABLE RATE MOR	07/25/37	6.44%	MTS	2,592,000	0.04	0.04
2042	SASC 2007-RF1 B2 STRUCTURED ASSET SECURITIES CO	03/25/37	5.99%	MTS	1,030,051	0.09	0.09
2043	LXS 2007-11 M5 LEHMAN XS TRUST	07/25/37	3.72%	MTS	2,555,000	0.04	0.04
2044	MESC 13-1 B ASSET BACKED-144A MERIT SECURITIES CRP-STEP UP	12/28/33	7.88%	MTS	2,212,384	0.04	0.04
2045	SARM 2004-13 BX STRUCTURED ADJUSTABLE RATE MOR	09/25/34	1.40%	MTS	7,954,633	0.01	0.01
2046	LXS 2007-3 2-M5 LEHMAN XS TRUST	03/25/37	3.59%	MTS	3,046,000	0.03	0.03
2047	SASCO 2007-GEL1 M7 STRUCTURED ASSET SECURITIES CO	01/25/37	4.22%	MTS	2,000,000	0.05	0.05
2048	SASC 2006-S3 M3 STRUCTURED ASSET SECURITIES CO	09/25/36	2.90%	MTS	5,185,348	0.02	0.02
2049	SHEARSON LEHMAN CMO TRUST C PRIVATE PLACEMENT RESIDUAL	10/20/17	0.00%	MTS	769,138	0.12	0.12
2050	LXS 2007-3 1-M3 LEHMAN XS TRUST	03/25/37	2.80%	MTS	3,189,000	0.03	0.03
2051	HVMLT 2007-3 2A1C HARBORVIEW MORTGAGE LOAN TRUST	05/19/47	2.76%	MTS	388,535	0.24	0.24
2052	SARM 2006-12 M7 STRUCTURED ADJUSTABLE RATE MOR	01/25/37	4.22%	MTS	1,798,000	0.05	0.05
2053	BAFC 2007-C 7A2 BANC OF AMERICA FUNDING CORP	05/20/47	2.74%	MTS	387,861	0.24	0.24
2054	LUMINENT LUMINENT MORTGAGE TRUST	05/25/37	2.75%	MTS	388,130	0.24	0.24
2055	LXS 2007-3 2-M4 LEHMAN XS TRUST	03/25/37	3.56%	MTS	3,046,000	0.03	0.03
2056	LXS 2007-9 I-M6 LEHMAN XS TRUST	06/25/37	3.57%	MTS	2,880,000	0.03	0.03
2057	SASC 2005-16 PAX STRUCTURED ASSET SECURITIES CO	09/25/35	5.50%	MTS	490,375	0.19	0.19
2058	RFMSI 2005-S7 B1 RESIDENTIAL FUNDING MORTGAGE S	12/25/35	5.50%	MTS	908,812	0.10	0.10
2059	HEAT 2006-6 M7 HOME EQUITY ASSET TRUST	11/25/36	3.42%	MTS	4,250,000	0.02	0.02
2060	LXS 2007-6 M9 LEHMAN XS TRUST	05/25/37	5.02%	MTS	3,090,000	0.03	0.03
2061	SARM 2007-8 M6 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.59%	MTS	1,887,000	0.05	0.05
2062	IMM 2003-1 1B1 IMPAC CMB TRUST	03/25/33	2.97%	MTS	154,926	0.60	0.60
2063	LMT 2007-7 2B3 LEHMAN MORTGAGE TRUST	08/25/37	6.55%	MTS	1,861,397	0.05	0.05
2064	SARM 2007-2 M2 STRUCTURED ADJUSTABLE RATE MOR	03/25/37	2.79%	MTS	3,073,000	0.03	0.03
2065	CWHL07-14 B3 COUNTRYWIDE HOME LOANS INC	08/25/37	0.00%	MTS	1,487,666	0.06	0.06
2066	CWALT07-T2 B3 CWALT	03/25/37	0.00%	MTS	2,199,959	0.04	0.04
2067	SARM05-7 BX-II STRUCTURED ADJUSTABLE RATE MOR	03/25/35	2.72%	MTS	9,349,387	0.01	0.01
2068	WAMU 02-AR9 I-B1 WASHINGTON MUTUAL MTG SEC	08/25/32	2.10%	MTS	115,408	0.80	0.80
2069	RALI 2007-QH1 M5 RESIDENTIAL ACCREDIT LOANS INC	02/25/37	3.87%	MTS	1,124,000	0.08	0.08
2070	CMLTI 2003-HE3 A CITIGROUP MORTGAGE LOAN TRUST	12/25/33	2.85%	MTS	121,398	0.76	0.76

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	S	T	U	V
2015	102,611	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2016	102,568	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2017	102,565	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2018	102,147	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2019	102,142	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2020	101,258	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2021	101,241	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2022	100,944	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2023	100,916	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2024	100,651	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2025	100,584	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2026	100,577	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2027	100,524	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2028	100,062	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2029	99,894	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2030	99,562	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2031	99,469	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2032	99,216	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2033	99,101	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2034	98,980	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2035	98,949	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2036	98,253	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2037	98,083	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2038	97,894	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2039	97,528	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2040	97,316	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2041	97,214	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2042	96,161	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2043	95,739	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2044	95,275	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2045	95,038	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2046	95,009	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2047	94,926	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2048	94,854	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2049	94,805	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2050	94,504	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2051	94,363	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2052	94,328	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2053	94,166	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2054	94,086	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2055	94,041	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2056	93,841	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2057	93,658	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2058	93,616	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2059	93,483	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2060	93,409	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2061	93,335	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2062	93,224	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2063	93,159	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2064	92,892	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2065	92,876	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2066	92,692	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2067	92,591	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2068	92,421	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2069	92,405	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2070	92,161	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
2071	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2072	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2073	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2074	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2075	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2076	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2077	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2078	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2079	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2080	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2081	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2082	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2083	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2084	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2085	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2086	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2087	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2088	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2089	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2090	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2091	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2092	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2093	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2094	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2095	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2096	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2097	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2098	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2099	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2100	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2101	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2102	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2103	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2104	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2105	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2106	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2107	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2108	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2109	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2110	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2111	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2112	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2113	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2114	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2115	GM9E	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2116	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2117	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2118	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2119	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2120	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2121	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2122	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2123	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2124	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2125	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2126	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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	G	H	I	J	K
2071	SP AMERICAS-TRADING	PRIME-AMERICAS	07386XAZ9		07386XAZ9
2072	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MFZ1		52520MFZ1
2073	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAP7		86364CAP7
2074	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AMW0		86359AMW0
2075	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B5Y3		86359B5Y3
2076	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YAX4		52521YAX4
2077	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86363TAG1		86363TAG1
2078	SP AMERICAS-TRADING	PRIME-AMERICAS	8635725C3		8635725C3
2079	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B2J9	US86359B2J94	86359B2J9
2080	SP AMERICAS-TRADING	PRIME-AMERICAS	94981UAF6		94981UAF6
2081	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572QP1		863572QP1
2082	SP AMERICAS-TRADING	PRIME-AMERICAS	761119BL9		761119BL9
2083	SP AMERICAS-TRADING	PRIME-AMERICAS	525221HL4		525221HL4
2084	SP AMERICAS-TRADING	PRIME-AMERICAS	929227QH2		929227QH2
2085	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAR1		86362NAR1
2086	SP AMERICAS-TRADING	PRIME-AMERICAS	52521HBU6		52521HBU6
2087	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MBF5		52524MBF5
2088	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358EUH7		86358EUH7
2089	SP AMERICAS-TRADING	PRIME-AMERICAS	863579Z27		863579Z27
2090	SP AMERICAS-TRADING	PRIME-AMERICAS	863579FY9		863579FY9
2091	SP AMERICAS-TRADING	PRIME-AMERICAS	94974SAK9		94974SAK9
2092	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DKM8		86359DKM8
2093	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BL9		525245BL9
2094	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572QN6		863572QN6
2095	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAS1		86364CAS1
2096	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BH8		525245BH8
2097	SP AMERICAS-TRADING	PRIME-AMERICAS	525248AM2		525248AM2
2098	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BDR9		86359BDR9
2099	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	23322BKE7	US23322BKE73	23322BKE7
2100	SP AMERICAS-TRADING	PRIME-AMERICAS	863579WN4		863579WN4
2101	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAP4		52524MAP4
2102	SP AMERICAS-TRADING	PRIME-AMERICAS	863579EA2		863579EA2
2103	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BA27		86359BA27
2104	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YBB1		52521YBB1
2105	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AX9		863592AX9
2106	SP AMERICAS-TRADING	PRIME-AMERICAS	12669GHY0	US12669GHY08	12669GHY0
2107	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	785778MK4	US785778MK40	785778MK4
2108	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RXN2		86358RXN2
2109	SP AMERICAS-TRADING	PRIME-AMERICAS	76113WAP8		76113WAP8
2110	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86360XAL4		86360XAL4
2111	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAJ6		86364JAJ6
2112	SP AMERICAS-TRADING	PRIME-AMERICAS	466278AB4	US466278AB47	466278AB4
2113	SP AMERICAS-TRADING	PRIME-AMERICAS	59024FAG9	US59024FAG90	59024FAG9
2114	REAL ESTATE-AMERICAS	CMBS-AMERICAS	59023UAG7		59023UAG7
2115	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505DZ2	US393505DZ21	393505DZ2
2116	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XAP2		86363XAP2
2117	SP AMERICAS-TRADING	PRIME-AMERICAS	863579SD1		863579SD1
2118	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80384XAA3		80384XAA3
2119	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAU1		52522XAU1
2120	SP AMERICAS-TRADING	PRIME-AMERICAS	12638DAS5		12638DAS5
2121	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XAX5		86363XAX5
2122	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	75970NAL1	US75970NAL10	75970NAL1
2123	SP AMERICAS-TRADING	PRIME-AMERICAS	863579W61		863579W61
2124	SP AMERICAS-TRADING	PRIME-AMERICAS	863579P44		863579P44
2125	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22541SAC2		22541SAC2
2126	SP AMERICAS-TRADING	PRIME-AMERICAS	86360DAA2		86360DAA2

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	L	M	N	O	P	Q	R
2071	BALTA 2007-1 2B1 BEAR STEARNS ALT-A TRUST	01/25/47	5.87%	MTS	4,122,150	0.02	0.02
2072	LMT 2006-1 B6 LEHMAN MORTGAGE TRUST	02/25/36	5.65%	MTS	1,537,169	0.06	0.06
2073	SARM07-6 M7 STRUCTURED ADJUSTABLE RATE MOR	07/25/37	6.44%	MTS	2,160,000	0.04	0.04
2074	SASCO 2003-6A 4-A1 STRUC ASST SEC CORP	03/25/33	4.61%	MTS	108,347	0.84	0.84
2075	SASC05-3 PAX STRUCTURED ASSET SECURITIES CO	03/25/35	5.50%	MTS	459,365	0.20	0.20
2076	LMT 2007-8 1B3 LEHMAN MORTGAGE TRUST	09/25/37	6.33%	MTS	1,312,906	0.07	0.07
2077	SASC07-4A 3A2 STRUCTURED ASSET SECURITIES CO	07/01/22	0.40%	MTS	12,121,909	0.01	0.01
2078	SASCO 01-2 B3 CMO SER 01-2 STRUCTURED ASSET SECS CO	03/25/31	7.17%	MTS	395,779	0.22	0.23
2079	SASC 2005-2XS 2A2 STRUCTURED ASSET SECURITIES CO	02/25/35	5.15%	MTS	104,318	0.86	0.86
2080	WFMBS 2005-AR2 2A2 WELLS FARGO MORTGAGE BACKED SE	03/25/35	4.55%	MTS	110,456	0.81	0.81
2081	SASCO 97-2 2AX CMO SER 97-2 STRUCTURED ASSET SECS CORP	03/28/30	8.00%	MTS	337,008	0.26	0.26
2082	RAST 2006-A8 B8 RESIDENTIAL ASSET SECURITIZATI	07/25/36	6.26%	MTS	1,262,964	0.07	0.07
2083	LXS 2006-2N M5 LEHMAN XS TRUST	02/25/46	3.62%	MTS	2,250,000	0.04	0.04
2084	WAMU 2002-AR6 B5 WAMU MORTGAGE PASS THROUGH CER	06/25/42	4.69%	MTS	418,413	0.21	0.21
2085	SARM 2007-8 M7 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.59%	MTS	1,887,000	0.04	0.05
2086	LMT 2006-9 AP LEHMAN MORTGAGE TRUST	12/25/36	0.00%	MTS	233,856	0.38	0.38
2087	LXS 2007-9 WF-M8 LEHMAN XS TRUST	04/25/37	7.00%	MTS	1,516,000	0.06	0.06
2088	SAIL 2005-6 M8 STRUCTURED ASSET INVESTMENT LO	07/25/35	4.32%	MTS	2,500,000	0.03	0.04
2089	SARM 2006-3 B3I STRUCTURED ADJUSTABLE RATE MOR	04/25/36	6.05%	MTS	2,692,391	0.03	0.03
2090	SARM 2004-18 4AX STRUCTURED ADJUSTABLE RATE MOR	10/25/11	5.19%	MTS	1,601,912	0.05	0.05
2091	WFALT 02-1 B5 WELLS FARGO ALTERNATE	09/25/32	6.25%	MTS	460,376	0.19	0.19
2092	LEH XS 05-1 2A2 LEHMAN XS TRUST MORTGAGE PASS	07/25/35	4.66%	MTS	141,289	0.62	0.62
2093	LXS 2007-3 3M5 LEHMAN XS TRUST	03/25/37	6.28%	MTS	1,940,000	0.04	0.04
2094	SASCO 97-2 2AP CMO SER 97-2 STRUCTURED ASSET SECS CORP	03/28/30	0.00%	MTS	99,644	0.87	0.87
2095	SARM07-6 B3-II STRUCTURED ADJUSTABLE RATE MOR	07/25/37	5.94%	MTS	1,894,372	0.04	0.05
2096	LXS 2007-3 3M2 LEHMAN XS TRUST	03/25/37	5.94%	MTS	3,880,000	0.02	0.02
2097	LXS 2007-5H IM3 LEHMAN XS TRUST	05/25/37	6.27%	MTS	1,972,000	0.04	0.04
2098	SASCO 2003-35 AX STRUCTURED ASSET SECURITIES	12/25/33	5.50%	MTS	439,069	0.19	0.20
2099	DLJCM 00-CF1 A1B SERIES 00-CF1DLJ COMMERCIAL MORTGAGE CORP	05/10/10	7.62%	MTS	83,498	1.03	1.03
2100	SARM 2005-17 B6II STRUCTURED ADJUSTABLE RATE MOR	08/25/35	5.56%	MTS	1,377,807	0.06	0.06
2101	LXS 2007-9 I-M8 LEHMAN XS TRUST	06/25/37	4.47%	MTS	2,400,000	0.03	0.04
2102	SARM 2004-17 BX STRUCTURED ADJUSTABLE RATE MOR	11/25/34	1.72%	MTS	10,013,606	0.01	0.01
2103	SASC 2004-15 3AX STRUCTURED ASSET SECURITIES CO	09/25/34	5.50%	MTS	484,091	0.17	0.18
2104	LMT 2007-8 2B3 LEHMAN MORTGAGE TRUST	09/25/37	6.95%	MTS	1,510,209	0.05	0.06
2105	SASC 2006-RF3 2B4 STRUCTURED ASSET SECURITIES CO	10/25/36	6.11%	MTS	255,624	0.33	0.33
2106	CWHL 2004-29 1A1 COUNTRYWIDE HOME LOAN MORTGAGE	02/25/35	2.74%	MTS	102,346	0.83	0.83
2107	SACO 2005-9 A1 SACO I INC	12/25/35	2.72%	MTS	200,613	0.42	0.42
2108	SASCO 2002-3 B5 144A STRUCTURED ASSET SEC CORP	03/25/32	6.50%	MTS	934,788	0.09	0.09
2109	RAST 2007-A3 B4 RESIDENTIAL ASSET SECURITIZATI	03/25/37	6.39%	MTS	1,966,677	0.04	0.04
2110	SASC 2006-GEL3 B1 STRUCTURED ASSET SECURITIES CO	07/25/36	6.25%	MTS	3,766,000	0.02	0.02
2111	SARM 2007-9 M3 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.64%	MTS	1,432,000	0.06	0.06
2112	JPALT 2007-A2 11A2 JP MORGAN ALTERNATIVE LOAN TRU	06/25/37	2.80%	MTS	348,380	0.24	0.24
2113	MANA 2007-A2 A3D MERRILL LYNCH ALTERNATIVE NOTE	03/25/37	2.77%	MTS	346,828	0.24	0.24
2114	MLFT 2006-1 MERRILL LYNCH FLOATING TRUST	06/15/22	0.50%	MTS	195,106,842	0.00	0.00
2115	GREENTREE 94-6 B2 ASSET-BACK GREENTREE FINANCIAL CORP	12/15/19	9.00%	MTS	169,524	0.49	0.50
2116	SARM 2007-5 M-4 STRUCTURED ADJUSTABLE RATE MOR	06/25/37	5.96%	MTS	1,788,000	0.04	0.05
2117	SARM 2005-11 B7 STRUCTURED ADJUSTABLE RATE MOR	05/25/35	5.29%	MTS	1,769,142	0.05	0.05
2118	SASCN 2006-WF3 A STRUCTURED ASSET SECURITIES CO	12/27/36	7.50%	MTS	16,860,594	0.00	0.00
2119	LMT 2007-9 B5 LEHMAN MORTGAGE TRUST	10/25/37	6.39%	MTS	777,193	0.10	0.11
2120	CSMC 2007-7 CB3 CREDIT SUISSE MORTGAGE CAPITAL	03/25/38	6.08%	MTS	582,959	0.14	0.14
2121	SARM 2007-5 B4-II STRUCTURED ADJUSTABLE RATE MOR	06/25/37	6.16%	MTS	1,905,228	0.04	0.04
2122	RAMC 2005-2 AF4 RENAISSANCE HOME EQUITY LOAN T	08/25/35	4.93%	MTS	100,000	0.83	0.83
2123	SARM 2006-2 B4II STRUCTURED ADJUSTABLE RATE MOR	03/25/36	6.26%	MTS	1,323,239	0.06	0.06
2124	SARM 2006-1 2-AX STRUCTURED ADJUSTABLE RATE MOR	11/25/12	5.50%	MTS	871,121	0.09	0.09
2125	CSFB 2004-C1 A3 CS FIRST BOSTON MORTGAGE SECUR	01/15/37	4.32%	MTS	85,000	0.97	0.97
2126	SASCO 2006-11 A1 STRUCTURED ASSET SECURITIES CO	11/25/36	0.00%	MTS	87,304	0.93	0.94

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	S	T	U	V
2071	91,853	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2072	91,613	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2073	91,163	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2074	90,982	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2075	90,886	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2076	90,672	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2077	90,491	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2078	89,763	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2079	89,721	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2080	89,117	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2081	88,883	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2082	88,882	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2083	88,679	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2084	88,630	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2085	88,618	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2086	88,510	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2087	88,265	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2088	88,248	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2089	88,033	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2090	87,382	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2091	87,357	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2092	87,199	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2093	87,188	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2094	86,691	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2095	86,594	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2096	86,563	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2097	86,526	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2098	86,189	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2099	85,929	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2100	85,648	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2101	85,461	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2102	85,137	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2103	85,064	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2104	85,028	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2105	84,964	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2106	84,891	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2107	84,576	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2108	84,549	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2109	84,537	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2110	84,473	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2111	84,465	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2112	84,460	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2113	84,078	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2114	84,024	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2115	83,915	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2116	83,533	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2117	83,319	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2118	83,227	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2119	83,106	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2120	82,994	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2121	82,869	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2122	82,708	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2123	82,616	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2124	82,491	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2125	82,467	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2126	81,769	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E	F
2127	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2128	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2129	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2130	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2131	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2132	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2133	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2134	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2135	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2136	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2137	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2138	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2139	GAL1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2140	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2141	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2142	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2143	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2144	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2145	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2146	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2147	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2148	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2149	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2150	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2151	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2152	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2153	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2154	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2155	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2156	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2157	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2158	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2159	GM1H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2160	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2161	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2162	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2163	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2164	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2165	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2166	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2167	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2168	GM9E	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2169	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2170	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2171	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2172	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2173	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2174	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2175	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2176	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2177	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2178	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2179	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2180	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2181	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2182	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
2127	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AZ4		863592AZ4
2128	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AS0		863592AS0
2129	SP AMERICAS-TRADING	PRIME-AMERICAS	525248BF6		525248BF6
2130	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DYU5		86359DYU5
2131	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108H6U3		52108H6U3
2132	SP AMERICAS-TRADING	PRIME-AMERICAS	41161PD59		41161PD59
2133	SP AMERICAS-TRADING	PRIME-AMERICAS	36185N3T5		36185N3T5
2134	SP AMERICAS-TRADING	PRIME-AMERICAS	525221KZ9		525221KZ9
2135	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EF50		86358EF50
2136	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EGT7		86358EGT7
2137	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	05366VAK4		05366VAK4
2138	SP AMERICAS-TRADING	PRIME-AMERICAS	863579RP5		863579RP5
2139	SP AMERICAS-TRADING	ABS CDO AMERICAS	07845AAA9	US07845AAA97	07845AAA9
2140	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383WAA6		80383WAA6
2141	SP AMERICAS-TRADING	PRIME-AMERICAS	52520QBR4		52520QBR4
2142	SP AMERICAS-TRADING	PRIME-AMERICAS	17025AAT9		17025AAT9
2143	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	35729PNN6		35729PNN6
2144	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAR5		86364YAR5
2145	SP AMERICAS-TRADING	PRIME-AMERICAS	22541SDW5		22541SDW5
2146	SP AMERICAS-TRADING	PRIME-AMERICAS	05948XTD3	US05948XTD39	05948XTD3
2147	SP AMERICAS-TRADING	PRIME-AMERICAS	45254TPX6	US45254TPX62	45254TPX6
2148	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BCN8		52519BCN8
2149	SP AMERICAS-TRADING	PRIME-AMERICAS	07384M5Y4		07384M5Y4
2150	SP AMERICAS-TRADING	PRIME-AMERICAS	126694LU0		126694LU0
2151	SP AMERICAS-TRADING	PRIME-AMERICAS	36185N4X5		36185N4X5
2152	SP AMERICAS-TRADING	PRIME-AMERICAS	9393356N0		9393356N0
2153	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DBH2		86364DBH2
2154	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GAS3		86363GAS3
2155	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBP7		52524YBP7
2156	SP AMERICAS-TRADING	ABS DERIVATIVES	75156TAJ9		75156TAJ9
2157	SP AMERICAS-TRADING	PRIME-AMERICAS	86361PAZ9		86361PAZ9
2158	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	172921AL2	US172921AL24	172921AL2
2159	SP AMERICAS-TRADING	PRIME-AMERICAS	SASRF3BI6		SASRF3BI6
2160	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EQQ2		86358EQQ2
2161	SP AMERICAS-TRADING	PRIME-AMERICAS	525225AA6		525225AA6
2162	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50180JAN5		50180JAN5
2163	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YBD7		52521YBD7
2164	SP AMERICAS-TRADING	PRIME-AMERICAS	466278AG3	US466278AG34	466278AG3
2165	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAG2		52524NAG2
2166	SP AMERICAS-TRADING	PRIME-AMERICAS	86359ATC7		86359ATC7
2167	SP AMERICAS-TRADING	PRIME-AMERICAS	525241AR6		525241AR6
2168	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505HV7	US393505HV70	393505HV7
2169	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBK8		52524YBK8
2170	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BG0		525245BG0
2171	SP AMERICAS-TRADING	PRIME-AMERICAS	86360NBE1		86360NBE1
2172	SP AMERICAS-TRADING	PRIME-AMERICAS	525245CC8		525245CC8
2173	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86365HAD2		86365HAD2
2174	SP AMERICAS-TRADING	PRIME-AMERICAS	52520NBV2		52520NBV2
2175	SP AMERICAS-TRADING	PRIME-AMERICAS	863576AP9		863576AP9
2176	SP AMERICAS-TRADING	PRIME-AMERICAS	863579BD9		863579BD9
2177	SP AMERICAS-TRADING	ABS DERIVATIVES	84751WAM6		84751WAM6
2178	SP AMERICAS-TRADING	PRIME-AMERICAS	52521FBD8		52521FBD8
2179	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EJY3		86358EJY3
2180	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBF0		86363GBF0
2181	SP AMERICAS-TRADING	PRIME-AMERICAS	86360BAU2		86360BAU2
2182	SP AMERICAS-TRADING	ABS DERIVATIVES	67572GAG6		67572GAG6

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2127	SASC 2006-RF3 2B6 STRUCTURED ASSET SECURITIES CO	10/25/36	6.11%	MTS	422,238	0.19	0.19
2128	SASC 2006-RF3 3AX STRUCTURED ASSET SECURITIES CO	10/25/36	6.00%	MTS	456,409	0.18	0.18
2129	LXS 2007-5H 2M4 LEHMAN XS TRUST	05/25/37	6.99%	MTS	3,476,998	0.02	0.02
2130	SASC 2006-3H B4 STRUCTURED ASSET SECURITIES CO	04/25/36	5.62%	MTS	502,619	0.16	0.16
2131	LBUBS 2005-C5 A3 LB-UBS COMMERCIAL MORTGAGE TRU	09/15/40	4.96%	MTS	87,000	0.93	0.93
2132	HVMLT 2006-1 B6 HARBORVIEW MORTGAGE LOAN TRUST	03/19/37	3.77%	MTS	3,982,127	0.02	0.02
2133	GMACM 2004-AR2 3A GMAC MORTGAGE CORP LOAN TRUST	08/19/34	4.39%	MTS	95,169	0.85	0.85
2134	LXS 2006-4N M-5 LEHMAN XS TRUST	04/25/46	3.18%	MTS	2,500,841	0.03	0.03
2135	SAIL 2006-2 M6 STRUCTURED ASSET INVESTMENT LO	04/25/36	3.57%	MTS	786,587	0.10	0.10
2136	SAIL 2004-2 M5 SAIL	03/25/34	4.23%	MTS	782,357	0.10	0.10
2137	ACAP 2000-1I D1 AVIATION CAPITAL GROUP TRUST	11/15/25	8.50%	MTS	2,024,278	0.03	0.04
2138	SARM 2005-11 1A1 STRUCTURED ADJUSTABLE RATE MOR	05/25/35	5.10%	MTS	94,962	0.84	0.84
2139	BLHV 2006-1A NOTE BELLE HAVEN ABS CDO LTD	07/05/46	0.00%	MTS	4,000,000	0.02	0.02
2140	SASCN 2006-BC2 A STRUCTURED ASSET SECURITIES CO	10/27/36	7.75%	MTS	20,378,992	0.00	0.00
2141	LMT 2006-7 AX LEHMAN MORTGAGE TRUST	11/25/36	6.00%	MTS	687,574	0.11	0.12
2142	CWMBS 2006-17 B3 COUNTRYWIDE MORTGAGE BACKED SE	11/25/36	0.00%	MTS	1,027,125	0.08	0.08
2143	FHLT 2005-E B1 FREMONT HOME LOAN TRUST	01/25/36	4.97%	MTS	1,500,000	0.05	0.05
2144	SARM 2007-11 M6 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	6.93%	MTS	1,204,000	0.06	0.07
2145	CSFB 2004-AR3 5A1 CS FIRST BOSTON MORTGAGE SECUR	04/25/34	4.73%	MTS	93,448	0.85	0.85
2146	BOAMS 2003-H 1A1 BANC OF AMERICA MORTGAGE SECUR	09/25/33	7.07%	MTS	93,992	0.84	0.84
2147	IMSA 2004-3 1A4 IMPAC SECURED ASSETS CMN OWNER	11/25/34	2.87%	MTS	94,340	0.83	0.83
2148	LMT 2007-7 2B5 LEHMAN MORTGAGE TRUST	08/25/37	6.55%	MTS	2,048,233	0.04	0.04
2149	BSARM 2004-10 12A5 BEAR STEARNS ADJUSTABLE RATE M	01/25/35	4.86%	MTS	91,650	0.84	0.84
2150	CWHL 2005-22 2A1 COUNTRYWIDE HOME LOAN MORTGAGE	11/25/35	5.26%	MTS	90,220	0.85	0.85
2151	GMACM 2004-J4 B3 GMAC MORTGAGE CORP LOAN TRUST	09/25/34	5.50%	MTS	743,516	0.10	0.10
2152	WAMU 02-AR9 I-B5 WASHINGTON MUTUAL MTG SEC 144A	08/25/32	4.69%	MTS	201,387	0.38	0.38
2153	SARM 2007-7 2-B4 STRUCTURED ADJUSTABLE RATE MOR	08/25/37	6.19%	MTS	1,872,025	0.04	0.04
2154	SARM 2007-3 M-3 STRUCTURED ADJUSTABLE RATE MOR	04/25/37	3.47%	MTS	2,172,000	0.03	0.04
2155	LXS 07-12N 3-M8 LEHMAN XS TRUST	07/25/37	6.80%	MTS	1,447,704	0.05	0.05
2156	RAMP 2006-NC2 M6 RESIDENTIAL ASSET MORTGAGE PRO	02/25/36	3.07%	MTS	3,500,000	0.02	0.02
2157	SARM 2006-9 B4-I STRUCTURED ADJUSTABLE RATE MOR	09/25/36	5.70%	MTS	895,406	0.08	0.08
2158	CMSI 1987-10 A1 CMO SER 87-10 CITICORP MORTGAGE SECURITIES	08/25/17	10.00%	MTS	84,969	0.89	0.89
2159	SASCO 98-RF3 B-IO CMO SER 98 STRUCTURED ASSET SEC-144A	06/15/28	0.00%	MTS	35,038,031	0.00	0.00
2160	SAIL 2005-1 M8 STRUCTURED ASSET INVESTMENT LO	02/25/35	3.87%	MTS	250,504	0.30	0.30
2161	LXSN 2006-9 B LEHMAN XS TRUST	05/28/46	5.50%	MTS	4,300,000	0.02	0.02
2162	LBUBS 2007-C2 XCP LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40	0.51%	MTS	3,716,131	0.02	0.02
2163	LMT 2007-8 1B4 LEHMAN MORTGAGE TRUST	09/25/37	6.33%	MTS	1,313,901	0.05	0.06
2164	JPALT 2007-A2 12A5 JP MORGAN ALTERNATIVE LOAN TRU	06/25/37	2.75%	MTS	310,164	0.24	0.24
2165	LBFRC 2007-LLFA X1 LEHMAN BROTHERS FLOATING RATE	06/15/22	0.27%	MTS	335,260,001	0.00	0.00
2166	SASCO 2003-8 1B5 STRUCTURED ASSET SEC CORP	04/25/18	5.00%	MTS	141,525	0.53	0.53
2167	LXS 2007-1 WF-M5 LEHMAN XS TRUST	02/25/37	6.98%	MTS	1,497,000	0.05	0.05
2168	GREENTREE 95-6 B-2 ASSET-BACK GREENTREE FINANCIAL CORP	09/15/26	8.00%	MTS	283,632	0.25	0.26
2169	LXS 07-12N 3-M4 LEHMAN XS TRUST	07/25/37	6.20%	MTS	1,241,177	0.06	0.06
2170	LXS 2007-3 3M1 LEHMAN XS TRUST	03/25/37	5.89%	MTS	3,285,000	0.02	0.02
2171	SARM 2006-5 B6II STRUCTURED ADJUSTABLE RATE MOR	06/25/36	5.75%	MTS	1,216,313	0.06	0.06
2172	LXS 2007-3 2-M8 LEHMAN XS TRUST	03/25/37	4.64%	MTS	2,031,000	0.03	0.04
2173	SASC 2008-1 1A4 STRUCTURED ASSET SECURITIES CO	02/25/33	7.00%	MTS	395,437	0.18	0.18
2174	LMT 06-6 AX2 LEHMAN MORTGAGE TRUST	10/25/36	6.00%	MTS	389,413	0.18	0.19
2175	SASC05-5 4-PAX STRUCTURED ASSET SECURITIES CO	04/25/35	5.00%	MTS	512,225	0.14	0.14
2176	SARM04-12 B1-X STRUCTURED ADJUSTABLE RATE MOR	09/25/34	2.10%	MTS	33,491,006	0.00	0.00
2177	SURF 2006-BC3 B1 SPECIALTY UNDERWRITING & RESID	06/25/37	3.37%	MTS	3,275,000	0.02	0.02
2178	LMT 2007-1 B4 LEHMAN MORTGAGE TRUST	02/25/37	6.39%	MTS	1,361,329	0.05	0.05
2179	SAIL 2004-6 M5 STRUCTURED ASSET INVESTMENT LO	07/25/34	4.22%	MTS	1,367,749	0.05	0.05
2180	SARM 2007-3 B4II STRUCTURED ADJUSTABLE RATE MOR	04/25/37	5.86%	MTS	1,609,514	0.04	0.04
2181	SARM 2006-4 B41 STRUCTURED ADJUSTABLE RATE MOR	05/25/36	6.10%	MTS	1,145,186	0.06	0.06
2182	OCTAN 2006-1A E OCTANS CDO LTD	10/10/41	4.44%	MTS	7,500,000	0.00	0.01

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
2127	81,698	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2128	81,681	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2129	81,622	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2130	81,532	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2131	81,208	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2132	80,934	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2133	80,718	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2134	80,416	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2135	80,298	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2136	80,167	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2137	80,128	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2138	80,082	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2139	80,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2140	79,969	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2141	79,532	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2142	79,431	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2143	79,350	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2144	79,219	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2145	79,180	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2146	79,171	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2147	78,400	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2148	77,317	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2149	77,216	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2150	77,133	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2151	76,990	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2152	76,894	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2153	76,765	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2154	76,726	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2155	76,535	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2156	76,272	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2157	76,072	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2158	75,953	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2159	75,839	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2160	75,717	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2161	75,668	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2162	75,244	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2163	75,237	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2164	75,186	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2165	75,185	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2166	74,576	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2167	74,423	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2168	74,052	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2169	73,819	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2170	73,224	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2171	73,145	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2172	73,124	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2173	72,513	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2174	72,483	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2175	72,311	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2176	71,963	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2177	71,942	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2178	71,858	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2179	71,756	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2180	71,591	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2181	71,426	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2182	71,350	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2183	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2184	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2185	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2186	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2187	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2188	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2189	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2190	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2191	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2192	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2193	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2194	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2195	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2196	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2197	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2198	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2199	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2200	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2201	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2202	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2203	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2204	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2205	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2206	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2207	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2208	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2209	G1KF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2210	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2211	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2212	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2213	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2214	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2215	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2216	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2217	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2218	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2219	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2220	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2221	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2222	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2223	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2224	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2225	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2226	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2227	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2228	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2229	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2230	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2231	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2232	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2233	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2234	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2235	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2236	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2237	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2238	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2183	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BAY7		86359BAY7
2184	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505QN5	US393505QN53	393505QN5
2185	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	68619ABQ9		68619ABQ9
2186	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAT9		86364CAT9
2187	SP AMERICAS-TRADING	PRIME-AMERICAS	525245CD6		525245CD6
2188	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RAL6		52520RAL6
2189	SP AMERICAS-TRADING	PRIME-AMERICAS	39539LAK7	US39539LAK70	39539LAK7
2190	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAK9		86364PAK9
2191	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAJ2		86364PAJ2
2192	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	17313CAE9		17313CAE9
2193	SP AMERICAS-TRADING	PRIME-AMERICAS	22239EAQ9	US22239EAQ98	22239EAQ9
2194	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RDX2		86358RDX2
2195	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BF55		86359BF55
2196	SP AMERICAS-TRADING	PRIME-AMERICAS	52524LAM3		52524LAM3
2197	SP AMERICAS-TRADING	ABS DERIVATIVES	362341N70		362341N70
2198	SP AMERICAS-TRADING	PRIME-AMERICAS	52522WAS8		52522WAS8
2199	SP AMERICAS-TRADING	PRIME-AMERICAS	12544DBF5		12544DBF5
2200	SP AMERICAS-TRADING	PRIME-AMERICAS	863579NN4		863579NN4
2201	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBB7		52522QBB7
2202	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358RZ83		86358RZ83
2203	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	03072SHV0		03072SHV0
2204	SP AMERICAS-TRADING	PRIME-AMERICAS	863579DJ4		863579DJ4
2205	SP AMERICAS-TRADING	PRIME-AMERICAS	52521NAV2		52521NAV2
2206	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWZ6		86359DWZ6
2207	SP AMERICAS-TRADING	PRIME-AMERICAS	07384MSH6		07384MSH6
2208	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAG9		86362CAG9
2209	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572XM0		863572XM0
2210	SP AMERICAS-TRADING	PRIME-AMERICAS	576434SB1		576434SB1
2211	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XAQ0		86363XAQ0
2212	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RAN2		52520RAN2
2213	SP AMERICAS-TRADING	PRIME-AMERICAS	863572UF8		863572UF8
2214	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DXC6		86359DXC6
2215	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBL6		52524YBL6
2216	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDN8		52521RDN8
2217	SP AMERICAS-TRADING	PRIME-AMERICAS	525245CB0		525245CB0
2218	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	40430HFP8		40430HFP8
2219	SP AMERICAS-TRADING	PRIME-AMERICAS	863581AW4		863581AW4
2220	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RAW2		52520RAW2
2221	SP AMERICAS-TRADING	PRIME-AMERICAS	02147JAU2		02147JAU2
2222	SP AMERICAS-TRADING	PRIME-AMERICAS	76111XEP4		76111XEP4
2223	SP AMERICAS-TRADING	PRIME-AMERICAS	52521DAT9		52521DAT9
2224	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAR3		86364CAR3
2225	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAL7		86364PAL7
2226	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JBP4		86361JBP4
2227	SP AMERICAS-TRADING	PRIME-AMERICAS	07401NAQ2	US07401NAQ25	07401NAQ2
2228	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAM5		86364PAM5
2229	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MFX6		52520MFX6
2230	SP AMERICAS-TRADING	PRIME-AMERICAS	06050HVN5		06050HVN5
2231	SP AMERICAS-TRADING	PRIME-AMERICAS	12668AT39		12668AT39
2232	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MDJ9		52520MDJ9
2233	SP AMERICAS-TRADING	PRIME-AMERICAS	52521FBB2		52521FBB2
2234	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LE96		45660LE96
2235	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AF8		863592AF8
2236	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RUC9	US86358RUC95	86358RUC9
2237	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	302451AA7	US302451AA77	302451AA7
2238	SP AMERICAS-TRADING	PRIME-AMERICAS	863579W20		863579W20

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2183	SASCO 2003-36XS M3 STRUCTURED ASSET SEC CORP	11/25/33	6.20%	MTS	1,667,609	0.04	0.04
2184	GTMH 96-8 A-6 CMO SERIES 96-8 GREEENTREE MANUFACTURED HSNG	10/15/27	7.60%	MTS	70,852	0.99	1.00
2185	ORGN 2005-B A2 ORIGEN MANUFACTURED HOUSING	12/15/18	5.25%	MTS	87,065	0.81	0.81
2186	SARM07-6 B4-II STRUCTURED ADJUSTABLE RATE MOR	07/25/37	5.94%	MTS	1,759,488	0.04	0.04
2187	LXS 2007-3 2-M9 LEHMAN XS TRUST	03/25/37	4.89%	MTS	2,031,000	0.03	0.03
2188	LMT06-4 AP2 LEHMAN MORTGAGE TRUST	08/25/36	0.00%	MTS	102,486	0.68	0.68
2189	GPMF 2007-AR2 2A3 GREENPOINT MORTGAGE FUNDING TR	05/25/37	2.76%	MTS	288,075	0.24	0.24
2190	SARM 2007-10 M4 STRUCTURED ADJUSTABLE RATE MOR	11/25/37	6.50%	MTS	1,289,000	0.05	0.05
2191	SARM 2007-10 M3 STRUCTURED ADJUSTABLE RATE MOR	11/25/37	6.50%	MTS	1,288,000	0.05	0.05
2192	CMLTI 2007-WFH3 M2 CITIGROUP MORTGAGE LOAN TRUST	06/25/37	2.74%	MTS	349,000	0.20	0.20
2193	CWHL 2007-HYB1 B2 COUNTRYWIDE HOME LOAN MORTGAGE	03/25/37	6.23%	MTS	1,582,588	0.04	0.04
2194	SASCO 01-SB1-A5 CMO SER 01-SB1STRUCTURED ASSET SECS CO	08/25/31	3.38%	MTS	84,597	0.82	0.82
2195	SASC 2004-18H B3 STRUCTURED ASSET SECURITIES CO	10/25/34	4.77%	MTS	756,200	0.09	0.09
2196	LXS 2007-2N M4 LEHMAN XS TRUST	02/25/37	2.91%	MTS	1,780,561	0.04	0.04
2197	GSR 2005-HEL1 M2 GSR MORTGAGE LOAN TRUST	11/25/30	3.20%	MTS	13,822,150	0.00	0.00
2198	LXS 2006-11 M9 LEHMAN XS TRUST	06/25/46	4.47%	MTS	2,239,000	0.03	0.03
2199	CWHL07-14 B4 COUNTRYWIDE HOME LOANS INC	08/25/37	0.00%	MTS	1,115,750	0.06	0.06
2200	SARM 2005-4 BX2 STRUCTURED ADJUSTABLE RATE MOR	03/25/35	2.86%	MTS	3,482,051	0.02	0.02
2201	LMT 2007-10 AP1 LEHMAN MORTGAGE TRUST	01/25/38	0.00%	MTS	171,637	0.40	0.40
2202	ARC 2002 BC5 M3 ARC	08/25/32	4.47%	MTS	393,474	0.17	0.17
2203	AMSI 2003-7 M5 AMERIQUEST MORTGAGE SECURITIES	08/25/33	6.22%	MTS	650,473	0.10	0.10
2204	SARM 2004-15 BX STRUCTURED ADJUSTABLE RATE MOR	10/25/34	1.64%	MTS	5,449,430	0.01	0.01
2205	LMT 2007-6 B4 LEHMAN MORTGAGE TRUST	07/25/37	6.62%	MTS	1,494,287	0.04	0.04
2206	SASC 2005-RF7 B5 STRUCTURED ASSET SECURITIES CO	11/25/35	6.25%	MTS	121,780	0.55	0.55
2207	BSARM 2002-11 1A1 BEAR STEARNS ADJUSTABLE RATE M	02/25/33	5.44%	MTS	75,827	0.88	0.88
2208	SASC 2007-RF1 B4 STRUCTURED ASSET SECURITIES CO	03/25/37	6.01%	MTS	801,043	0.08	0.08
2209	SASCO 98-11 2B4 SERIES 98-11 STRUCT ASSET SEC-144A PRV PLMT	01/01/32	6.20%	MTS	343,454	0.19	0.19
2210	MALT 2004-5 B6 MASTR ALTERNATIVE LOANS TRUST	06/25/34	5.92%	MTS	575,480	0.11	0.12
2211	SARM 2007-5 M-5 STRUCTURED ADJUSTABLE RATE MOR	06/25/37	5.96%	MTS	1,490,000	0.04	0.04
2212	LMT 2006-4 AX2 LEHMAN MORTGAGE TRUST	08/25/21	6.00%	MTS	398,577	0.16	0.16
2213	SASCO 98-6 B3 CMO SER 98-6 STRUCTURED ASSET SECS CORP	07/25/28	6.50%	MTS	427,315	0.15	0.15
2214	SASC 2006-S1 A1 STRUCTURED ASSET SECURITIES CO	03/25/36	2.61%	MTS	129,710	0.50	0.50
2215	LXS 07-12N 3-M5 LEHMAN XS TRUST	07/25/37	6.45%	MTS	1,137,410	0.05	0.06
2216	LMT 2007-5 1B4 LEHMAN MORTGAGE TRUST	06/25/37	6.33%	MTS	1,407,647	0.04	0.05
2217	LXS 2007-3 2-M7 LEHMAN XS TRUST	03/25/37	3.39%	MTS	2,031,000	0.03	0.03
2218	HASC 2006-OPT3 M2 HSI ASSET SECURITIZATION CORP	02/25/36	2.82%	MTS	330,000	0.19	0.20
2219	SARM 2006-6 B4I STRUCTURED ADJUSTABLE RATE MOR	07/25/36	6.77%	MTS	887,323	0.07	0.07
2220	LMT 2006-4 1B4 LEHMAN MORTGAGE TRUST	08/25/36	6.75%	MTS	1,027,990	0.06	0.06
2221	CWALT 2006-46 B5 CWALT	01/25/37	0.00%	MTS	1,039,508	0.06	0.06
2222	RFMSI 2003-S20 1B3 RESIDENTIAL FUNDING MORTGAGE S	12/25/33	5.50%	MTS	384,903	0.16	0.17
2223	LMT 2007-2 BIO1 LEHMAN MORTGAGE TRUST	03/25/37	0.43%	MTS	14,864,067	0.00	0.00
2224	SARM07-6 B2-II STRUCTURED ADJUSTABLE RATE MOR	07/25/37	5.94%	MTS	2,842,558	0.02	0.02
2225	SARM 2007-10 M5 STRUCTURED ADJUSTABLE RATE MOR	11/25/37	6.50%	MTS	1,288,000	0.05	0.05
2226	SARM 2006-8 B6I STRUCTURED ADJUSTABLE RATE MOR	09/25/36	6.31%	MTS	1,208,638	0.05	0.05
2227	BSMF 2006-AR5 2A2 BEAR STEARNS MORTGAGE FUNDING	01/25/37	2.70%	MTS	261,555	0.24	0.24
2228	SARM 2007-10 M6 STRUCTURED ADJUSTABLE RATE MOR	11/25/37	6.50%	MTS	1,288,000	0.05	0.05
2229	LMT 2006-1 B4 LEHMAN MORTGAGE TRUST	02/25/36	5.65%	MTS	837,472	0.07	0.08
2230	BOAMS 02-J AP BANK OF AMERICA MTGE SECS	09/25/32	0.00%	MTS	62,226	1.01	1.01
2231	CWALT05-67CB B3 COUNTRYWIDE ALTERNATIVE LOAN T	12/25/35	5.00%	MTS	514,838	0.12	0.12
2232	LMT 2005-3 B7 LEHMAN MORTGAGE TRUST	01/25/36	5.92%	MTS	2,817,701	0.02	0.02
2233	LMT 2007-1 BIO1 LEHMAN MORTGAGE TRUST	02/25/37	0.40%	MTS	17,173,878	0.00	0.00
2234	RAST 2005-A13 B3 RESIDENTIAL ASSET SECURITIZATI	10/25/35	5.50%	MTS	1,864,497	0.03	0.03
2235	SASC 2006-RF3 1AX STRUCTURED ASSET SECURITIES CO	10/25/36	6.00%	MTS	385,115	0.16	0.16
2236	SASCO 02-1A 2A1 STRUCTURED ASSET SECS CO	02/25/32	5.41%	MTS	86,556	0.72	0.72
2237	FIRST FRANKLIN MORTGAGE LOAN ASSET BACKE 6.500% 20360727 SERIES# F10A 144A	07/27/36	6.50%	MTS	14,488,707	0.00	0.00
2238	SARM 2006-2 B4I STRUCTURED ADJUSTABLE RATE MOR	03/25/36	5.69%	MTS	994,916	0.06	0.06

	S	T	U	V
2183	71,125	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2184	70,792	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2185	70,701	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2186	70,399	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2187	70,170	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2188	70,036	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2189	69,834	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2190	69,769	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2191	69,715	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2192	69,695	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2193	69,669	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2194	69,527	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2195	69,461	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2196	69,239	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2197	69,011	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2198	68,757	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2199	68,452	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2200	68,197	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2201	67,995	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2202	67,425	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2203	67,408	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2204	67,373	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2205	66,904	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2206	66,886	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2207	66,857	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2208	66,618	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2209	66,428	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2210	66,349	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2211	66,035	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2212	65,731	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2213	65,314	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2214	65,053	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2215	65,037	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2216	64,839	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2217	64,543	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2218	64,530	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2219	64,527	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2220	64,377	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2221	64,110	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2222	63,782	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2223	63,686	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2224	63,421	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2225	63,404	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2226	63,396	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2227	63,395	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2228	63,275	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2229	63,186	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2230	62,981	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2231	62,882	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2232	62,839	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2233	62,595	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2234	62,533	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2235	62,517	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2236	62,502	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2237	62,088	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2238	61,896	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E	F
2239	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2240	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2241	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2242	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2243	GM9C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2244	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2245	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2246	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2247	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2248	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2249	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2250	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2251	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2252	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2253	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2254	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2255	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2256	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2257	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2258	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2259	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2260	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2261	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2262	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2263	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2264	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2265	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2266	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2267	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2268	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2269	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2270	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2271	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2272	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2273	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2274	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2275	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2276	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2277	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2278	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2279	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2280	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2281	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2282	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2283	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2284	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2285	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2286	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2287	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2288	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2289	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2290	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2291	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2292	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2293	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2294	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2239	SP AMERICAS-TRADING	PRIME-AMERICAS	12669FJD6		12669FJD6
2240	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358ECM6		86358ECM6
2241	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505RH7	US393505RH76	393505RH7
2242	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383YAA2		80383YAA2
2243	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	525170BF2		525170BF2
2244	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAF1		86362CAF1
2245	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	805564LU3		805564LU3
2246	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAM9		86364JAM9
2247	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RR66		86358RR66
2248	SP AMERICAS-TRADING	ABS DERIVATIVES	48249QAC6		48249QAC6
2249	SP AMERICAS-TRADING	PRIME-AMERICAS	87804AAK8		87804AAK8
2250	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBN2		52524YBN2
2251	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XAR8		86363XAR8
2252	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RSV0		86358RSV0
2253	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383MAA8		80383MAA8
2254	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBN3		52521LBN3
2255	SP AMERICAS-TRADING	PRIME-AMERICAS	22540VFQ0		22540VFQ0
2256	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BS4		525245BS4
2257	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BTP6		86359BTP6
2258	SP AMERICAS-TRADING	PRIME-AMERICAS	525245CA2		525245CA2
2259	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BG96		86359BG96
2260	SP AMERICAS-TRADING	PRIME-AMERICAS	88522AAC5	US88522AAC53	88522AAC5
2261	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	320275AG5		320275AG5
2262	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505JC7	US393505JC71	393505JC7
2263	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBM4		52524YBM4
2264	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BU9		525245BU9
2265	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	525180CH6	US525180CH64	525180CH6
2266	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BXR7	US86359BXR76	86359BXR7
2267	SP AMERICAS-TRADING	PRIME-AMERICAS	525249AN8		525249AN8
2268	SP AMERICAS-TRADING	PRIME-AMERICAS	12668BEC3		12668BEC3
2269	SP AMERICAS-TRADING	PRIME-AMERICAS	525249AM0		525249AM0
2270	SP AMERICAS-TRADING	PRIME-AMERICAS	17307G2Z0	US17307G2Z05	17307G2Z0
2271	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	81375WHS8		81375WHS8
2272	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	055688AA3		055688AA3
2273	SP AMERICAS-TRADING	PRIME-AMERICAS	76113WAQ6		76113WAQ6
2274	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAN3		86364PAN3
2275	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DBF6		86364DBF6
2276	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BN5		525245BN5
2277	SP AMERICAS-TRADING	PRIME-AMERICAS	863579J33		863579J33
2278	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NKU7		52519NKU7
2279	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359PAP5	US86359PAP53	86359PAP5
2280	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BKP5		86359BKP5
2281	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HK60		52108HK60
2282	SP AMERICAS-TRADING	PRIME-AMERICAS	45661EAH7		45661EAH7
2283	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DHS9		86359DHS9
2284	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BRY9		86359BRY9
2285	SP AMERICAS-TRADING	PRIME-AMERICAS	525245AE6	US525245AE62	525245AE6
2286	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	17311VAQ2		17311VAQ2
2287	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DEW3		86359DEW3
2288	SP AMERICAS-TRADING	PRIME-AMERICAS	86365CAD3		86365CAD3
2289	SP AMERICAS-TRADING	PRIME-AMERICAS	07384MSJ2		07384MSJ2
2290	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XAY3		86363XAY3
2291	SP AMERICAS-TRADING	PRIME-AMERICAS	94983EAH6	US94983EAH62	94983EAH6
2292	SP AMERICAS-TRADING	PRIME-AMERICAS	86362XAC2	US86362XAC20	86362XAC2
2293	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XAS6		86363XAS6
2294	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RSP3		86358RSP3

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2239	CWHL 2003-60 2A1 COUNTRYWIDE HOME LOANS	02/25/34	4.81%	MTS	73,520	0.84	0.84
2240	SAIL 2003-BC6 M2 SAIL	07/25/33	4.22%	MTS	122,801	0.50	0.50
2241	GT 96-10 A6 ASSETBK HOME EQTY GREENTREE FINANCIAL MTGE HSG	11/15/28	7.30%	MTS	60,850	1.00	1.01
2242	SASNM 2006-WF2A A STRUCTURED ASSET SECURITIES CO	10/27/36	7.75%	MTS	14,507,435	0.00	0.00
2243	LMHABT 98-1 CMO SERIES 98-1 LEHMAN MAN HSG ASSET BACKED TR	07/15/28	1.03%	MTS	70,928,807	0.00	0.00
2244	SASC 2007-RF1 B3 STRUCTURED ASSET SECURITIES CO	03/25/37	6.01%	MTS	687,026	0.09	0.09
2245	SAST 2002-2 AF5 SAXON ASSET SECURITIES TRUST	01/25/31	6.49%	MTS	72,843	0.83	0.83
2246	SARM 2007-9 M6 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.64%	MTS	1,240,000	0.05	0.05
2247	SASCO 02-14A 2A1-1 STRUC ASST SEC CRP	07/25/32	6.15%	MTS	70,846	0.85	0.86
2248	KLIO 2004-2A B KLIO FUNDING LTD	10/29/39	6.38%	MTS	1,096,411	0.06	0.06
2249	TBW 2006-3 AX TBW MORTGAGE BACKED PASS THROU	07/25/36	1.00%	MTS	2,292,176	0.03	0.03
2250	LXS 07-12N 3-M7 LEHMAN XS TRUST	07/25/37	6.80%	MTS	1,033,642	0.05	0.06
2251	SARM 2007-5 M-6 STRUCTURED ADJUSTABLE RATE MOR	06/25/37	5.96%	MTS	1,490,000	0.04	0.04
2252	SASCO 01-19 1-AP STRUCTURED ASSET SEC CORP	01/25/32	0.00%	MTS	118,854	0.50	0.50
2253	SASCN 2006-NC1 A STRUCTURED ASSET SECURITIES CO	10/27/36	6.50%	MTS	16,767,735	0.00	0.00
2254	LMT 2007-4 B4 LEHMAN MORTGAGE TRUST	05/25/37	6.50%	MTS	1,313,230	0.04	0.05
2255	CSFB 01-26 5A1 CS FIRST BOSTON MTGE SEC CORP	11/25/31	7.33%	MTS	58,914	1.00	1.01
2256	LXS 2007-3 4M4 LEHMAN XS TRUST	03/25/37	6.31%	MTS	1,239,000	0.05	0.05
2257	SARM 2004-6 B1-X STRUCTURED ADJUSTABLE RATE MOR	06/25/34	0.39%	MTS	51,377,061	0.00	0.00
2258	LXS 2007-3 2-M6 LEHMAN XS TRUST	03/25/37	3.67%	MTS	2,031,000	0.03	0.03
2259	SASC 2004-20 B6 STRUCTURED ASSET SECURITIES CO	11/25/34	5.69%	MTS	1,017,922	0.06	0.06
2260	TMST 2006-4 A2B THORNBURG MORTGAGE SECURITIES	07/25/36	2.59%	MTS	79,000	0.74	0.74
2261	FFML 2006-FF16 M2 FIRST FRANKLIN MORTGAGE LOAN A	12/25/36	2.75%	MTS	583,000	0.10	0.10
2262	GTHIL 95-D B2 ASSETBK HOME LN GREENTREE HOME IMPRVMT LOAN TR	09/15/25	7.45%	MTS	58,202	1.00	1.01
2263	LXS 07-12N 3-M6 LEHMAN XS TRUST	07/25/37	6.80%	MTS	1,033,642	0.05	0.06
2264	LXS 2007-3 1-M5 LEHMAN XS TRUST	03/25/37	2.92%	MTS	2,126,000	0.03	0.03
2265	LHELT 2004-3 A LEHMAN HOME EQUITY LOAN TRUST	08/15/35	2.82%	MTS	96,458	0.60	0.60
2266	SARM 2004-11 A STRUCTURED ADJUSTABLE RATE MOR	07/25/34	5.00%	MTS	66,689	0.86	0.87
2267	LXS 2007-11 M7 LEHMAN XS TRUST	07/25/37	4.47%	MTS	2,555,000	0.02	0.02
2268	CWALT05-77T1 2B4 COUNTRYWIDE ALTERNATIVE LOAN T	01/25/36	6.00%	MTS	2,575,524	0.02	0.02
2269	LXS 2007-11 M6 LEHMAN XS TRUST	07/25/37	4.22%	MTS	2,555,000	0.02	0.02
2270	CMLTI 06-AR1 MTG BKD NT CL 1-ACITIGROUP MORTGAGE LOAN TRUST	02/25/36	4.90%	MTS	68,106	0.84	0.84
2271	CBASS 2006-CB1 B1 CREDIT-BASED ASSET SERVICING A	01/25/36	3.97%	MTS	1,000,000	0.06	0.06
2272	BNCNM 2006-2A A BNC MORTGAGE LOAN TRUST	11/27/36	7.50%	MTS	13,886,110	0.00	0.00
2273	RAST 2007-A3 B5 RESIDENTIAL ASSET SECURITIZATI	03/25/37	6.39%	MTS	1,628,942	0.03	0.03
2274	SARM 2007-10 M-7 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.53%	MTS	1,288,000	0.04	0.04
2275	SARM 2007-7 2-B3 STRUCTURED ADJUSTABLE RATE MOR	08/25/37	6.19%	MTS	1,247,684	0.04	0.05
2276	LXS 2007-3 3M7 LEHMAN XS TRUST	03/25/37	6.82%	MTS	1,386,000	0.04	0.04
2277	SARM 2005-22 B6I STRUCTURED ADJUSTABLE RATE MOR	12/25/35	5.44%	MTS	2,559,778	0.02	0.02
2278	LBFRC 2005-LLFA X2 LEHMAN BROTHERS FLOATING RATE	07/15/18	0.80%	MTS	81,800,000	0.00	0.00
2279	SASC 2006-BC3 B1 STRUCTURED ASSET SECURITIES CO	10/25/36	4.97%	MTS	2,798,746	0.02	0.02
2280	SASCO 2004-3 B5 STRUC ASST SEC CORP	03/25/34	5.74%	MTS	1,500,925	0.03	0.04
2281	LBUBS 2004-C6 A5 LB-UBS COMMERCIAL MORTGAGE TRU	08/15/29	4.83%	MTS	60,000	0.93	0.93
2282	INDX 2006-AR2 M1 INDYMAC INDEX MORTGAGE LOAN TR	04/25/46	2.92%	MTS	500,000	0.11	0.11
2283	SASC 2005-S3 M9 STRUCTURED ASSET SECURITIES CO	06/25/35	4.22%	MTS	2,083,348	0.02	0.03
2284	SARM 2004-7 M2 STRUCTURED ADJUSTABLE RATE MOR	06/25/34	3.72%	MTS	215,672	0.25	0.26
2285	LXS 2007-3 1B-A3 LEHMAN XS TRUST	03/25/37	2.70%	MTS	227,909	0.24	0.24
2286	CMLTI 2007-AHL1 M9 CITIGROUP MORTGAGE LOAN TRUST	12/25/36	4.72%	MTS	1,900,000	0.03	0.03
2287	SASC 2005-10 B7 STRUCTURED ASSET SECURITIES CO	06/25/35	5.63%	MTS	1,609,377	0.03	0.03
2288	SASC 2007-RF2 B1 STRUCTURED ASSETS SECURITIES C	11/25/37	6.50%	MTS	757,236	0.07	0.07
2289	BSARM 2002-11 1A2 BEAR STEARNS ADJUSTABLE RATE M	02/25/33	6.76%	MTS	60,895	0.89	0.89
2290	SARM 2007-5 B5-II STRUCTURED ADJUSTABLE RATE MOR	06/25/37	6.16%	MTS	1,524,582	0.03	0.04
2291	WFMBS 2005-AR12 2A5 WELLS FARGO MORTGAGE BACKED SE	07/25/35	4.32%	MTS	76,000	0.71	0.71
2292	SAMI 2007-AR1 1A3 STRUCTURED ASSET MORTGAGE INVE	01/25/37	2.72%	MTS	222,107	0.24	0.24
2293	SARM 2007-5 M-7 STRUCTURED ADJUSTABLE RATE MOR	06/25/37	5.96%	MTS	1,490,000	0.03	0.04
2294	SASCO 01-19 B4 CMO SER 01-19 STRUC ASST SEC CRP	01/25/32	6.50%	MTS	438,043	0.12	0.12

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	S	T	U	V
2239	61,756	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2240	61,703	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2241	61,220	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2242	61,216	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2243	61,159	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2244	60,983	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2245	60,819	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2246	60,740	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2247	60,635	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2248	60,303	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2249	60,177	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2250	60,124	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2251	59,628	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2252	59,554	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2253	59,495	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2254	59,393	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2255	59,350	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2256	59,043	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2257	59,032	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2258	58,976	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2259	58,960	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2260	58,643	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2261	58,595	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2262	58,564	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2263	58,503	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2264	58,474	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2265	58,109	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2266	57,771	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2267	57,765	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2268	57,520	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2269	57,392	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2270	57,330	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2271	57,317	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2272	57,073	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2273	56,988	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2274	56,979	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2275	56,777	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2276	56,760	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2277	56,611	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2278	56,138	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2279	55,998	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2280	55,791	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2281	55,534	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2282	55,388	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2283	55,323	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2284	55,249	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2285	55,241	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2286	54,918	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2287	54,544	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2288	54,466	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2289	54,275	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2290	54,116	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2291	54,090	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2292	53,837	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2293	53,817	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2294	53,672	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2295	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2296	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2297	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2298	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2299	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2300	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2301	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2302	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2303	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2304	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2305	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2306	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2307	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2308	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2309	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2310	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2311	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2312	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2313	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2314	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2315	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2316	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2317	GA8L	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
2318	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2319	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2320	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2321	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2322	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2323	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2324	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2325	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2326	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2327	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2328	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2329	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2330	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2331	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2332	GME5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2333	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2334	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2335	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2336	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2337	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2338	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2339	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2340	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2341	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2342	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2343	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2344	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2345	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2346	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2347	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2348	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2349	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2350	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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	G	H	I	J	K
2295	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	674135EG9		674135EG9
2296	SP AMERICAS-TRADING	PRIME-AMERICAS	863579EZ7		863579EZ7
2297	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358EXF8		86358EXF8
2298	SP AMERICAS-TRADING	PRIME-AMERICAS	525248BA7		525248BA7
2299	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	863576DQ4		863576DQ4
2300	SP AMERICAS-TRADING	PRIME-AMERICAS	61746WTL4		61746WTL4
2301	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAH7		86362CAH7
2302	SP AMERICAS-TRADING	ABS DERIVATIVES	437084UY0		437084UY0
2303	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBQ4		52522QBQ4
2304	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAN7		86364JAN7
2305	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86362GAH8		86362GAH8
2306	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAK0		86362UAK0
2307	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DBJ8		86364DBJ8
2308	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAM6		86362UAM6
2309	SP AMERICAS-TRADING	PRIME-AMERICAS	12668AFT7		12668AFT7
2310	SP AMERICAS-TRADING	PRIME-AMERICAS	12669FVC4	US12669FVC49	12669FVC4
2311	SP AMERICAS-TRADING	PRIME-AMERICAS	863579SH2	US863579SH29	863579SH2
2312	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWQ6		86359DWQ6
2313	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126683AA9		126683AA9
2314	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDF5		52521RDF5
2315	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	396789FR5	US396789FR52	396789FR5
2316	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RSQ1		86358RSQ1
2317	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	59802RAT3	US59802RAT32	59802RAT3
2318	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DML8		86359DML8
2319	SP AMERICAS-TRADING	PRIME-AMERICAS	45661EGN8	US45661EGN85	45661EGN8
2320	SP AMERICAS-TRADING	PRIME-AMERICAS	007037BK9	US007037BK98	007037BK9
2321	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AN1		863592AN1
2322	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAX8		86362NAX8
2323	SP AMERICAS-TRADING	PRIME-AMERICAS	52520NCH2		52520NCH2
2324	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DEF0		86359DEF0
2325	SP AMERICAS-TRADING	PRIME-AMERICAS	525248AP5		525248AP5
2326	SP AMERICAS-TRADING	PRIME-AMERICAS	12544DBG3		12544DBG3
2327	SP AMERICAS-TRADING	PRIME-AMERICAS	863579BF4		863579BF4
2328	SP AMERICAS-TRADING	PRIME-AMERICAS	02147BBR5		02147BBR5
2329	SP AMERICAS-TRADING	PRIME-AMERICAS	939335N68		939335N68
2330	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52519NJE5	US52519NJE58	52519NJE5
2331	SP AMERICAS-TRADING	PRIME-AMERICAS	52521FBG1		52521FBG1
2332	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86359AWY5		86359AWY5
2333	SP AMERICAS-TRADING	PRIME-AMERICAS	863579FD5		863579FD5
2334	SP AMERICAS-TRADING	PRIME-AMERICAS	32052MAC5		32052MAC5
2335	SP AMERICAS-TRADING	PRIME-AMERICAS	76111XZP1		76111XZP1
2336	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359BM81		86359BM81
2337	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BQQ7		86359BQQ7
2338	SP AMERICAS-TRADING	PRIME-AMERICAS	02147JAT5		02147JAT5
2339	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAL1		86364JAL1
2340	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RAX0		52520RAX0
2341	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PBS0	US52524PBS02	52524PBS0
2342	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDP3		52521RDP3
2343	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86363WAZ2		86363WAZ2
2344	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AT78		86359AT78
2345	SP AMERICAS-TRADING	PRIME-AMERICAS	45668RAE8	US45668RAE80	45668RAE8
2346	SP AMERICAS-TRADING	PRIME-AMERICAS	52521JAL3		52521JAL3
2347	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BCH1		52519BCH1
2348	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BCG3		52519BCG3
2349	SP AMERICAS-TRADING	PRIME-AMERICAS	52521NAW0		52521NAW0
2350	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EEB8		86358EEB8

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	L	M	N	O	P	Q	R
2295	OAK 1999-A A2 OAKWOOD MORTGAGE INVESTORS INC	04/15/29	5.89%	MTS	56,762	0.94	0.94
2296	SARM04-16 MX STRUCTURED ADJUSTABLE RATE MOR	11/25/34	2.26%	MTS	18,294,319	0.00	0.00
2297	SAIL 2005-HE3 M9 STRUCTURED ASSET INVESTMENT LO	09/25/35	4.27%	MTS	2,000,000	0.02	0.03
2298	LXS 2007-5H 3-AIO1 LEHMAN XS TRUST	05/25/37	0.08%	MTS	276,127,853	0.00	0.00
2299	SASC 2005-WF4 B1 STRUCTURED ASSET SECURITIES CO	11/25/35	4.97%	MTS	1,000,000	0.05	0.05
2300	MSDWC 2002-WL1 3B6 MORGAN STANLEY DEAN WITTER CAP	04/25/32	6.84%	MTS	254,349	0.20	0.21
2301	SASC 2007-RF1 B5 STRUCTURED ASSET SECURITIES CO	03/25/37	6.01%	MTS	687,026	0.07	0.08
2302	HEAT 2006-3 M7 HOME EQUITY ASSET TRUST	07/25/36	3.72%	MTS	1,000,000	0.05	0.05
2303	LMT 2007-10 1B5 LEHMAN MORTGAGE TRUST	01/25/38	6.37%	MTS	500,206	0.10	0.10
2304	SARM 2007-9 M7 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.64%	MTS	1,145,000	0.04	0.05
2305	SASC 2006-Z M6 STRUCTURED ASSET SECURITIES CO	01/25/37	4.97%	MTS	2,007,000	0.02	0.03
2306	SARM 2007-2 M4 STRUCTURED ADJUSTABLE RATE MOR	03/25/37	2.87%	MTS	2,253,000	0.02	0.02
2307	SARM 2007-7 2-B5 STRUCTURED ADJUSTABLE RATE MOR	08/25/37	6.19%	MTS	1,455,464	0.03	0.04
2308	SARM 2007-2 M6 STRUCTURED ADJUSTABLE RATE MOR	03/25/37	2.97%	MTS	2,048,000	0.02	0.03
2309	CWALT05-48T1 B3 COUNTRYWIDE ALTERNATIVE LOAN T	10/25/35	5.00%	MTS	2,319,391	0.02	0.02
2310	CWHL 2004-J4 3B2 COUNTRYWIDE HOME LOAN MORTGAGE	05/25/34	5.25%	MTS	387,717	0.13	0.13
2311	SARM 2005-5 A3 STRUCTURED ADJUSTABLE RATE MOR	05/25/35	2.70%	MTS	67,486	0.75	0.75
2312	SASC05-RF6 B6 STRUCTURED ASSET SECURITIES CO	12/25/35	6.40%	MTS	305,145	0.16	0.17
2313	CWL 2006-S5 A1 COUNTRYWIDE ASSET-BACKED CERTI	06/25/35	2.58%	MTS	57,460	0.88	0.88
2314	LMT 2007-5 3B3 LEHMAN MORTGAGE TRUST	06/25/37	6.74%	MTS	1,432,006	0.03	0.04
2315	GCCFC 2004-GG1 A5 GREENWICH CAPITAL COMMERCIAL F	06/10/36	4.88%	MTS	52,000	0.96	0.96
2316	SASCO 01-19 B6 CMO SER 01-19 STRUC ASST SEC CRP	01/25/32	6.50%	MTS	297,747	0.17	0.17
2317	MIDORI CDO LTD SERIES 2006-1I CLASS SUB R/MD .00000001 02/15/2047	02/15/47	0.00%	MTS	2,500,000	0.02	0.02
2318	SASC 2005-RF3 B6 STRUCTURED ASSET SECURITIES CO	06/25/35	6.45%	MTS	301,085	0.16	0.17
2319	INDX 2006-AR9 B2 INDYMAC INDEX MORTGAGE LOAN TR	06/25/36	5.98%	MTS	2,234,664	0.02	0.02
2320	ARMT 2007-1 5A32 ADJUSTABLE RATE MORTGAGE TRUST	03/25/37	2.63%	MTS	205,462	0.24	0.24
2321	SASC 2006-RF3 1B6 STRUCTURED ASSET SECURITIES CO	10/25/36	6.25%	MTS	231,876	0.21	0.21
2322	SARM 2007-8 2B5 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.46%	MTS	920,551	0.05	0.05
2323	LMT 06-6 2B5 LEHMAN MORTGAGE TRUST	10/25/36	6.54%	MTS	1,037,825	0.05	0.05
2324	SASC 2005-11H B3 STRUCTURED ASSET SECURITIES CO	06/25/35	5.50%	MTS	791,949	0.06	0.06
2325	LXS 2007-5H IM5 LEHMAN XS TRUST	05/25/37	6.76%	MTS	1,479,000	0.03	0.03
2326	CWHL07-14M B5 COUNTRYWIDE HOME LOANS INC	08/25/37	0.00%	MTS	1,046,051	0.04	0.05
2327	SARM04-12 B2-X STRUCTURED ADJUSTABLE RATE MOR	09/25/34	2.00%	MTS	23,184,554	0.00	0.00
2328	CWALT07-T2 B4 CWALT	03/25/37	0.00%	MTS	1,433,799	0.03	0.03
2329	WAMU 2002-AR1 1A1 WASHINGTON MUTUAL MTGE SEC	11/25/30	6.21%	MTS	57,020	0.85	0.85
2330	LBFRC 2004-LLFA C LEHMAN BROTHERS FLOATING RATE	10/15/17	2.78%	MTS	50,000	0.97	0.97
2331	LMT 2007-1 B6 LEHMAN MORTGAGE TRUST	02/25/37	6.64%	MTS	1,089,063	0.04	0.04
2332	SASCO 2003 AL2 B5 STRUCTURED ASSET SEC CORP	05/25/33	3.36%	MTS	4,279,075	0.01	0.01
2333	SARM04-16 B2X STRUCTURED ADJUSTABLE RATE MOR	11/25/34	2.11%	MTS	22,684,396	0.00	0.00
2334	FHAMS 2006-AA6 1AIO FIRST HORIZON ALTERNATIVE MORT	08/25/09	1.67%	MTS	4,877,849	0.01	0.01
2335	RFMSI 2005-S7 B2 RESIDENTIAL FUNDING MORTGAGE S	12/25/35	5.50%	MTS	757,311	0.06	0.06
2336	SASC 2004-S4 B1 STRUCTURED ASSET SECURITIES CO	12/25/34	5.00%	MTS	2,938,946	0.02	0.02
2337	SASC 2004-7 AX STRUCTURED ASSET SECURITIES CO	05/25/19	5.50%	MTS	370,986	0.13	0.13
2338	CWALT 2006-46 B4 CWALT	01/25/37	0.00%	MTS	1,039,664	0.04	0.05
2339	SARM 2007-9 M5 STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.64%	MTS	955,000	0.05	0.05
2340	LMT 2006-4 1B5 LEHMAN MORTGAGE TRUST	08/25/36	6.75%	MTS	708,156	0.06	0.07
2341	LXS 2007-6 M10 LEHMAN XS TRUST	05/25/37	5.02%	MTS	1,776,006	0.02	0.03
2342	LMT 2007-5 1B5 LEHMAN MORTGAGE TRUST	06/25/37	6.33%	MTS	1,231,195	0.04	0.04
2343	SASC 2007-BC3 B2 STRUCTURED ASSET SECURITIES CO	06/25/37	7.82%	MTS	7,395,000	0.00	0.01
2344	SASCO 2003-26A 5A STRUC ASST SEC CRP	08/25/33	4.78%	MTS	56,809	0.82	0.83
2345	INDX 2007-FLX2 A3 INDYMAC INDEX MORTGAGE LOAN TR	04/25/37	2.71%	MTS	192,491	0.24	0.24
2346	LMT 2007-3 B4 LEHMAN MORTGAGE TRUST	04/25/37	5.99%	MTS	740,942	0.06	0.06
2347	LMT 2007-7 1A8 LEHMAN MORTGAGE TRUST	08/25/37	0.00%	MTS	154,347,299	0.00	0.00
2348	LMT 2007-7 1A7 LEHMAN MORTGAGE TRUST	08/25/37	0.00%	MTS	154,347,299	0.00	0.00
2349	LMT 2007-6 B5 LEHMAN MORTGAGE TRUST	07/25/37	6.62%	MTS	1,302,170	0.03	0.04
2350	SAIL 2003-BC8 M2 SAIL	08/25/33	4.22%	MTS	76,438	0.60	0.60

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	S	T	U	V
2295	53,488	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2296	53,453	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2297	53,444	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2298	53,009	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2299	52,900	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2300	52,574	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2301	52,464	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2302	52,171	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2303	51,799	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2304	51,621	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2305	51,621	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2306	51,538	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2307	51,532	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2308	51,474	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2309	51,349	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2310	51,195	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2311	50,716	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2312	50,575	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2313	50,364	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2314	50,293	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2315	50,048	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2316	50,015	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2317	50,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2318	49,907	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2319	49,894	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2320	49,791	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2321	49,791	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2322	49,380	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2323	49,343	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2324	49,211	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2325	49,141	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2326	49,033	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2327	49,033	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2328	48,654	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2329	48,616	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2330	48,557	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2331	48,553	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2332	48,376	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2333	48,271	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2334	48,199	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2335	48,088	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2336	48,011	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2337	47,853	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2338	47,838	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2339	47,830	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2340	47,634	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2341	47,472	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2342	47,231	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2343	47,192	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2344	46,965	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2345	46,657	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2346	46,405	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2347	46,386	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2348	46,384	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2349	46,062	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2350	46,051	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
2351	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2352	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2353	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2354	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2355	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2356	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2357	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2358	GAVS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2359	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2360	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2361	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2362	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2363	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2364	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2365	GMI7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2366	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2367	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2368	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2369	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2370	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2371	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2372	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2373	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2374	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2375	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2376	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2377	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2378	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2379	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2380	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2381	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2382	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2383	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2384	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2385	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2386	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2387	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2388	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2389	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2390	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2391	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2392	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2393	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2394	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2395	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2396	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2397	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2398	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2399	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2400	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2401	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2402	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2403	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2404	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2405	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2406	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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	G	H	I	J	K
2351	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBG8		86363GBG8
2352	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	055686AA7		055686AA7
2353	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBK9		86363GBK9
2354	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	83611YAM4		83611YAM4
2355	SP AMERICAS-TRADING	PRIME-AMERICAS	17025AAV4		17025AAV4
2356	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DHR1		86359DHR1
2357	SP AMERICAS-TRADING	PRIME-AMERICAS	525222AG0		525222AG0
2358	SP AMERICAS-TRADING	ABS DERIVATIVES	61744CZM1		61744CZM1
2359	SP AMERICAS-TRADING	PRIME-AMERICAS	94984XBV1		94984XBV1
2360	SP AMERICAS-TRADING	PRIME-AMERICAS	863579M70		863579M70
2361	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RU21		86358RU21
2362	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BVB4		86359BVB4
2363	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	65537FAQ4		65537FAQ4
2364	SP AMERICAS-TRADING	PRIME-AMERICAS	863579XX1		863579XX1
2365	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	22822RAN0	US22822RAN08	22822RAN0
2366	SP AMERICAS-TRADING	PRIME-AMERICAS	8635722D4		8635722D4
2367	SP AMERICAS-TRADING	PRIME-AMERICAS	86361BAV9		86361BAV9
2368	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505SW3	US393505SW35	393505SW3
2369	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YBE5		52521YBE5
2370	SP AMERICAS-TRADING	PRIME-AMERICAS	32055WAL0		32055WAL0
2371	SP AMERICAS-TRADING	PRIME-AMERICAS	94983CBE6		94983CBE6
2372	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BCK4		52519BCK4
2373	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AC5		863592AC5
2374	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80384PAA0		80384PAA0
2375	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DYW1		86359DYW1
2376	SP AMERICAS-TRADING	PRIME-AMERICAS	12668BDZ3		12668BDZ3
2377	SP AMERICAS-TRADING	PRIME-AMERICAS	863579W87		863579W87
2378	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RUA3		86358RUA3
2379	SP AMERICAS-TRADING	ABS DERIVATIVES	86363WAG4		86363WAG4
2380	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MHC0		52520MHC0
2381	SP AMERICAS-TRADING	PRIME-AMERICAS	863579Z35		863579Z35
2382	SP AMERICAS-TRADING	PRIME-AMERICAS	17025AAU6		17025AAU6
2383	SP AMERICAS-TRADING	PRIME-AMERICAS	12669DHC5		12669DHC5
2384	SP AMERICAS-TRADING	PRIME-AMERICAS	94981SAC8		94981SAC8
2385	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MFY4		52520MFY4
2386	SP AMERICAS-TRADING	PRIME-AMERICAS	525248AQ3		525248AQ3
2387	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05569NAA9		05569NAA9
2388	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AY7		863592AY7
2389	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359YAR2		86359YAR2
2390	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MEV1		52520MEV1
2391	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAL8		86362UAL8
2392	SP AMERICAS-TRADING	PRIME-AMERICAS	86358R2P1		86358R2P1
2393	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	40430GAF7		40430GAF7
2394	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AN3		863911AN3
2395	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BVA6		86359BVA6
2396	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	36185HDH3		36185HDH3
2397	SP AMERICAS-TRADING	PRIME-AMERICAS	525248AR1		525248AR1
2398	SP AMERICAS-TRADING	PRIME-AMERICAS	52520NCJ8		52520NCJ8
2399	SP AMERICAS-TRADING	PRIME-AMERICAS	525245BQ8		525245BQ8
2400	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RAZ5		52520RAZ5
2401	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383VAA8		80383VAA8
2402	SP AMERICAS-TRADING	PRIME-AMERICAS	52521JAM1		52521JAM1
2403	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383NAA6		80383NAA6
2404	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GMR3		32051GMR3
2405	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05569RAB8		05569RAB8
2406	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00764MAY3		00764MAY3

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	L	M	N	O	P	Q	R
2351	SARM 2007-3 B5II STRUCTURED ADJUSTABLE RATE MOR	04/25/37	5.86%	MTS	1,207,136	0.04	0.04
2352	BNCNM 2006-1A A BNC NET INTEREST MARGIN NOTES	10/27/36	7.75%	MTS	10,533,711	0.00	0.00
2353	SARM 2007-3 B53 STRUCTURED ADJUSTABLE RATE MOR	04/25/37	6.08%	MTS	1,102,711	0.04	0.04
2354	SVHE 2006-OPT4 M7 SOUNDVIEW HOME EQUITY LOAN TRU	06/25/36	3.67%	MTS	4,000,000	0.01	0.01
2355	CWMBS 2006-17 B5 COUNTRYWIDE MORTGAGE BACKED SE	11/25/36	0.00%	MTS	724,165	0.06	0.06
2356	SASC 2005-S3 M8 STRUCTURED ASSET SECURITIES CO	06/25/35	3.82%	MTS	2,000,000	0.02	0.02
2357	LXSN 2005-10 A LEHMAN XS NET INTEREST MARGIN	01/28/36	5.50%	MTS	175,833	0.25	0.25
2358	MSAC 2006-NC3 B2 MORGAN STANLEY ABS CAPITAL I	03/25/36	3.67%	MTS	2,000,000	0.02	0.02
2359	WFMBS07-2 3B4 WELLS FARGO MORTGAGE BACKED SE	03/25/37	0.00%	MTS	393,676	0.11	0.11
2360	SARM 2005-23 B4II STRUCTURED ADJUSTABLE RATE MOR	01/25/36	6.01%	MTS	1,354,859	0.03	0.03
2361	SASCO 2002-13 1-AP STRUCTURED ASSET SEC CORP	07/25/32	0.00%	MTS	72,138	0.61	0.61
2362	SASC 2004-12H B6 STRUCTURED ASSET SECURITIES CO	05/25/34	5.97%	MTS	241,662	0.18	0.18
2363	NHELI 2006-FM2 B1 NOMURA HOME EQUITY LOAN INC	10/31/36	4.77%	MTS	1,895,213	0.02	0.02
2364	SARM 2005-18 9AX STRUCTURED ADJUSTABLE RATE MOR	07/25/15	5.50%	MTS	259,033	0.16	0.17
2365	CCI 2006-1A G CROWN CASTLE TOWERS LLC	11/15/36	6.80%	MTS	62,000	0.69	0.70
2366	SASCO 00-5 B4 CMO SER 00-5 STRUCTURED ASSET SECS CORP	11/25/30	5.46%	MTS	140,937	0.30	0.31
2367	SARM 2006-7 B5I STRUCTURED ADJUSTABLE RATE MOR	08/25/36	6.16%	MTS	1,287,195	0.03	0.03
2368	GTMH 97-2 B1 ASSETBK HOME EQT GREENTREE MANUFACTURED HOUSING	06/15/28	7.56%	MTS	1,070,935	0.04	0.04
2369	LMT 2007-8 1B5 LEHMAN MORTGAGE TRUST	09/25/37	6.33%	MTS	937,932	0.04	0.05
2370	FHASI 2007-3 B4 FIRST HORIZON ASSET SECURITIES	05/25/37	0.00%	MTS	445,624	0.09	0.10
2371	WFMBS 2005-AR10 B5 WELLS FARGO MORTGAGE BACKED SE	06/25/35	4.12%	MTS	1,964,704	0.02	0.02
2372	LMT 2007-7 1B5 LEHMAN MORTGAGE TRUST	08/25/37	6.11%	MTS	643,454	0.06	0.07
2373	SASC 2006-RF3 1A3 STRUCTURED ASSET SECURITIES CO	10/25/36	6.00%	MTS	111,597	0.37	0.37
2374	SASNM 2006-BC5A A STRUCTURED ASSET SECURITIES CO	12/27/36	7.75%	MTS	9,398,497	0.00	0.00
2375	SASC 2006-3H B6 STRUCTURED ASSET SECURITIES CO	04/25/36	5.62%	MTS	777,508	0.05	0.05
2376	CWALT05-77T1 1B4 COUNTRYWIDE ALTERNATIVE LOAN T	01/25/36	6.00%	MTS	1,834,825	0.02	0.02
2377	SARM 2006-2 B5I STRUCTURED ADJUSTABLE RATE MOR	03/25/36	5.69%	MTS	1,827,473	0.02	0.02
2378	SASCO 02-1A 1A5 STRUC ASST SEC CRP	02/25/32	5.37%	MTS	50,021	0.80	0.81
2379	SASC 2007-BC3 2A3 STRUCTURED ASSET SECURITIES CO	06/25/37	2.64%	MTS	0	0.56	0.56
2380	LMT 2006-2 B426 LEHMAN MORTGAGE TRUST	04/25/36	5.63%	MTS	249,204	0.16	0.16
2381	SARM 2006-3 B4I STRUCTURED ADJUSTABLE RATE MOR	04/25/36	6.05%	MTS	633,269	0.06	0.06
2382	CWMBS 2006-17 B4 COUNTRYWIDE MORTGAGE BACKED SE	11/25/36	0.00%	MTS	769,851	0.05	0.05
2383	CWHL 2002-30 B4 COUNTRYWIDE HOME LOAN MORTGAGE	10/19/32	7.05%	MTS	73,756	0.53	0.53
2384	WFMBS 2005-16 B6 WELLS FARGO MORTGAGE BACKED SE	01/25/36	5.50%	MTS	751,115	0.05	0.05
2385	LMT 2006-1 B5 LEHMAN MORTGAGE TRUST	02/25/36	5.65%	MTS	1,257,683	0.03	0.03
2386	LXS 2007-5H IM6 LEHMAN XS TRUST	05/25/37	7.10%	MTS	1,232,000	0.03	0.03
2387	BNCNIMN 2007-1 A BNC NET INTEREST MARGIN NOTES	04/27/37	6.50%	MTS	8,823,870	0.00	0.00
2388	SASC 2006-RF3 2B5 STRUCTURED ASSET SECURITIES CO	10/25/36	6.11%	MTS	170,089	0.23	0.23
2389	SASC 2006-BC1 M8 STRUCTURED ASSET SECURITIES CO	03/25/36	3.67%	MTS	4,014,000	0.01	0.01
2390	LMT 2005-3 B6 LEHMAN MORTGAGE TRUST	01/25/36	5.81%	MTS	881,122	0.04	0.04
2391	SARM 2007-2 M5 STRUCTURED ADJUSTABLE RATE MOR	03/25/37	2.92%	MTS	2,868,000	0.01	0.01
2392	SASCO 02-15 A5 STRUCTURED ASSET SECS CO	08/25/32	6.50%	MTS	697,726	0.05	0.05
2393	HFCHC 2005-2 M2 HFC HOME EQUITY LOAN ASSET BAC	01/20/35	2.96%	MTS	54,283	0.70	0.70
2394	SASC 2006-RF4 B6 SASCO LLC	10/25/36	5.98%	MTS	258,238	0.14	0.15
2395	SASC 2004-12H B5 STRUCTURED ASSET SECURITIES CO	05/25/34	5.94%	MTS	183,766	0.20	0.20
2396	GMAC 2001-HLT2 AII GMAC MORTGAGE CORP LOAN TST	04/25/27	6.05%	MTS	49,441	0.75	0.76
2397	LXS 2007-5H IM7 LEHMAN XS TRUST	05/25/37	7.10%	MTS	1,232,000	0.03	0.03
2398	LMT 06-6 2B6 LEHMAN MORTGAGE TRUST	10/25/36	6.54%	MTS	593,318	0.06	0.06
2399	LXS 2007-3 4M2 LEHMAN XS TRUST	03/25/37	6.01%	MTS	1,652,000	0.02	0.02
2400	LMT06-4 2B4 LEHMAN MORTGAGE TRUST	08/25/36	5.96%	MTS	452,088	0.08	0.08
2401	SASCN 2006-BC2 B STRUCTURED ASSET SECURITIES CO	10/27/36	9.00%	MTS	8,090,000	0.00	0.00
2402	LMT 2007-3 B5 LEHMAN MORTGAGE TRUST	04/25/37	5.99%	MTS	740,942	0.05	0.05
2403	SASNM 2006-NC1A B STRUCTURED ASSET SECURITIES CO	05/27/36	9.00%	MTS	8,000,000	0.00	0.00
2404	FHASI 2005-3 B4 FIRST HORIZON ASSET SECURITIES	06/25/35	5.50%	MTS	438,080	0.08	0.08
2405	BNCNIMN 2007-2 B BNC NET INTEREST MARGIN NOTES	05/27/37	7.75%	MTS	9,220,000	0.00	0.00
2406	AABST 2003-3 B AEGIS ASSET BACKED SEC TRUST	01/25/34	6.37%	MTS	559,314	0.06	0.06

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	S	T	U	V
2351	45,968	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2352	45,818	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2353	45,723	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2354	44,772	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2355	44,662	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2356	44,459	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2357	44,361	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2358	44,284	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2359	44,108	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2360	43,814	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2361	43,667	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2362	43,601	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2363	43,180	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2364	43,161	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2365	43,131	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2366	43,130	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2367	42,985	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2368	42,837	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2369	42,640	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2370	42,581	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2371	42,445	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2372	42,131	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2373	41,441	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2374	41,419	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2375	41,196	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2376	40,978	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2377	40,592	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2378	40,363	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2379	40,022	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2380	39,686	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2381	39,485	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2382	39,350	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2383	39,293	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2384	39,162	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2385	38,936	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2386	38,926	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2387	38,678	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2388	38,674	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2389	38,410	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2390	38,337	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2391	38,157	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2392	38,154	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2393	38,114	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2394	37,593	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2395	37,547	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2396	37,427	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2397	37,272	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2398	37,109	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2399	36,901	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2400	36,871	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2401	36,405	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2402	36,254	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2403	36,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2404	35,983	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2405	35,728	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2406	35,638	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2407	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2408	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2409	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2410	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2411	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2412	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2413	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2414	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2415	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2416	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2417	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2418	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2419	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2420	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2421	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2422	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2423	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2424	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2425	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2426	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2427	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2428	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2429	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2430	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2431	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2432	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2433	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2434	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2435	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2436	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2437	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2438	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2439	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2440	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2441	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2442	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2443	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2444	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2445	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2446	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2447	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2448	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2449	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2450	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2451	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2452	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2453	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2454	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2455	G1FE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2456	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2457	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2458	GM1H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2459	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2460	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2461	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2462	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2407	SP AMERICAS-TRADING	PRIME-AMERICAS	525221GV3		525221GV3
2408	SP AMERICAS-TRADING	PRIME-AMERICAS	05952EAB2	US05952EAB20	05952EAB2
2409	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JBG4		86361JBG4
2410	SP AMERICAS-TRADING	PRIME-AMERICAS	52523LAX0		52523LAX0
2411	SP AMERICAS-TRADING	PRIME-AMERICAS	17025TBW0		17025TBW0
2412	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DEH6		86359DEH6
2413	SP AMERICAS-TRADING	PRIME-AMERICAS	52520SAM2		52520SAM2
2414	SP AMERICAS-TRADING	PRIME-AMERICAS	45660N3R4		45660N3R4
2415	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383FJC3	US07383FJC32	07383FJC3
2416	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MGV9		52520MGV9
2417	SP AMERICAS-TRADING	PRIME-AMERICAS	863581AX2		863581AX2
2418	SP AMERICAS-TRADING	PRIME-AMERICAS	863579X37		863579X37
2419	SP AMERICAS-TRADING	PRIME-AMERICAS	933635AD6	US933635AD67	933635AD6
2420	SP AMERICAS-TRADING	PRIME-AMERICAS	949758AC0		949758AC0
2421	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80384GAB8		80384GAB8
2422	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BCQ2		86359BCQ2
2423	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80386BAA9		80386BAA9
2424	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385YAA0		80385YAA0
2425	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	361849VP4		361849VP4
2426	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBR2		52522QBR2
2427	SP AMERICAS-TRADING	PRIME-AMERICAS	52523YAQ7		52523YAQ7
2428	SP AMERICAS-TRADING	PRIME-AMERICAS	57645RAB7	US57645RAB78	57645RAB7
2429	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	395383AY8		395383AY8
2430	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385AAA2		80385AAA2
2431	SP AMERICAS-TRADING	PRIME-AMERICAS	863579FB9		863579FB9
2432	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	542514FX7		542514FX7
2433	SP AMERICAS-TRADING	PRIME-AMERICAS	863579LQ9		863579LQ9
2434	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	93934XAF0		93934XAF0
2435	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BFV8		86359BFV8
2436	SP AMERICAS-TRADING	PRIME-AMERICAS	466284AG1		466284AG1
2437	SP AMERICAS-TRADING	PRIME-AMERICAS	863579JF6		863579JF6
2438	SP AMERICAS-TRADING	PRIME-AMERICAS	525221JD0		525221JD0
2439	SP AMERICAS-TRADING	PRIME-AMERICAS	86361BAU1		86361BAU1
2440	SP AMERICAS-TRADING	PRIME-AMERICAS	007036EW2	US007036EW27	007036EW2
2441	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	39539BAB9		39539BAB9
2442	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	921796MD7		921796MD7
2443	SP AMERICAS-TRADING	PRIME-AMERICAS	863579K98		863579K98
2444	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBT0		52521LBT0
2445	SP AMERICAS-TRADING	PRIME-AMERICAS	52523YAP9		52523YAP9
2446	SP AMERICAS-TRADING	PRIME-AMERICAS	525241AS4		525241AS4
2447	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86360WAM4		86360WAM4
2448	SP AMERICAS-TRADING	PRIME-AMERICAS	86361PAH9		86361PAH9
2449	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDR9		52521RDR9
2450	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BCJ7		52519BCJ7
2451	SP AMERICAS-TRADING	ABS DERIVATIVES	543171AJ1	US543171AJ19	543171AJ1
2452	SP AMERICAS-TRADING	PRIME-AMERICAS	86359ATD5		86359ATD5
2453	SP AMERICAS-TRADING	PRIME-AMERICAS	86362TAV9		86362TAV9
2454	SP AMERICAS-TRADING	PRIME-AMERICAS	52521PAQ8		52521PAQ8
2455	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	483573AA9	US483573AA94	483573AA9
2456	SP AMERICAS-TRADING	PRIME-AMERICAS	05949AGR5	US05949AGR59	05949AGR5
2457	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXX0		86359DXX0
2458	SP AMERICAS-TRADING	PRIME-AMERICAS	863572WH2		863572WH2
2459	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05569RAA0		05569RAA0
2460	SP AMERICAS-TRADING	PRIME-AMERICAS	52521DAX0		52521DAX0
2461	SP AMERICAS-TRADING	PRIME-AMERICAS	87804AAR3		87804AAR3
2462	SP AMERICAS-TRADING	PRIME-AMERICAS	92922FAS7	US92922FAS74	92922FAS7

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2407	LXS 2005-9N M4 LEHMAN XS TRUST	02/25/36	3.88%	MTS	775,167	0.04	0.05
2408	BAFC 2007-B A2 BANC OF AMERICA FUNDING CORP	04/20/47	2.74%	MTS	144,927	0.24	0.24
2409	SARM 2006-8 B4I STRUCTURED ADJUSTABLE RATE MOR	09/25/36	6.31%	MTS	517,560	0.07	0.07
2410	LXS 2006-13 2M5 LEHMAN XS TRUST	06/25/46	6.50%	MTS	733,000	0.05	0.05
2411	CWHL 2007-15 B4 COUNTRYWIDE HOME LOANS INC	08/25/37	6.38%	MTS	1,546,375	0.02	0.02
2412	SASC 2005-11H B4 STRUCTURED ASSET SECURITIES CO	06/25/35	5.50%	MTS	395,496	0.09	0.09
2413	LMT 2006-8 AP LEHMAN MORTGAGE TRUST	12/25/36	0.00%	MTS	86,718	0.40	0.40
2414	INDX 2004-AR9 4A INDYMAC INDEX MORTGAGE LOAN TR	11/25/34	5.28%	MTS	40,884	0.84	0.85
2415	BSCMS 2002-TOP6 A2 BEAR STEARNS COMM MTG SECS INC	10/15/36	6.46%	MTS	35,000	0.98	0.98
2416	LMT 2006-2 1B2 LEHMAN MORTGAGE TRUST	04/25/36	6.48%	MTS	280,620	0.12	0.12
2417	SARM 2006-6 B5I STRUCTURED ADJUSTABLE RATE MOR	07/25/36	6.77%	MTS	489,531	0.07	0.07
2418	SARM 2006-2 B5II STRUCTURED ADJUSTABLE RATE MOR	03/25/36	6.26%	MTS	1,519,388	0.02	0.02
2419	WAMU 2007-OA2 CA1C WAMU MORTGAGE PASS THROUGH CER	03/25/47	2.69%	MTS	140,158	0.24	0.24
2420	WFMBS 2004-O B6 WELLS FARGO MORTGAGE BACKED SE	08/25/34	4.89%	MTS	654,380	0.05	0.05
2421	SASNM 2007-BC1A B SASCO NET INTEREST MARGIN TRUS	02/27/37	7.75%	MTS	8,720,000	0.00	0.00
2422	SASCO 2003-37A B1-I-X STRUCTURED ASSET SECS CRP	12/25/33	1.36%	MTS	1,383,743	0.02	0.02
2423	SASNM 2007-BC3 A SASCO NET INTEREST MARGIN TRUS	06/26/37	6.50%	MTS	5,745,779	0.00	0.01
2424	SASNM 2007-EQ1 A SASCO NET INTEREST MARGIN TRUS	05/26/37	6.50%	MTS	4,201,065	0.00	0.01
2425	GMACC 02-C2 A2 CMO SER 02-C2 GMAC COMM MTG SECURITIES INC	10/15/38	5.39%	MTS	33,786	0.98	0.98
2426	LMT 2007-10 1B6 LEHMAN MORTGAGE TRUST	12/25/37	6.37%	MTS	500,699	0.06	0.07
2427	LXS 2006-19 M9 LEHMAN XS TRUST	12/25/36	4.37%	MTS	1,162,188	0.03	0.03
2428	MARM 2007-HF1 A2 MASTR ADJUSTABLE RATE MORTGAGE	04/25/37	2.75%	MTS	135,997	0.24	0.24
2429	GPMH 2000-6 A2 GREENPOINT MANUFACTURED HOUSIN	09/22/23	2.76%	MTS	36,530	0.90	0.90
2430	SASCN 2006-BC6 A STRUCTURED ASSET SECURITIES CO	01/27/36	6.50%	MTS	5,490,349	0.00	0.01
2431	SARM04-16 B1X STRUCTURED ADJUSTABLE RATE MOR	11/25/34	2.19%	MTS	13,901,910	0.00	0.00
2432	LBMLT 2004-2 M1 LONG BEACH MORTGAGE LOAN TRUST	06/25/34	3.00%	MTS	50,000	0.65	0.65
2433	SARM05-1 B4X STRUCTURED ADJUSTABLE RATE MOR	02/25/35	2.01%	MTS	12,991,051	0.00	0.00
2434	WMABS 2006-HE5 M2 WASHINGTON MUTUAL ASSET-BACKED	10/25/36	2.76%	MTS	345,000	0.09	0.09
2435	SASCO 2004-2AC B4 STRUC ASST SEC CORP	02/25/34	5.00%	MTS	519,909	0.06	0.06
2436	JPALT 2006-A5 1M2 JP MORGAN ALTERNATIVE LOAN TRU	10/25/36	2.90%	MTS	1,490,000	0.02	0.02
2437	SARM04-19 1A2X STRUCTURED ADJUSTABLE RATE MOR	01/25/35	1.00%	MTS	4,072,061	0.01	0.01
2438	LEH XS 06-1 2M4 LEHMAN XS TRUST MORTGAGE PASS	02/25/36	6.40%	MTS	1,427,000	0.02	0.02
2439	SARM 2006-7 B4I STRUCTURED ADJUSTABLE RATE MOR	08/25/36	6.16%	MTS	1,430,659	0.02	0.02
2440	ARMT 2004-5 7A2 ADJUSTABLE RATE MORTGAGE TRUST	04/25/35	2.85%	MTS	42,072	0.75	0.75
2441	GPMF 2006-HE1 AC GREENPOINT MORTGAGE FUNDING TR	03/12/37	2.63%	MTS	232,859	0.14	0.14
2442	VMF 2002-B A3 VANDERBILT MORTGAGE FINANCE	10/07/18	4.70%	MTS	31,133	1.01	1.01
2443	SARM 2005-23 1-A2X STRUCTURED ADJUSTABLE RATE MOR	10/25/10	0.15%	MTS	33,207,000	0.00	0.00
2444	LMT 2007-4 B7 LEHMAN MORTGAGE TRUST	05/25/37	6.50%	MTS	1,331,422	0.02	0.02
2445	LXS 2006-19 M8 LEHMAN XS TRUST	12/25/36	3.72%	MTS	1,088,000	0.03	0.03
2446	LXS 2007-1 WF-M6 LEHMAN XS TRUST	02/25/37	7.00%	MTS	658,000	0.04	0.05
2447	SAIL 2006-4 M7 STRUCTURED ASSET INVESTMENT LO	07/25/36	3.67%	MTS	4,906,115	0.00	0.01
2448	SARM 2006-9 2-A1X STRUCTURED ADJUSTABLE RATE MOR	08/25/16	0.08%	MTS	14,553,525	0.00	0.00
2449	LMT07005 2B5 LEHMAN MORTGAGE TRUST	06/25/37	6.20%	MTS	1,361,490	0.02	0.02
2450	LMT 2007-7 1B4 LEHMAN MORTGAGE TRUST	08/25/37	6.11%	MTS	643,454	0.05	0.05
2451	LONGSHORE CDO FUNDING LTD FRN 20460503 SERIES# 1A 144A	05/03/46	5.69%	MTS	1,575,303	0.02	0.02
2452	SASCO 2003-8 1B6 STRUCTURED ASSET SEC CORP	04/25/18	5.00%	MTS	199,474	0.15	0.15
2453	SARM 2007-1 B4II STRUCTURED ADJUSTABLE RATE MOR	02/25/37	6.29%	MTS	728,941	0.04	0.04
2454	LSSCO 2007-1 B6 LEHMAN STRUCTURED SECURITIES C	10/30/34	5.18%	MTS	1,196,603	0.02	0.03
2455	KAMP RE 2005 LTD	12/14/10	2.56%	MTS	12,650,000	0.00	0.00
2456	BOAMS 2004-E 1A1 BANC OF AMERICA MORTGAGE SECUR	06/25/34	4.56%	MTS	35,791	0.84	0.84
2457	SASC 2006-RF1 B6 STRUCTURED ASSET SECURITIES CO	01/25/36	14.00%	MTS	177,471	0.16	0.17
2458	SASCO 98-RF3 A-PO CMO SER 98 STRUCTURED ASSET SEC CORP-144A	06/15/28	0.00%	MTS	36,750	0.81	0.81
2459	BNCNIMN 2007-2 A BNC NET INTEREST MARGIN NOTES	05/27/37	6.50%	MTS	6,041,416	0.00	0.00
2460	LMT 2007-2 B4 LEHMAN MORTGAGE TRUST	03/25/37	6.43%	MTS	625,032	0.04	0.05
2461	TBW 2006-3 B8 TBW MORTGAGE BACKED PASS THROU	07/25/36	6.88%	MTS	2,460,677	0.01	0.01
2462	WAMU 2003-AR8 A1 WASHINGTON MUTUAL	08/25/33	4.03%	MTS	36,513	0.80	0.80

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BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
2407	35,320	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2408	35,186	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2409	35,081	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2410	34,838	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2411	34,761	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2412	34,677	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2413	34,666	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2414	34,589	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2415	34,401	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2416	34,381	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2417	34,136	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2418	34,087	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2419	33,960	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2420	33,831	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2421	33,790	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2422	33,692	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2423	33,674	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2424	33,653	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2425	33,237	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2426	33,111	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2427	33,065	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2428	32,967	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2429	32,944	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2430	32,844	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2431	32,700	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2432	32,588	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2433	32,562	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2434	32,503	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2435	32,206	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2436	32,202	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2437	32,118	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2438	32,092	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2439	32,039	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2440	31,624	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2441	31,488	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2442	31,410	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2443	31,384	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2444	31,191	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2445	31,085	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2446	31,072	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2447	31,065	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2448	30,788	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2449	30,515	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2450	30,484	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2451	30,431	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2452	30,353	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2453	30,285	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2454	30,173	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2455	30,130	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2456	29,951	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2457	29,938	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2458	29,729	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2459	29,635	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2460	29,563	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2461	29,538	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2462	29,281	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E	F
2463	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2464	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2465	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2466	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2467	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2468	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2469	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2470	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2471	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2472	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2473	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2474	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2475	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2476	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2477	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2478	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2479	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2480	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2481	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2482	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2483	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2484	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2485	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2486	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2487	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2488	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2489	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2490	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2491	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2492	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2493	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2494	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2495	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2496	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2497	GMEF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD
2498	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2499	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2500	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2501	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2502	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2503	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2504	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2505	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2506	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2507	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2508	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2509	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2510	GM3F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2511	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2512	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2513	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2514	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2515	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2516	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2517	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2518	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
2463	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86362GAE5		86362GAE5
2464	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AXU2		86359AXU2
2465	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RLQ8		86358RLQ8
2466	SP AMERICAS-TRADING	PRIME-AMERICAS	863579J41		863579J41
2467	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MHD8		52520MHD8
2468	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAV9		52522XAV9
2469	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	92978YAB6		92978YAB6
2470	SP AMERICAS-TRADING	PRIME-AMERICAS	02660TEN9		02660TEN9
2471	SP AMERICAS-TRADING	ABS DERIVATIVES	74438VAH1		74438VAH1
2472	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359A2L6		86359A2L6
2473	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61746WHF0	US61746WHF05	61746WHF0
2474	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745MT29	US61745MT290	61745MT29
2475	SP AMERICAS-TRADING	PRIME-AMERICAS	863579M39		863579M39
2476	SP AMERICAS-TRADING	PRIME-AMERICAS	52520CAV7		52520CAV7
2477	SP AMERICAS-TRADING	PRIME-AMERICAS	45660NQ24	US45660NQ247	45660NQ24
2478	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AU50		86359AU50
2479	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	31359P3P9		31359P3P9
2480	SP AMERICAS-TRADING	PRIME-AMERICAS	86361PBE5		86361PBE5
2481	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DJK4		86359DJK4
2482	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DPN1		86359DPN1
2483	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BGB1		86359BGB1
2484	SP AMERICAS-TRADING	PRIME-AMERICAS	86362DAG7		86362DAG7
2485	SP AMERICAS-TRADING	PRIME-AMERICAS	86360NAE2		86360NAE2
2486	SP AMERICAS-TRADING	PRIME-AMERICAS	863579DL9		863579DL9
2487	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBH6		86363GBH6
2488	SP AMERICAS-TRADING	PRIME-AMERICAS	02660TAV5	US02660TAV52	02660TAV5
2489	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	65535VQU5		65535VQU5
2490	SP AMERICAS-TRADING	PRIME-AMERICAS	863579RN0		863579RN0
2491	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BLM1		86359BLM1
2492	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80384GAA0		80384GAA0
2493	SP AMERICAS-TRADING	PRIME-AMERICAS	863579GH5		863579GH5
2494	SP AMERICAS-TRADING	ABS CDO AMERICAS	88157VAG2		88157VAG2
2495	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	1266714D5		1266714D5
2496	SP AMERICAS-TRADING	PRIME-AMERICAS	86360BBC1		86360BBC1
2497	HIGH YIELD - AME	HY DISTRESSED US			WE478
2498	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BGL9		86359BGL9
2499	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAB6		86362NAB6
2500	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BWV9		86359BWV9
2501	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RLA3	US86358RLA31	86358RLA3
2502	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BLP4		86359BLP4
2503	SP AMERICAS-TRADING	PRIME-AMERICAS	863579K64		863579K64
2504	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NMU5		52519NMU5
2505	SP AMERICAS-TRADING	PRIME-AMERICAS	52520TAZ1		52520TAZ1
2506	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GWA9		32051GWA9
2507	SP AMERICAS-TRADING	PRIME-AMERICAS	94984XBX7		94984XBX7
2508	SP AMERICAS-TRADING	PRIME-AMERICAS	863579HL5		863579HL5
2509	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RAM4		52520RAM4
2510	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572XP3		863572XP3
2511	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358EUJ3		86358EUJ3
2512	SP AMERICAS-TRADING	PRIME-AMERICAS	76113WAM5		76113WAM5
2513	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LM48		45660LM48
2514	SP AMERICAS-TRADING	PRIME-AMERICAS	863579CU0		863579CU0
2515	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BGV7		86359BGV7
2516	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383FQ35		07383FQ35
2517	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBL7		86363GBL7
2518	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BAA8		52519BAA8

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2463	SASC 2006-Z M3 STRUCTURED ASSET SECURITIES CO	01/25/37	3.37%	MTS	8,873,000	0.00	0.00
2464	SASCO 2003-17A B1-IX STRUCTURED ASSET SECS CRP 144A	05/25/33	3.09%	MTS	1,441,880	0.02	0.02
2465	SASCO 16 H B1-X STRUCTURED ASSET SECS CO	10/25/31	7.00%	MTS	322,272	0.09	0.09
2466	SARM 2005-22 B7I STRUCTURED ADJUSTABLE RATE MOR	12/25/35	5.44%	MTS	1,634,526	0.02	0.02
2467	LMT 2006-2 B526 LEHMAN MORTGAGE TRUST	04/25/36	5.63%	MTS	249,204	0.11	0.12
2468	LMT 2007-9 B6 LEHMAN MORTGAGE TRUST	10/25/37	6.39%	MTS	465,467	0.06	0.06
2469	WBCMT 2007-C32 A2 WACHOVIA BANK COMMERCIAL MORTG	06/15/49	5.74%	MTS	30,000	0.95	0.96
2470	AHM 05-2 2A1 AMERICAN HOME MORTGAGE INVESTM	07/25/45	4.04%	MTS	32,182	0.88	0.89
2471	PSFAF1 CERTS PRUDENTIAL SECURITIES FINANCIA	11/15/35	0.00%	MTS	2,851,072	0.01	0.01
2472	SAIL 2003-BC10 M4 STRUC ASST SEC CORP	09/25/33	5.47%	MTS	275,343	0.10	0.10
2473	MSDWC 01-TOP3 A4 SR 01-TOP3 MORGAN STANLY DEAN WITTER CAPI	06/15/11	6.39%	MTS	28,680	0.98	0.98
2474	MSC 2004-HQ4 A5 MORGAN STANLEY CAPITAL I	04/14/40	4.59%	MTS	30,000	0.93	0.94
2475	SARM 2005-23 B4I STRUCTURED ADJUSTABLE RATE MOR	01/25/36	5.90%	MTS	864,625	0.03	0.03
2476	LMT 2006-3 AX LEHMAN MORTGAGE TRUST	07/25/36	6.00%	MTS	145,476	0.19	0.19
2477	INDX04-AR4 1A INDYMAC INDEX MORTGAGE LOAN TR	07/25/34	5.00%	MTS	32,788	0.84	0.85
2478	SASCO 2003-26A B1-I-X STRUC ASST SEC CORP	08/25/33	0.54%	MTS	1,604,704	0.02	0.02
2479	FNR 97-M4 N FEDERAL NATIONAL MTGE ASSN	11/17/36	0.27%	MTS	10,600,668	0.00	0.00
2480	SARM 2006-9 B9-II STRUCTURED ADJUSTABLE RATE MOR	09/25/36	6.18%	MTS	838,370	0.03	0.03
2481	SASC 2005-14 B7 STRUCTURED ASSET SECURITIES CO	07/25/35	5.71%	MTS	635,630	0.04	0.04
2482	SASC 2005-S5 A2 STRUCTURED ASSET SECURITIES CO	08/25/35	2.71%	MTS	27,807	0.99	0.99
2483	SARM 2004-1 3A1 STRUCTURED ADJUSTABLE RATE MTG	02/25/34	5.32%	MTS	32,370	0.85	0.85
2484	SASC 2008-RF1 B4 STRUCTURED ASSET SECURITIES CO	03/25/38	6.50%	MTS	318,862	0.08	0.09
2485	SARM 2006-5 B8II STRUCTURED ADJUSTABLE RATE MOR	06/25/36	5.75%	MTS	1,040,817	0.02	0.03
2486	SARM 2004-15 B4 STRUCTURED ADJUSTABLE RATE MOR	10/25/34	7.49%	MTS	431,643	0.06	0.06
2487	SARM 2007-3 B6II STRUCTURED ADJUSTABLE RATE MOR	04/25/37	5.86%	MTS	1,010,131	0.02	0.03
2488	AHM 04-2 AMERICAN HOME MORTGAGE INVESTM	07/25/34	2.82%	MTS	29,096	0.93	0.93
2489	NAA 2005-S4 M4 NOMURA ASSET ACCEPTANCE CORP	10/25/35	3.19%	MTS	2,278,000	0.01	0.01
2490	SARM 2005-9 BX STRUCTURED ADJUSTABLE RATE MOR	05/25/35	1.27%	MTS	54,209,473	0.00	0.00
2491	SARM 2004-2 B1X-I STRUC ASST SEC CORP	03/25/34	1.38%	MTS	2,322,798	0.01	0.01
2492	SASNM 2007-BC1A A SASCO NET INTEREST MARGIN TRUS	02/27/37	6.50%	MTS	5,166,165	0.00	0.01
2493	SARM04-18 B2X STRUCTURED ADJUSTABLE RATE MOR	12/25/34	2.05%	MTS	15,827,622	0.00	0.00
2494	TMTS 2007-6ALT M4 TERWIN MORTGAGE TRUST	08/01/37	3.47%	MTS	825,000	0.03	0.03
2495	CWL 2004-2 M5 COUNTRYWIDE ASSET-BACKED CERTI	02/25/34	3.77%	MTS	129,459	0.20	0.20
2496	SARM 2006-4 B51 STRUCTURED ADJUSTABLE RATE MOR	05/25/36	6.10%	MTS	1,169,809	0.02	0.02
2497	DELTA AIRLINES INC CLAIM 122 WHOLE LOAN	07/31/10	0.00%	MTS	1,000,000	0.03	0.03
2498	SARM 2004-1 4AX STRUCTURED ADJUSTABLE RATE MTG	11/25/08	4.29%	MTS	15,402,091	0.00	0.00
2499	SARM 2007-8 1A2 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.25%	MTS	41,466	0.62	0.62
2500	SARM 2004-8 B2-X STRUCTURED ADJUSTABLE RATE MOR	07/25/34	3.54%	MTS	11,537,084	0.00	0.00
2501	SASCO 01-15 4-A1 CMO SER 01-15STRUC ASST SEC CRP	10/25/31	6.00%	MTS	28,975	0.88	0.88
2502	SARM 2004-2 B2X-I STRUC ASST SEC CORP	03/25/34	0.80%	MTS	1,071,705	0.02	0.02
2503	SARM 2005-23 1AZ STRUCTURED ADJUSTABLE RATE MOR	01/25/36	5.45%	MTS	69,362	0.36	0.36
2504	LBFRC 2006-CCL XFLP LEHMAN BROTHERS FLOATING RATE	01/15/21	1.66%	MTS	17,232,764	0.00	0.00
2505	LMT06-5 AX LEHMAN MORTGAGE TRUST	09/01/36	6.00%	MTS	222,814	0.11	0.11
2506	FHAMS 2005-FA7 B5 FIRST HORIZON ALTERNATIVE MORT	10/25/35	5.46%	MTS	1,111,152	0.02	0.02
2507	WFMBS07-2 3B6 WELLS FARGO MORTGAGE BACKED SE	03/25/37	0.00%	MTS	394,217	0.06	0.06
2508	SARM04-20 B2X STRUCTURED ADJUSTABLE RATE MOR	01/25/35	3.10%	MTS	7,782,683	0.00	0.00
2509	LMT 2006-4 AX1 LEHMAN MORTGAGE TRUST	08/25/36	6.00%	MTS	177,562	0.13	0.14
2510	SASCO 98-11 2B6 SERIES 98-11 STRUCT ASSET SEC-144A PRV PLMT	01/01/32	6.37%	MTS	421,511	0.05	0.06
2511	SAIL 2005-6 M9 STRUCTURED ASSET INVESTMENT LO	07/25/35	4.97%	MTS	803,112	0.03	0.03
2512	RAST 2007-A3 BIO2 RESIDENTIAL ASSET SECURITIZATI	03/25/37	0.14%	MTS	4,087,283	0.01	0.01
2513	RAST05-A12 B5 RESIDENTIAL ASSET SECURITIZATI	10/25/35	5.50%	MTS	1,073,426	0.02	0.02
2514	SARM04-14 B2-X STRUCTURED ADJUSTABLE RATE MOR	10/25/34	1.77%	MTS	18,730,091	0.00	0.00
2515	SARM 2004-1 B2X-1 STRUCTURED ADJUSTABLE RATE MTG	02/25/34	2.26%	MTS	953,668	0.02	0.02
2516	BSCMS 2004-PWR5 A3 BEAR STEARNS COMMERCIAL MORTGA	07/11/42	4.57%	MTS	25,000	0.94	0.94
2517	SARM 2007-3 B63 STRUCTURED ADJUSTABLE RATE MOR	04/25/37	6.08%	MTS	790,049	0.03	0.03
2518	LMT 2007-7 AX1 LEHMAN MORTGAGE TRUST	08/25/37	6.00%	MTS	108,189	0.21	0.21

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
2463	29,271	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2464	29,045	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2465	28,996	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2466	28,956	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2467	28,878	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2468	28,800	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2469	28,692	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2470	28,514	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2471	28,511	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2472	28,413	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2473	28,240	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2474	28,061	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2475	27,922	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2476	27,753	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2477	27,738	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2478	27,714	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2479	27,615	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2480	27,586	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2481	27,579	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2482	27,573	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2483	27,523	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2484	27,399	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2485	27,308	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2486	27,155	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2487	27,051	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2488	27,033	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2489	27,021	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2490	26,876	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2491	26,823	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2492	26,790	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2493	26,676	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2494	26,421	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2495	26,177	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2496	26,169	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2497	26,100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2498	25,817	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2499	25,810	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2500	25,752	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2501	25,465	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2502	25,400	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2503	25,269	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2504	24,619	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2505	24,586	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2506	24,583	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2507	24,458	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2508	24,192	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2509	24,116	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2510	24,101	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2511	23,957	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2512	23,930	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2513	23,764	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2514	23,637	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2515	23,550	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2516	23,466	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2517	22,962	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2518	22,936	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2519	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2520	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2521	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2522	GM1H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2523	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2524	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2525	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2526	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2527	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2528	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2529	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2530	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2531	GMRX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2532	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2533	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2534	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2535	G13T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2536	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2537	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2538	GA8L	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
2539	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2540	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2541	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2542	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2543	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2544	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2545	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2546	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2547	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2548	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2549	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2550	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2551	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2552	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2553	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2554	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2555	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
2556	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2557	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2558	G1KF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2559	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2560	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2561	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2562	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2563	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2564	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2565	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2566	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2567	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2568	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2569	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2570	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2571	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2572	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2573	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2574	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
2519	SP AMERICAS-TRADING	PRIME-AMERICAS	86361QAW4		86361QAW4
2520	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAQ7		86362UAQ7
2521	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HFH2	US52108HFH21	52108HFH2
2522	SP AMERICAS-TRADING	PRIME-AMERICAS	SAS98RF22		SAS98RF22
2523	SP AMERICAS-TRADING	PRIME-AMERICAS	86365CAE1		86365CAE1
2524	SP AMERICAS-TRADING	PRIME-AMERICAS	863579HJ0		863579HJ0
2525	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDQ1		52521RDQ1
2526	SP AMERICAS-TRADING	PRIME-AMERICAS	86358R2H9		86358R2H9
2527	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	20173MAG5	US20173MAG50	20173MAG5
2528	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505E65	US393505E655	393505E65
2529	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAN4		86362UAN4
2530	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783766RY6		783766RY6
2531	SP AMERICAS-TRADING	ABS CDO AMERICAS	74732XAD9		74732XAD9
2532	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EED4		86358EED4
2533	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MGW7		52520MGW7
2534	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RP50		86358RP50
2535	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			CMSTAH
2536	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAF9		86364CAF9
2537	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86362GAJ4		86362GAJ4
2538	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	92336TAA6	US92336TAA60	92336TAA6
2539	SP AMERICAS-TRADING	PRIME-AMERICAS	863579BU1		863579BU1
2540	SP AMERICAS-TRADING	PRIME-AMERICAS	86359A5X7		86359A5X7
2541	SP AMERICAS-TRADING	PRIME-AMERICAS	86362DAH5		86362DAH5
2542	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RP68	US86358RP688	86358RP68
2543	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AB69		86359AB69
2544	SP AMERICAS-TRADING	PRIME-AMERICAS	863579ED6		863579ED6
2545	SP AMERICAS-TRADING	PRIME-AMERICAS	863579DP0		863579DP0
2546	SP AMERICAS-TRADING	PRIME-AMERICAS	12566WAY6		12566WAY6
2547	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAJ3		86362CAJ3
2548	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAS3		86362UAS3
2549	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	863572HU0		863572HU0
2550	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	17307G4X3		17307G4X3
2551	SP AMERICAS-TRADING	ABS DERIVATIVES	80410RAB2		80410RAB2
2552	SP AMERICAS-TRADING	PRIME-AMERICAS	8635723N1		8635723N1
2553	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385AAB0		80385AAB0
2554	SP AMERICAS-TRADING	PRIME-AMERICAS	86362TAW7		86362TAW7
2555	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	000778BR0		000778BR0
2556	SP AMERICAS-TRADING	PRIME-AMERICAS	863579QW1		863579QW1
2557	SP AMERICAS-TRADING	PRIME-AMERICAS	86362HAH6		86362HAH6
2558	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572XN8		863572XN8
2559	SP AMERICAS-TRADING	PRIME-AMERICAS	251563FS6		251563FS6
2560	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DYV3		86359DYV3
2561	SP AMERICAS-TRADING	PRIME-AMERICAS	9292277E0		9292277E0
2562	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80386BAB7		80386BAB7
2563	SP AMERICAS-TRADING	PRIME-AMERICAS	74922RBM1		74922RBM1
2564	SP AMERICAS-TRADING	PRIME-AMERICAS	863579LN6		863579LN6
2565	SP AMERICAS-TRADING	PRIME-AMERICAS	94986CAH7		94986CAH7
2566	SP AMERICAS-TRADING	PRIME-AMERICAS	863579CR7		863579CR7
2567	SP AMERICAS-TRADING	PRIME-AMERICAS	52522KAB1		52522KAB1
2568	SP AMERICAS-TRADING	PRIME-AMERICAS	05949A6S4		05949A6S4
2569	SP AMERICAS-TRADING	PRIME-AMERICAS	86360NAX0		86360NAX0
2570	SP AMERICAS-TRADING	PRIME-AMERICAS	94984XBW9		94984XBW9
2571	SP AMERICAS-TRADING	PRIME-AMERICAS	45660NT96		45660NT96
2572	SP AMERICAS-TRADING	PRIME-AMERICAS	525225AB4		525225AB4
2573	SP AMERICAS-TRADING	PRIME-AMERICAS	456612AM2		456612AM2
2574	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XAZ0		86363XAZ0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2519	SARM 2006-10 B5I STRUCTURED ADJUSTABLE RATE MOR	11/25/36	6.22%	MTS	514,167	0.04	0.04
2520	SARM 2007-2 B2II STRUCTURED ADJUSTABLE RATE MOR	03/25/37	5.96%	MTS	1,009,964	0.02	0.02
2521	LBUBS 2001-C3 X CMO 01-C3 COMMERCIAL MORTGAGE TRUST 144A	07/15/11	1.15%	MTS	1,008,639	0.02	0.02
2522	SASCO 98-RF2 BIO SER 98-RF2STRUCTURED ASSET SECS CORP	07/15/27	0.54%	MTS	21,345,039	0.00	0.00
2523	SASC 2007-RF2 B2 STRUCTURED ASSETS SECURITIES C	11/25/37	6.50%	MTS	358,898	0.06	0.06
2524	SARM04-20 B1X STRUCTURED ADJUSTABLE RATE MOR	01/25/35	2.91%	MTS	8,523,662	0.00	0.00
2525	LMT 2007-5 1B6 LEHMAN MORTGAGE TRUST	06/25/37	6.33%	MTS	879,172	0.02	0.03
2526	SASCO 02-16A 4A-2 STRUC ASST SEC CRP	08/25/32	6.38%	MTS	25,748	0.86	0.86
2527	GCCFC 2006-GG7 AM GREENWICH CAPITAL COMMERCIAL F	06/10/16	6.11%	MTS	25,000	0.88	0.88
2528	GTMH 98-3 B1 ASSETBK HOME EQ GREENTREE FIN MANUFACTURED HSG	03/01/30	7.29%	MTS	952,462	0.02	0.02
2529	SARM 2007-2 M7 STRUCTURED ADJUSTABLE RATE MOR	03/25/37	4.22%	MTS	713,671	0.03	0.03
2530	RMSC 94-01 X CMO SER 94-01RYLAND MORTGAGE SECS CORP	04/29/30	4.84%	MTS	11,379,045	0.00	0.00
2531	PYXIS 2007-1A B PYXIS ABS CDO	03/06/47	3.44%	MTS	32,000,000	0.00	0.00
2532	SAIL 2003-BC8 M4 STRUCTURED ASSET INVESTMENT LO	08/25/33	5.47%	MTS	229,249	0.09	0.09
2533	LMT 2006-2 1B3 LEHMAN MORTGAGE TRUST	04/25/36	6.48%	MTS	210,227	0.10	0.10
2534	SASCO 02-11A 1-A2 STRUCTURED ASSET SECS CO	05/25/32	0.80%	MTS	6,266,443	0.00	0.00
2535	CMST A H RES SER PRIV PLCCOLLATERALIZED MTGE SEC TR	02/01/15	0.00%	MTS	510,000	0.04	0.04
2536	SARM07-6 3-A1 STRUCTURED ADJUSTABLE RATE MOR	07/25/37	5.94%	MTS	23,310	0.89	0.89
2537	SASC 2006-Z B1 STRUCTURED ASSET SECURITIES CO	01/25/37	4.97%	MTS	3,275,000	0.00	0.01
2538	VERDE 2005-1A SUB VERDE CDO LTD	10/05/45	4.00%	MTS	2,500,000	0.00	0.01
2539	SARM04-12 B4-X STRUCTURED ADJUSTABLE RATE MOR	09/25/34	1.45%	MTS	14,596,099	0.00	0.00
2540	SASCO 2003-34A B1-I-X STRUCTURED ASSET SECS CRP	11/25/33	3.05%	MTS	1,469,247	0.01	0.01
2541	SASC 2008-RF1 B5 STRUCTURED ASSET SECURITIES CO	03/25/38	6.50%	MTS	266,378	0.07	0.08
2542	SASCO 2002-11A 2A-1 STRUC ASST SEC CRP	05/25/32	5.60%	MTS	22,847	0.89	0.89
2543	SASCO 2003-20 2B4 STRUCTURED ASSET SEC CORP	07/25/18	4.50%	MTS	123,228	0.16	0.16
2544	SARM 2004-17 B7 STRUCTURED ADJUSTABLE RATE MOR	11/25/34	7.49%	MTS	241,847	0.08	0.08
2545	SARM04-14 B1-X STRUCTURED ADJUSTABLE RATE MOR	10/25/34	1.82%	MTS	13,378,846	0.00	0.00
2546	CMALT 2007-A5 B3 CITIMORTGAGE ALTERNATIVE LOAN	05/25/37	5.98%	MTS	990,517	0.02	0.02
2547	SASC 2007-RF1 B6 STRUCTURED ASSET SECURITIES CO	03/25/37	6.01%	MTS	648,091	0.03	0.03
2548	SARM 2007-2 B4II STRUCTURED ADJUSTABLE RATE MOR	03/25/37	5.96%	MTS	504,982	0.04	0.04
2549	SASC 1996-CFL X1 STRUCTURED ASSET SECURITIES CO	02/25/28	2.15%	MTS	23,457,743	0.00	0.00
2550	CMLTI 2006-HE1 M2 CITIGROUP MORTGAGE LOAN TRUST	01/25/36	2.81%	MTS	40,000	0.49	0.49
2551	SATV 2005-1A A2 SATURN VENTURES LTD	06/06/44	3.15%	MTS	325,000	0.06	0.06
2552	SASCO 01-1B5 CMO SER 01-1 STRUC ASST SEC CRP	02/25/31	7.12%	MTS	167,688	0.11	0.12
2553	SASCN 2006-BC6 B STRUCTURED ASSET SECURITIES CO	01/27/36	7.75%	MTS	5,050,000	0.00	0.00
2554	SARM 2007-1 B5II STRUCTURED ADJUSTABLE RATE MOR	02/25/37	6.29%	MTS	583,153	0.03	0.03
2555	ABSN 2005-HE5 A ABSC NIMS TRUST	06/27/35	5.25%	MTS	371,714	0.05	0.05
2556	SARM05-9 2A1 STRUCTURED ADJUSTABLE RATE MOR	01/05/37	6.43%	MTS	22,572	0.86	0.87
2557	SARM 2006-11 M2 STRUCTURED ADJUSTABLE RATE MOR	12/25/36	2.79%	MTS	902,000	0.02	0.02
2558	SASCO 98-11 2B5 SERIES 98-11 STRUCT ASSET SEC-144A PRV PLMT	01/01/32	6.20%	MTS	171,727	0.11	0.11
2559	DMSI 2004-4 B5 DEUTSCHE MORTGAGE SECURITIES I	06/25/34	4.67%	MTS	150,137	0.13	0.13
2560	SASC 2006-3H B5 STRUCTURED ASSET SECURITIES CO	04/25/36	5.62%	MTS	335,079	0.06	0.06
2561	WAMU 2003-S6 2A9 WAMU MORT PASS THROUGH CERT	07/25/18	0.05%	MTS	15,136,043	0.00	0.00
2562	SASNM 2007-BC3 B SASCO NET INTEREST MARGIN TRUS	06/26/37	7.75%	MTS	4,890,000	0.00	0.00
2563	RALI 2006-QS18 2B1 RALI	01/25/37	0.00%	MTS	193,121	0.10	0.10
2564	SARM05-1 B3X STRUCTURED ADJUSTABLE RATE MOR	02/25/35	2.07%	MTS	7,423,087	0.00	0.00
2565	WFMBS 2007-AR4 B5 WELLS FARGO MORTGAGE BACKED SE	08/25/37	6.00%	MTS	842,150	0.02	0.02
2566	SARM04-14 M-X STRUCTURED ADJUSTABLE RATE MOR	10/25/34	1.92%	MTS	13,378,846	0.00	0.00
2567	LXSN 06-5 B LEHMAN XS TRUST	04/28/36	5.50%	MTS	8,331,066	0.00	0.00
2568	BOAMS 2005-E B5 BANC OF AMERICA MORTGAGE SECUR	06/25/35	4.99%	MTS	847,116	0.02	0.02
2569	SARM 2006-5 B3I STRUCTURED ADJUSTABLE RATE MOR	06/25/36	6.37%	MTS	824,564	0.02	0.02
2570	WFMBS07-2 3B5 WELLS FARGO MORTGAGE BACKED SE	03/25/37	0.00%	MTS	393,676	0.05	0.05
2571	INDX 2004-AR7 A2 INDYMAC INDEX MORTGAGE LOAN TR	09/25/34	2.90%	MTS	21,586	0.84	0.84
2572	LXSN 2006-9 C LEHMAN XS TRUST	05/28/46	5.50%	MTS	800,000	0.02	0.02
2573	INDX 2006-AR6 M7 INDYMAC INDEX MORTGAGE LOAN TR	06/25/47	4.02%	MTS	500,000	0.03	0.04
2574	SARM 2007-5 B6-II STRUCTURED ADJUSTABLE RATE MOR	06/25/37	6.16%	MTS	734,615	0.02	0.02

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	S	T	U	V
2519	22,833	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2520	22,539	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2521	22,337	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2522	22,304	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2523	22,226	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2524	22,221	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2525	22,209	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2526	22,176	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2527	22,007	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2528	21,749	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2529	21,526	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2530	21,415	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2531	21,415	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2532	21,364	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2533	21,193	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2534	21,109	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2535	20,902	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2536	20,744	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2537	20,633	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2538	20,556	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2539	20,539	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2540	20,495	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2541	20,305	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2542	20,292	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2543	20,183	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2544	19,980	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2545	19,955	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2546	19,946	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2547	19,854	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2548	19,854	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2549	19,834	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2550	19,790	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2551	19,699	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2552	19,615	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2553	19,569	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2554	19,562	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2555	19,561	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2556	19,557	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2557	19,509	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2558	19,476	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2559	19,460	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2560	19,272	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2561	19,231	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2562	18,949	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2563	18,892	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2564	18,866	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2565	18,807	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2566	18,759	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2567	18,652	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2568	18,586	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2569	18,534	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2570	18,519	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2571	18,181	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2572	18,078	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2573	18,073	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2574	17,921	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2575	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2576	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2577	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2578	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2579	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2580	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2581	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2582	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2583	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2584	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2585	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2586	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2587	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2588	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2589	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2590	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2591	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2592	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2593	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2594	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2595	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2596	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2597	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2598	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2599	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2600	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2601	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2602	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2603	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2604	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2605	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2606	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2607	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2608	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2609	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2610	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2611	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2612	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2613	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2614	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2615	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2616	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2617	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2618	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2619	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2620	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2621	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2622	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2623	GM9A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2624	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2625	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2626	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2627	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2628	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2629	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2630	GM9E	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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	G	H	I	J	K
2575	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359B4K4		86359B4K4
2576	SP AMERICAS-TRADING	PRIME-AMERICAS	86365CAF8		86365CAF8
2577	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	055689AA1		055689AA1
2578	SP AMERICAS-TRADING	PRIME-AMERICAS	863579DM7	US863579DM78	863579DM7
2579	SP AMERICAS-TRADING	PRIME-AMERICAS	863579EW4		863579EW4
2580	SP AMERICAS-TRADING	ABS DERIVATIVES	78689RAG9	US78689RAG92	78689RAG9
2581	SP AMERICAS-TRADING	PRIME-AMERICAS	05949A6T2		05949A6T2
2582	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86362YAQ9		86362YAQ9
2583	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	302444AA2	US302444AA28	302444AA2
2584	SP AMERICAS-TRADING	PRIME-AMERICAS	12669DE87		12669DE87
2585	SP AMERICAS-TRADING	PRIME-AMERICAS	863579Z76		863579Z76
2586	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BES6		86359BES6
2587	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BAE1		86359BAE1
2588	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BCS8		86359BCS8
2589	SP AMERICAS-TRADING	PRIME-AMERICAS	863572UX9		863572UX9
2590	SP AMERICAS-TRADING	PRIME-AMERICAS	863579Z92		863579Z92
2591	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	542514HM9		542514HM9
2592	SP AMERICAS-TRADING	PRIME-AMERICAS	92922FAU2		92922FAU2
2593	SP AMERICAS-TRADING	PRIME-AMERICAS	863579HQ4		863579HQ4
2594	SP AMERICAS-TRADING	PRIME-AMERICAS	784008AA2		784008AA2
2595	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32027AAB5		32027AAB5
2596	SP AMERICAS-TRADING	PRIME-AMERICAS	783760QB0		783760QB0
2597	SP AMERICAS-TRADING	PRIME-AMERICAS	5899295V6		5899295V6
2598	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DTC1		86359DTC1
2599	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359ADC4		86359ADC4
2600	SP AMERICAS-TRADING	PRIME-AMERICAS	12669F5K5		12669F5K5
2601	SP AMERICAS-TRADING	PRIME-AMERICAS	52521JAN9		52521JAN9
2602	SP AMERICAS-TRADING	PRIME-AMERICAS	45254TEB6		45254TEB6
2603	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RBA9		52520RBA9
2604	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	76110VRG5		76110VRG5
2605	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LNF2	US45660LNF21	45660LNF2
2606	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DBK5		86364DBK5
2607	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LC31		45660LC31
2608	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EAL0	US86358EAL02	86358EAL0
2609	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAV4		86364CAV4
2610	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05569NAB7		05569NAB7
2611	SP AMERICAS-TRADING	PRIME-AMERICAS	81744FJP3		81744FJP3
2612	SP AMERICAS-TRADING	PRIME-AMERICAS	22541SB31		22541SB31
2613	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MHF3		52520MHF3
2614	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DEJ2		86359DEJ2
2615	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NJS4		52519NJS4
2616	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MHE6		52520MHE6
2617	SP AMERICAS-TRADING	PRIME-AMERICAS	863579HN1		863579HN1
2618	SP AMERICAS-TRADING	PRIME-AMERICAS	803827AD6		803827AD6
2619	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BYJ4		86359BYJ4
2620	SP AMERICAS-TRADING	PRIME-AMERICAS	22540VX31	US22540VX312	22540VX31
2621	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385YAB8		80385YAB8
2622	SP AMERICAS-TRADING	PRIME-AMERICAS	86365CAG6		86365CAG6
2623	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505AU6	US393505AU60	393505AU6
2624	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GWB7		32051GWB7
2625	SP AMERICAS-TRADING	ABS DERIVATIVES	80410RAC0		80410RAC0
2626	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86363WAX7		86363WAX7
2627	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B7Q8		86359B7Q8
2628	SP AMERICAS-TRADING	PRIME-AMERICAS	74927XAQ5		74927XAQ5
2629	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	481229AB8		481229AB8
2630	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505KQ4		393505KQ4

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2575	SASC 2005-S1 M8 STRUCTURED ASSET SECURITIES CO	03/25/35	4.42%	MTS	750,692	0.02	0.02
2576	SASC 2007-RF2 B3 STRUCTURED ASSETS SECURITIES C	11/25/37	6.50%	MTS	318,473	0.05	0.06
2577	BNCMTN 2006-2 B BNC MORTGAGE LOAN TRUST	11/25/36	9.00%	MTS	3,460,000	0.00	0.01
2578	SARM 2004-15 B5 STRUCTURED ADJUSTABLE RATE MOR	10/25/34	7.49%	MTS	134,857	0.13	0.13
2579	SARM 2004-16 5AIO STRUCTURED ADJUSTABLE RATE MOR	10/25/09	1.28%	MTS	12,729,034	0.00	0.00
2580	SAGITTARIUS CDO LTD FRN 20511210 SERIES# 1A 144A	12/10/51	4.59%	MTS	2,320,000	0.01	0.01
2581	BOAMS 2005-E B6 BANC OF AMERICA MORTGAGE SECUR	06/25/35	4.99%	MTS	1,077,237	0.01	0.02
2582	SASC 2007-BC2 B1 STRUCTURED ASSET SECURITIES CO	03/25/37	4.27%	MTS	5,703,000	0.00	0.00
2583	FIRST FRANKLIN MORTGAGE LOAN ASSET BACKE 9.000% 20360727 SERIES# F10A 144A	07/27/36	9.00%	MTS	3,850,000	0.00	0.00
2584	CWHL 2003-HYB1 B4 COUNTRYWIDE HOME LOAN MORTGAGE	05/19/33	5.69%	MTS	147,604	0.11	0.12
2585	SARM 2006-3 B4II STRUCTURED ADJUSTABLE RATE MOR	04/25/36	6.07%	MTS	767,352	0.02	0.02
2586	SASC 2003-40A B1X STRUCTURED ASSET SECS CRP	01/25/34	1.80%	MTS	16,280,615	0.00	0.00
2587	SASCO 2003-33H 2A-IO STRUCTURED ASSET SECURITIES	10/25/33	1.00%	MTS	1,086,264	0.02	0.02
2588	SASCO 2003-37A B2-I-X STRUCTURED ASSET SECS CRP	12/25/33	0.29%	MTS	974,552	0.02	0.02
2589	SASC 98-08 A-3 CMO SERIES 98-8STRUCTURED ASSET SECS CORP	08/25/28	2.98%	MTS	20,658	0.82	0.83
2590	SARM 2006-3 B5I STRUCTURED ADJUSTABLE RATE MOR	04/25/36	6.05%	MTS	759,901	0.02	0.02
2591	LBMLT 2004-5 B2 LONG BEACH MORTGAGE LOAN TRUST	09/25/34	5.00%	MTS	1,751,474	0.01	0.01
2592	WAMU 2003-AR8 B1 WASHINGTON MUTUAL	08/25/33	4.22%	MTS	39,541	0.43	0.43
2593	SARM04-20 B4X STRUCTURED ADJUSTABLE RATE MOR	01/25/35	2.95%	MTS	6,299,124	0.00	0.00
2594	SARM 2005-10 NIM B STRUCTURED ADJUSTABLE RATE MOR	06/28/35	5.25%	MTS	1,326,000	0.01	0.01
2595	FFML 2007-FFA M1 FIRST FRANKLIN MORTGAGE LOAN A	01/25/28	2.83%	MTS	9,984,000	0.00	0.00
2596	RYL 79 A RYLAND ACCEPTANCE CORP FOUR	07/01/11	6.65%	MTS	16,216	1.00	1.00
2597	MLCC 2003-G A1 MLCC MORTGAGE INVESTORS INC	01/25/29	2.79%	MTS	20,350	0.80	0.80
2598	SASC 2005-17 B6 STRUCTURED ASSET SECURITIES CO	10/25/35	5.54%	MTS	520,469	0.03	0.03
2599	ARC 2002 BC8 M4 ARC 2002 BC8 M4	11/25/32	5.22%	MTS	464,098	0.03	0.03
2600	CWHL 2004-J7 B4 COUNTRYWIDE HOME LOAN MORTGAGE	08/25/34	5.22%	MTS	235,182	0.07	0.07
2601	LMT 2007-3 B6 LEHMAN MORTGAGE TRUST	04/25/37	5.99%	MTS	493,695	0.03	0.03
2602	IMSA 00-3 M3 CMO SERIES 00-3 IMPAC SECURED ASSETS CORP	10/25/30	9.00%	MTS	332,862	0.04	0.05
2603	LMT06-4 2B5 LEHMAN MORTGAGE TRUST	07/25/36	5.96%	MTS	339,746	0.04	0.05
2604	RFMS2 2005-HI2 A3 RESIDENTIAL FUNDING MORTGAGE S	05/25/35	4.46%	MTS	18,057	0.87	0.87
2605	INDX 2005-AR9 B1 INDYMAC INDEX MORTGAGE LOAN TR	07/25/35	5.27%	MTS	44,515	0.35	0.35
2606	SARM 2007-7 2-B6 STRUCTURED ADJUSTABLE RATE MOR	08/25/37	6.19%	MTS	619,358	0.02	0.03
2607	RAST05-A11CB B6 RESIDENTIAL ASSET SECURITIZATI	09/25/35	5.00%	MTS	697,342	0.02	0.02
2608	SAIL 2003-BC2 A3 SAIL	04/25/33	2.82%	MTS	23,410	0.65	0.65
2609	SARM07-6 B6-II STRUCTURED ADJUSTABLE RATE MOR	07/25/37	5.94%	MTS	692,077	0.02	0.02
2610	BNCNIMN 2007-1 B BNC NET INTEREST MARGIN NOTES	04/27/37	7.75%	MTS	3,780,000	0.00	0.00
2611	SEMT 2005-4 2B5 SEQUOIA MORTGAGE TRUST	04/20/35	4.11%	MTS	348,000	0.04	0.04
2612	CSFB 2004-5 DB5 CS FIRST BOSTON MORTGAGE SECUR	09/25/34	6.00%	MTS	665,180	0.02	0.02
2613	LMT 2006-2 1B4 LEHMAN MORTGAGE TRUST	04/25/36	6.48%	MTS	210,227	0.07	0.07
2614	SASC 2005-11H B5 STRUCTURED ASSET SECURITIES CO	06/25/35	5.50%	MTS	296,861	0.05	0.05
2615	LBFRC 2004-LLFA X2 LEHMAN BROTHERS FLOATING RATE	10/15/17	0.05%	MTS	328,800,000	0.00	0.00
2616	LMT 2006-2 B626 LEHMAN MORTGAGE TRUST	04/25/36	5.63%	MTS	324,604	0.04	0.04
2617	SARM04-20 B3X STRUCTURED ADJUSTABLE RATE MOR	01/25/35	3.07%	MTS	4,816,365	0.00	0.00
2618	SASCO 2003-3XS NIM A STRUCTURED ASSET SECS CRP-REGS	02/27/33	7.50%	MTS	1,071,206	0.01	0.01
2619	SARM04-10 B2-X STRUCTURED ADJUSTABLE RATE MOR	08/25/34	1.33%	MTS	11,729,022	0.00	0.00
2620	CSFB 2002-AR13 CB2 CS FIRST BOSTON MORTGAGE SECUR	05/25/32	6.24%	MTS	40,566	0.35	0.35
2621	SASNM 2007-EQ1 B SASCO NET INTEREST MARGIN TRUS	05/26/37	7.75%	MTS	3,649,000	0.00	0.00
2622	SASC 2007-RF2 B4 STRUCTURED ASSETS SECURITIES C	11/25/37	6.50%	MTS	279,033	0.05	0.05
2623	GREENTREE 1993-1 B GREENTREE FIN CORP SELL & SRVC	04/15/18	8.45%	MTS	16,539	0.83	0.83
2624	FHAMS 2005-FA7 B6 FIRST HORIZON ALTERNATIVE MORT	10/25/35	5.46%	MTS	500,481	0.03	0.03
2625	SATV 2005-1A A3 SATURN VENTURES LTD	06/06/44	5.73%	MTS	325,000	0.04	0.04
2626	SASC 2007-BC3 M9 STRUCTURED ASSET SECURITIES CO	06/25/37	7.82%	MTS	2,469,000	0.00	0.01
2627	SASC05-7XS 1A1C STRUCTURED ASSET SECURITIES CO	04/25/35	2.59%	MTS	13,258	0.98	0.98
2628	RBSGC 2007-B 1B4 RBSGC MORTGAGE PASS THROUGH CE	01/25/37	6.47%	MTS	552,010	0.02	0.02
2629	JPNIM 2006-FRE1 B JP MORGAN MORTGAGE ACQUISITION	06/25/35	8.00%	MTS	2,900,000	0.00	0.00
2630	GTHIL 95-F B2 ASSETBACKED HOMEGREENTREE HOME IMPRVMT LOAN TR	01/15/21	7.10%	MTS	12,873	0.99	1.00

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
2575	17,793	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2576	17,684	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2577	17,646	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2578	17,560	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2579	17,445	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2580	17,400	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2581	17,387	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2582	17,348	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2583	17,325	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2584	17,242	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2585	17,159	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2586	17,155	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2587	17,147	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2588	17,138	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2589	17,048	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2590	16,985	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2591	16,956	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2592	16,921	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2593	16,768	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2594	16,626	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2595	16,494	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2596	16,258	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2597	16,234	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2598	16,209	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2599	16,131	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2600	16,089	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2601	15,863	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2602	15,824	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2603	15,716	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2604	15,662	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2605	15,627	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2606	15,550	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2607	15,477	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2608	15,255	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2609	15,095	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2610	15,026	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2611	14,911	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2612	14,856	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2613	14,798	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2614	14,777	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2615	14,643	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2616	14,572	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2617	14,515	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2618	14,506	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2619	14,210	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2620	14,198	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2621	14,140	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2622	13,932	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2623	13,782	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2624	13,705	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2625	13,687	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2626	13,423	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2627	13,031	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2628	12,948	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2629	12,889	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2630	12,821	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
2631	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2632	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2633	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2634	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2635	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2636	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2637	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2638	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2639	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2640	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2641	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2642	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2643	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2644	GME0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2645	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2646	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2647	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2648	GM10	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2649	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2650	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2651	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2652	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2653	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2654	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2655	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2656	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2657	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2658	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2659	GMRX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2660	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2661	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2662	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2663	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2664	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2665	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2666	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2667	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2668	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2669	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2670	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2671	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2672	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2673	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2674	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2675	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2676	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2677	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2678	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2679	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2680	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2681	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2682	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2683	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2684	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2685	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2686	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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	G	H	I	J	K
2631	SP AMERICAS-TRADING	PRIME-AMERICAS	76110HC72		76110HC72
2632	SP AMERICAS-TRADING	PRIME-AMERICAS	18976GBD7		18976GBD7
2633	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505ZC9		393505ZC9
2634	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	61746RFB2	US61746RFB24	61746RFB2
2635	SP AMERICAS-TRADING	PRIME-AMERICAS	863579LJ5		863579LJ5
2636	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	481229AA0		481229AA0
2637	SP AMERICAS-TRADING	PRIME-AMERICAS	863572F65		863572F65
2638	SP AMERICAS-TRADING	PRIME-AMERICAS	94985FAW8		94985FAW8
2639	SP AMERICAS-TRADING	PRIME-AMERICAS	86359ARK1		86359ARK1
2640	SP AMERICAS-TRADING	PRIME-AMERICAS	52524PAD4	US52524PAD42	52524PAD4
2641	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863576EZ3		863576EZ3
2642	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RSE8		86358RSE8
2643	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MHG1		52520MHG1
2644	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86358REG8		86358REG8
2645	SP AMERICAS-TRADING	PRIME-AMERICAS	86359ANM1		86359ANM1
2646	SP AMERICAS-TRADING	PRIME-AMERICAS	86365CAJ0		86365CAJ0
2647	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AU76		86359AU76
2648	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP2C
2649	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JBQ2		86361JBQ2
2650	SP AMERICAS-TRADING	PRIME-AMERICAS	76110FJ20		76110FJ20
2651	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RGA9		86358RGA9
2652	SP AMERICAS-TRADING	PRIME-AMERICAS	863579LL0		863579LL0
2653	SP AMERICAS-TRADING	PRIME-AMERICAS	863579A24		863579A24
2654	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BF71		86359BF71
2655	SP AMERICAS-TRADING	PRIME-AMERICAS	76111XZQ9		76111XZQ9
2656	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GMT9		32051GMT9
2657	SP AMERICAS-TRADING	PRIME-AMERICAS	52521FBE6		52521FBE6
2658	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	319340AA3		319340AA3
2659	SP AMERICAS-TRADING	ABS CDO AMERICAS	74732XAE7		74732XAE7
2660	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BXW6		86359BXW6
2661	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAT1		86362UAT1
2662	SP AMERICAS-TRADING	PRIME-AMERICAS	12639LAA5		12639LAA5
2663	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	501808208	US5018082082	501808208
2664	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52109N209		52109N209
2665	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80384NAA5		80384NAA5
2666	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RZZ3		86358RZZ3
2667	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572GM9		863572GM9
2668	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA			BCC02DY44
2669	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505FR8		393505FR8
2670	SP AMERICAS-TRADING	PRIME-AMERICAS	52520TBC1		52520TBC1
2671	SP AMERICAS-TRADING	PRIME-AMERICAS	74922RBN9		74922RBN9
2672	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BTR2		86359BTR2
2673	SP AMERICAS-TRADING	PRIME-AMERICAS	863579GD4		863579GD4
2674	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	59022HHB1		59022HHB1
2675	SP AMERICAS-TRADING	PRIME-AMERICAS	863579LS5		863579LS5
2676	SP AMERICAS-TRADING	PRIME-AMERICAS	05952FAX1		05952FAX1
2677	SP AMERICAS-TRADING	PRIME-AMERICAS	32053GAQ6		32053GAQ6
2678	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DCD7		86359DCD7
2679	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS614NC1
2680	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS614NC2
2681	SP AMERICAS-TRADING	PRIME-AMERICAS	863572M34		863572M34
2682	SP AMERICAS-TRADING	PRIME-AMERICAS	525180BN4		525180BN4
2683	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DEK9		86359DEK9
2684	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AC50		86359AC50
2685	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	803827AG9		803827AG9
2686	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SEC8	US80382SEC89	80382SEC8

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2631	RALI 2004-QA5 A1 RESIDENTIAL ACCREDIT LOANS INC	12/25/34	7.11%	MTS	14,445	0.88	0.88
2632	CMALT 2007-A6 CITIMORTGAGE ALTERNATIVE LOAN	06/25/37	5.99%	MTS	504,715	0.02	0.03
2633	GTMH 98-1 A4 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	11/01/29	6.04%	MTS	18,974	0.66	0.66
2634	MSAC 2004-HE1 B3 MORGAN STANLEY ABS CAPITAL I	01/25/34	6.22%	MTS	270,547	0.04	0.05
2635	SARM05-1 B1X STRUCTURED ADJUSTABLE RATE MOR	02/25/35	1.25%	MTS	13,611,444	0.00	0.00
2636	JPNIM 2006-FRE1 A JP MORGAN MORTGAGE ACQUISITION	06/25/35	6.50%	MTS	3,407,290	0.00	0.00
2637	SASCO 99-ALS3 2-PO SER 99-ALS3STRUCTURED ASSET SEC CORP-144A	09/25/25	0.00%	MTS	23,238	0.52	0.52
2638	WFALT 2007-PA2 B3 WELLS FARGO ALTERNATIVE LOAN T	06/25/37	6.26%	MTS	534,644	0.02	0.02
2639	SASCO 2003-9A B1-I-X STRUCTURED ASSET SECS CORP	03/25/33	1.20%	MTS	773,635	0.02	0.02
2640	LXS 2007-6 2A1 LEHMAN XS TRUST	05/25/37	2.89%	MTS	22,392	0.54	0.54
2641	SASC 2006-OW1 M7 STRUCTURED ASSET SECURITIES CO	12/25/35	3.72%	MTS	890,674	0.01	0.01
2642	SASCO 01-21A 1A-1 CMO SER 01 STRUC ASST SEC CRP	01/25/32	5.33%	MTS	13,781	0.86	0.86
2643	LMT 2006-2 1B5 LEHMAN MORTGAGE TRUST	04/25/36	6.48%	MTS	210,227	0.05	0.06
2644	SASCO 01-SB1-B6 CMO SER 01-SB1STRUCTURED ASSET SECS CO	08/25/31	3.38%	MTS	1,032,662	0.01	0.01
2645	SASCO 2003-7H A-IO-III STRUCTURED ASSET SECS CORP	03/25/33	1.00%	MTS	1,399,271	0.01	0.01
2646	SASC 2007-RF2 B6 STRUCTURED ASSETS SECURITIES C	11/25/37	6.50%	MTS	350,476	0.03	0.03
2647	SASCO 2003-26A B2-I-X STRUC ASST SEC CORP	08/25/33	0.44%	MTS	656,371	0.02	0.02
2648	LXS 2006-GP2 C LEHMAN XS TRUST	06/25/36	0.00%	MTS	1,123,528,000	0.00	0.00
2649	SARM 2006-8 B7-I STRUCTURED ADJUSTABLE RATE MOR	09/25/36	6.31%	MTS	365,017	0.03	0.03
2650	RALI 1999-QS4 B3 RESIDENTIAL ACCREDIT LOANS INC	03/25/14	6.25%	MTS	59,029	0.19	0.19
2651	SASCO 2001-9 4-AX STRUCTURED ASSET SEC CORP	06/28/31	6.85%	MTS	56,950	0.19	0.19
2652	SARM05-1 B2X STRUCTURED ADJUSTABLE RATE MOR	02/25/35	1.23%	MTS	11,753,725	0.00	0.00
2653	SARM 2005-20 B5II STRUCTURED ADJUSTABLE RATE MOR	10/25/35	5.66%	MTS	472,420	0.02	0.02
2654	SASC 2004-18H B4 STRUCTURED ASSET SECURITIES CO	10/25/34	4.77%	MTS	473,217	0.02	0.02
2655	RFMSI 2005-S7 B3 RESIDENTIAL FUNDING MORTGAGE S	12/25/35	5.50%	MTS	373,278	0.03	0.03
2656	FHASI 2005-3 B6 FIRST HORIZON ASSET SECURITIES	06/25/35	5.50%	MTS	328,968	0.03	0.03
2657	LMT 2007-1 BIO2 LEHMAN MORTGAGE TRUST	02/25/37	0.25%	MTS	5,452,072	0.00	0.00
2658	FBC87 A IO CMO SERIES A FIRST BOSTON MORTGAGE SEC	05/16/18	9.49%	MTS	48,907	0.21	0.21
2659	PYXIS 2007-1A C PYXIS ABS CDO	03/06/47	5.24%	MTS	10,000,000	0.00	0.00
2660	SARM 2004-11 B4 STRUCTURED ADJUSTABLE RATE MOR	08/25/34	6.87%	MTS	376,648	0.02	0.03
2661	SARM 2007-2 B5II STRUCTURED ADJUSTABLE RATE MOR	03/25/37	5.96%	MTS	362,085	0.03	0.03
2662	CSMCN 2007-3A R1 CREDIT SUISSE MORTGAGE CAPITAL	04/25/37	0.90%	MTS	601,692,203	0.00	0.00
2663	***LBSBC NIM CO 2007 1 PREF SHS 144A 3C7	01/01/00	0.00%	MTS	100	0.00	0.00
2664	LBSBC 2007-2 PS NIM	06/27/37	0.00%	MTS	100	0.00	0.00
2665	SASNM 2006-BC4A A STRUCTURED ASSET SECURITIES CO	12/27/36	0.00%	MTS	21,732,750	0.00	0.00
2666	SASCO 02-6 AX STRUCTURED ASSET SECS CO	04/25/32	6.55%	MTS	500,816	0.02	0.02
2667	SASC 1995-2B 2B3 STRUCTURED ASSET SECURITIES CO	09/25/26	5.55%	MTS	117,103	0.08	0.08
2668	CMMCC 1998-1 IO CRIIMI MAE CMBS CORP	06/20/30	0.27%	MTS	8,833,015	0.00	0.00
2669	GTHIL 1995-A B GREENTREE HOME IMPRVMT LOAN TR	04/15/20	8.45%	MTS	10,519	0.91	0.92
2670	LMT06-5 B2 LEHMAN MORTGAGE TRUST	09/01/36	6.88%	MTS	3,069,718	0.00	0.00
2671	RALI 2006-QS18 2B2 RALI	01/25/37	0.00%	MTS	144,934	0.06	0.07
2672	SARM 2004-6 B2-X STRUCTURED ADJUSTABLE RATE MOR	06/25/34	0.04%	MTS	9,784,196	0.00	0.00
2673	SARM04-18 MX STRUCTURED ADJUSTABLE RATE MOR	12/25/34	1.26%	MTS	12,661,471	0.00	0.00
2674	MLMT 2005-MKB2 XP MERRILL LYNCH MORTGAGE TRUST	09/12/42	0.42%	MTS	1,273,354	0.01	0.01
2675	SARM05-1 B5X STRUCTURED ADJUSTABLE RATE MOR	02/25/35	1.81%	MTS	4,947,571	0.00	0.00
2676	BOAMS 2007-2 B3 BANC OF AMERICA MORTGAGE SECUR	05/25/37	6.10%	MTS	201,565	0.04	0.05
2677	FHAMS 2007-FA3 B3 FIRST HORIZON ALTERNATIVE MORT	06/25/37	6.25%	MTS	309,280	0.03	0.03
2678	SASCO 2005-RF1 B6 STRUCTURED ASSET SECURITIES CO	03/25/35	6.76%	MTS	53,971	0.16	0.17
2679	LXS 06-14N C-1 LEHMAN XS TRUST	08/31/36	0.00%	MTS	894,231,000	0.00	0.00
2680	LXS 06-14N C-2 LEHMAN XS TRUST	08/31/31	0.00%	MTS	894,231,000	0.00	0.00
2681	WAMU 00-1 B1 CMO SER 00-1 WASHINGTON MUTUAL	01/25/40	2.87%	MTS	25,083	0.35	0.35
2682	LHELT 98-1 M2 CMO SERIES 98-1 LEHMAN HOME EQUITY LOAN TRUST	05/25/28	7.00%	MTS	94,701	0.09	0.09
2683	SASC 2005-11H B6 STRUCTURED ASSET SECURITIES CO	06/25/35	5.50%	MTS	426,447	0.02	0.02
2684	SASCO 03-23H 2AIO STRUCTURED ASSET SECS CORP	05/25/33	1.00%	MTS	981,288	0.01	0.01
2685	SASCO 03-12XS NIM SASCO NIM TRUST	04/01/33	7.50%	MTS	563,448	0.02	0.02
2686	SASNM 2005-S2A A STRUCTURED ASSET SECURITIES CO	06/27/35	5.00%	MTS	3,308,913	0.00	0.00

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	S	T	U	V
2631	12,712	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2632	12,688	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2633	12,591	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2634	12,379	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2635	12,357	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2636	12,304	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2637	12,178	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2638	12,161	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2639	12,133	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2640	12,130	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2641	12,046	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2642	11,852	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2643	11,756	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2644	11,682	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2645	11,419	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2646	11,330	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2647	11,293	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2648	11,235	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2649	11,189	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2650	11,127	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2651	10,909	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2652	10,534	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2653	10,488	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2654	10,342	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2655	10,280	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2656	10,273	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2657	10,245	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2658	10,209	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2659	10,184	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2660	10,122	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2661	10,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2662	10,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2663	10,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2664	10,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2665	10,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2666	9,949	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2667	9,923	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2668	9,771	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2669	9,665	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2670	9,656	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2671	9,635	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2672	9,559	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2673	9,471	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2674	9,433	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2675	9,418	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2676	9,267	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2677	8,968	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2678	8,953	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2679	8,942	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2680	8,942	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2681	8,821	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2682	8,725	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2683	8,631	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2684	8,621	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2685	8,452	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2686	8,273	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
2687	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2688	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2689	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2690	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2691	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2692	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2693	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2694	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2695	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2696	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2697	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2698	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2699	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2700	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2701	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2702	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2703	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2704	G1RD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2705	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2706	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2707	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2708	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2709	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2710	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2711	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2712	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2713	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2714	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2715	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2716	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2717	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2718	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2719	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2720	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2721	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2722	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2723	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2724	GABA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2725	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2726	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2727	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2728	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2729	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2730	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2731	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2732	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2733	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2734	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2735	GM1H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2736	GABA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2737	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2738	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2739	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2740	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2741	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2742	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2687	SP AMERICAS-TRADING	PRIME-AMERICAS	52518RCA2		52518RCA2
2688	SP AMERICAS-TRADING	PRIME-AMERICAS	12668AT54		12668AT54
2689	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BFW6		86359BFW6
2690	SP AMERICAS-TRADING	PRIME-AMERICAS	32053LAU6		32053LAU6
2691	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	31561MAA5		31561MAA5
2692	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GMS1		32051GMS1
2693	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AB85		86359AB85
2694	SP AMERICAS-TRADING	PRIME-AMERICAS	863579ZV3		863579ZV3
2695	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDH1		52521RDH1
2696	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDJ7		52521RDJ7
2697	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDK4		52521RDK4
2698	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	481229AC6		481229AC6
2699	SP AMERICAS-TRADING	PRIME-AMERICAS	86365CAH4		86365CAH4
2700	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863576EC4		863576EC4
2701	SP AMERICAS-TRADING	PRIME-AMERICAS	36242DBJ1	US36242DBJ19	36242DBJ1
2702	SP AMERICAS-TRADING	PRIME-AMERICAS	12668AT47		12668AT47
2703	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DPU5		86359DPU5
2704	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	863572GC1		863572GC1
2705	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358EVW3		86358EVW3
2706	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	294751BP6		294751BP6
2707	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RV53		86358RV53
2708	SP AMERICAS-TRADING	PRIME-AMERICAS	863579GF9		863579GF9
2709	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXA0		86359DXA0
2710	SP AMERICAS-TRADING	PRIME-AMERICAS	863579QR2		863579QR2
2711	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DQJ9		86359DQJ9
2712	SP AMERICAS-TRADING	PRIME-AMERICAS	863572F40		863572F40
2713	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BFD8		86359BFD8
2714	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS0421XP
2715	SP AMERICAS-TRADING	PRIME-AMERICAS	803827AG9		803827AG9
2716	SP AMERICAS-TRADING	PRIME-AMERICAS	45661HAE7	US45661HAE71	45661HAE7
2717	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RLS4		86358RLS4
2718	SP AMERICAS-TRADING	PRIME-AMERICAS	863579ZY7		863579ZY7
2719	SP AMERICAS-TRADING	PRIME-AMERICAS	05948LAR8	US05948LAR87	05948LAR8
2720	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	83611YAN2		83611YAN2
2721	SP AMERICAS-TRADING	PRIME-AMERICAS	525220AD1	US525220AD13	525220AD1
2722	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863587AP6		863587AP6
2723	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52204PAM1		52204PAM1
2724	SP AMERICAS-TRADING	HOUSE-RISK	863573FC0		863573FC0
2725	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	200380AV5		200380AV5
2726	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	436944AF9		436944AF9
2727	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AXW8		86359AXW8
2728	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QBU5		80382QBU5
2729	SP AMERICAS-TRADING	PRIME-AMERICAS	525222AJ4		525222AJ4
2730	SP AMERICAS-TRADING	ABS DERIVATIVES	805657AA1	US805657AA14	805657AA1
2731	SP AMERICAS-TRADING	PRIME-AMERICAS	86359ARM7		86359ARM7
2732	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RUH8		86358RUH8
2733	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RY27		86358RY27
2734	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625MN96		46625MN96
2735	SP AMERICAS-TRADING	PRIME-AMERICAS	SCSO98RF4		SCSO98RF4
2736	SP AMERICAS-TRADING	HOUSE-RISK	863573DY4		863573DY4
2737	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AEC3		86359AEC3
2738	SP AMERICAS-TRADING	PRIME-AMERICAS	86362TAX5		86362TAX5
2739	SP AMERICAS-TRADING	ABS DERIVATIVES	53160QAB3		53160QAB3
2740	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AB77		86359AB77
2741	SP AMERICAS-TRADING	PRIME-AMERICAS	52521DAV4		52521DAV4
2742	SP AMERICAS-TRADING	PRIME-AMERICAS	12669B2W1		12669B2W1

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2687	LSSC 2004-2 B2 LEHMAN STRUCTURED SECURITIES C	02/28/33	5.92%	MTS	364,562	0.02	0.02
2688	CWALT05-67CB B5 COUNTRYWIDE ALTERNATIVE LOAN T	12/25/35	5.00%	MTS	318,739	0.02	0.03
2689	SASCO 2004-2AC B5 STRUC ASST SEC CORP	02/25/34	5.00%	MTS	363,819	0.02	0.02
2690	FHAMS 2007-FA2 B3 FIRST HORIZON ALTERNATIVE MORT	04/25/37	6.24%	MTS	366,330	0.02	0.02
2691	FFNT 2005-F10A A FIRST FRANKLIN MORTGAGE LOAN A	11/27/35	7.50%	MTS	1,849,192	0.00	0.00
2692	FHASI 2005-3 B5 FIRST HORIZON ASSET SECURITIES	06/25/35	5.50%	MTS	328,560	0.02	0.02
2693	SASCO 2003-20 2B6 STRUCTURED ASSET SEC CORP	07/25/18	4.50%	MTS	125,716	0.06	0.06
2694	SARM 2005-20 B5I STRUCTURED ADJUSTABLE RATE MOR	10/25/35	5.77%	MTS	590,859	0.01	0.01
2695	LMT 2007-5 12A6 LEHMAN MORTGAGE TRUST	06/25/37	4.72%	MTS	85,381	0.08	0.08
2696	LMT 2007-5 12A7 LEHMAN MORTGAGE TRUST	06/25/37	4.72%	MTS	85,381	0.08	0.08
2697	LMT 2007-5 12A8 LEHMAN MORTGAGE TRUST	06/25/37	4.72%	MTS	85,381	0.08	0.08
2698	JPNIM 2006-FRE1 C JP MORGAN MORTGAGE ACQUISITION	06/25/35	9.00%	MTS	1,400,000	0.00	0.01
2699	SASC 2007-RF2 B5 STRUCTURED ASSETS SECURITIES C	11/25/37	6.50%	MTS	159,729	0.04	0.04
2700	SASC 2005-S7 M9 STRUCTURED ASSET SECURITIES CO	12/25/35	4.97%	MTS	1,278,281	0.00	0.01
2701	GSR GSR MORTGAGE LOAN TRUST	07/25/34	4.85%	MTS	8,129	0.84	0.84
2702	CWALT05-67CB B4 COUNTRYWIDE ALTERNATIVE LOAN T	12/25/35	5.00%	MTS	308,707	0.02	0.02
2703	SASC 2005-S5 M6 STRUCTURED ASSET SECURITIES CO	08/25/35	5.25%	MTS	386,844	0.01	0.02
2704	SASC 1995-2A 1B2 STRUCTURED ASSET SECURITIES CO	09/25/36	5.30%	MTS	3,110,225	0.00	0.00
2705	SAIL 2005-HE2 M10 STRUCTURED ASSET INVESTMENT LO	08/25/35	4.97%	MTS	303,009	0.02	0.02
2706	EQABS 2002-5 M1 EQUITY ONE ABS INC	11/25/32	5.30%	MTS	12,770	0.49	0.49
2707	SASCO 02-13 AX STRUCTURED ASSET SECS CO	07/25/32	8.50%	MTS	28,039	0.22	0.22
2708	SARM04-18 B1X STRUCTURED ADJUSTABLE RATE MOR	12/25/34	1.21%	MTS	8,591,489	0.00	0.00
2709	SASC 2005-RF7 B6 STRUCTURED ASSET SECURITIES CO	11/25/35	6.25%	MTS	36,103	0.16	0.17
2710	SARM05-5 AIO STRUCTURED ADJUSTABLE RATE MOR	03/25/35	0.00%	MTS	24,417,147	0.00	0.00
2711	SASC 2005-RF4 B6 STRUCTURED ASSET SECURITIES CO	07/25/35	6.34%	MTS	35,302	0.16	0.17
2712	SASCO 99-ALS3 1PO SER 99-ALS3 STRUCTURED ASSET SECS CO	09/25/25	0.00%	MTS	10,993	0.52	0.52
2713	SASCO 2003-38 AX STRUCTURED ASSET SECURITIES	01/25/34	5.50%	MTS	31,253	0.18	0.18
2714	SASCO 2004-21XS PREF SHARES PS	01/01/00	0.00%	MTS	565,467,000	0.00	0.00
2715	SASCO 03-12XS NIM SASCO NIM TRUST	04/01/33	7.50%	MTS	375,632	0.02	0.02
2716	INDX 2006-AR25 3A1 INDYMAC INDEX MORTGAGE LOAN TR	09/25/36	6.35%	MTS	23,022	0.24	0.24
2717	SASCO 16 H B2-X STRUCTURED ASSET SECS CO	10/25/31	7.00%	MTS	245,562	0.02	0.02
2718	SARM 2005-20 B3II STRUCTURED ADJUSTABLE RATE MOR	10/25/35	5.66%	MTS	2,523,558	0.00	0.00
2719	BOAMS 2003 A 3A1 BANC OF AMERICA MORTGAGE SECT	02/25/33	7.18%	MTS	6,397	0.86	0.86
2720	SVHE 2006-OPT4 M8 SOUNDVIEW HOME EQUITY LOAN TRU	06/25/36	4.47%	MTS	484,665	0.01	0.01
2721	LXSN 2005-3 B LEHMAN XS NET INTEREST MARGIN	09/28/35	7.50%	MTS	400,000	0.01	0.01
2722	SAIL 2006-3 M8 STRUCTURED ASSET INVESTMENT LO	06/25/36	3.72%	MTS	1,835,003	0.00	0.00
2723	LIFT 1 B1 LEASE INVESTMENT FLIGHT TRUST	07/15/31	6.44%	MTS	2,133,319	0.00	0.00
2724	SMART 92-1 1-BH CMO SERIES 001STRUCTURED MTGE ASSET RESID	02/25/23	0.00%	MTS	6,101	0.87	0.87
2725	CSB 1988-5 A SERIES 88-5 COMFED SAVINGS BANK	06/20/18	753.90%	MTS	18,019	0.00	0.29
2726	HEMT 2006-3 M2 HOME EQUITY MORTGAGE TRUST	09/25/36	2.79%	MTS	359,848	0.01	0.01
2727	SASCO 2003-17A B2-IX STRUCTURED ASSET SECS CRP 144A	05/25/33	2.59%	MTS	610,986	0.01	0.01
2728	SASNM 2005-S2A B STRUCTURED ASSET SECURITIES CO	06/27/35	10.00%	MTS	1,000,000	0.00	0.01
2729	LXSN 2005-10 C LEHMAN XS NET INTEREST MARGIN	01/28/36	3.00%	MTS	4,000,000	0.00	0.00
2730	SAYB 2001-1A D 144A SAYBROOK POINT CBO, LIMITED	02/25/36	0.00%	MTS	1,000,000	0.01	0.01
2731	SASCO 2003-9A B2-I-X STRUCTURED ASSET SECS CORP	03/25/33	0.55%	MTS	283,678	0.02	0.02
2732	SASCO 02-1A 4A STRUC ASST SEC CRP	02/25/32	6.05%	MTS	5,603	0.85	0.85
2733	SASCO 02-16A B1-1X STRUCTURED ASSET SECS CO	08/25/32	0.95%	MTS	265,558	0.02	0.02
2734	JPMCC 2003-CB7 A3 JP MORGAN CHASE COMMERCIAL MOR	01/12/38	4.45%	MTS	5,000	0.93	0.94
2735	SASCO 98-RF4 B-IO CMO SER 98 STRUCTURED ASSET SECS CORP	08/15/28	0.64%	MTS	18,567,959	0.00	0.00
2736	SMART 91-7 7-H CMO SERIES 007 STRUCTURED MTGE ASSET RESID	12/25/22	0.00%	MTS	5,587	0.82	0.82
2737	SASCO 2002-25A B1-1-X STRUCTURED ASSET SECS CRP 144A	12/25/32	2.08%	MTS	446,787	0.01	0.01
2738	SARM 2007-1 B6II STRUCTURED ADJUSTABLE RATE MOR	02/25/37	6.28%	MTS	207,964	0.02	0.02
2739	LBRAC 2006-1A B LIBRA CDO LTD	11/06/46	5.29%	MTS	200,000	0.02	0.02
2740	SASCO 2003-20 2B5 STRUCTURED ASSET SEC CORP	07/25/18	4.50%	MTS	61,614	0.07	0.07
2741	LMT 2007-2 BIO2 LEHMAN MORTGAGE TRUST	03/25/37	0.18%	MTS	3,129,121	0.00	0.00
2742	CWHL 2001-HYB1 1A1 COUNTRYWIDE HOME LOAN MORTGAGE	06/19/31	5.63%	MTS	4,799	0.83	0.83

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
2687	8,130	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2688	8,096	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2689	7,984	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2690	7,643	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2691	7,434	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2692	7,274	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2693	7,250	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2694	7,234	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2695	7,068	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2696	7,068	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2697	7,068	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2698	7,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2699	6,969	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2700	6,903	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2701	6,841	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2702	6,834	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2703	6,496	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2704	6,417	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2705	6,377	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2706	6,283	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2707	6,231	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2708	6,181	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2709	5,982	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2710	5,901	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2711	5,850	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2712	5,707	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2713	5,657	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2714	5,655	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2715	5,634	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2716	5,601	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2717	5,580	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2718	5,555	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2719	5,526	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2720	5,471	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2721	5,417	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2722	5,391	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2723	5,333	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2724	5,326	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2725	5,283	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2726	5,084	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2727	5,020	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2728	5,001	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2729	5,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2730	5,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2731	4,790	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2732	4,767	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2733	4,684	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2734	4,683	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2735	4,640	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2736	4,592	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2737	4,449	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2738	4,439	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2739	4,194	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2740	4,151	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2741	4,082	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2742	3,991	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2743	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2744	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2745	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2746	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2747	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2748	GAL1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2749	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2750	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2751	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2752	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2753	GM1H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2754	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2755	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2756	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2757	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2758	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2759	GABA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2760	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2761	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2762	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2763	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2764	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2765	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2766	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2767	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2768	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2769	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2770	GMHN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2771	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2772	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2773	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2774	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2775	GABA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2776	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2777	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2778	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2779	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2780	GM2N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2781	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2782	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2783	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2784	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2785	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2786	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2787	G138	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2788	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2789	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2790	GA2F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2791	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2792	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2793	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2794	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2795	G1RD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2796	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2797	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2798	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2743	SP AMERICAS-TRADING	PRIME-AMERICAS	525170BX3		525170BX3
2744	SP AMERICAS-TRADING	PRIME-AMERICAS	863579BT4		863579BT4
2745	SP AMERICAS-TRADING	PRIME-AMERICAS	86359A2V4		86359A2V4
2746	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NKN3		52519NKN3
2747	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RBU0		86358RBU0
2748	SP AMERICAS-TRADING	ABS CDO AMERICAS	078449AA3		078449AA3
2749	SP AMERICAS-TRADING	PRIME-AMERICAS	863572YH0		863572YH0
2750	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RUE5		86358RUE5
2751	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JBT6		86361JBT6
2752	SP AMERICAS-TRADING	PRIME-AMERICAS	863579ME5		863579ME5
2753	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC98RF4		SASC98RF4
2754	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	294751BG6		294751BG6
2755	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RR90		86358RR90
2756	SP AMERICAS-TRADING	PRIME-AMERICAS	52521NAT7		52521NAT7
2757	SP AMERICAS-TRADING	PRIME-AMERICAS	52521NAU4		52521NAU4
2758	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MFD0		52520MFD0
2759	SP AMERICAS-TRADING	HOUSE-RISK	863573PU9		863573PU9
2760	SP AMERICAS-TRADING	PRIME-AMERICAS	86362TAN7		86362TAN7
2761	SP AMERICAS-TRADING	PRIME-AMERICAS	863579HW1		863579HW1
2762	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BAA9	US86359BAA98	86359BAA9
2763	SP AMERICAS-TRADING	PRIME-AMERICAS	86359ACB7		86359ACB7
2764	SP AMERICAS-TRADING	PRIME-AMERICAS	76114GAC1		76114GAC1
2765	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	67087TDJ7		67087TDJ7
2766	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AEE9		86359AEE9
2767	SP AMERICAS-TRADING	PRIME-AMERICAS	863579HS0		863579HS0
2768	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382JAA6	US80382JAA60	80382JAA6
2769	SP AMERICAS-TRADING	PRIME-AMERICAS	74922RBP4		74922RBP4
2770	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572GG2		863572GG2
2771	SP AMERICAS-TRADING	PRIME-AMERICAS	86359A5Z2		86359A5Z2
2772	SP AMERICAS-TRADING	PRIME-AMERICAS	863579FF0		863579FF0
2773	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359AFH1		86359AFH1
2774	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BCW9		86359BCW9
2775	SP AMERICAS-TRADING	HOUSE-RISK			SMRT934AF
2776	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AKT9		86359AKT9
2777	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	12513XAE2	US12513XAE22	12513XAE2
2778	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RY43		86358RY43
2779	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RL96		86358RL96
2780	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RYX9		86358RYX9
2781	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RW29		86358RW29
2782	SP AMERICAS-TRADING	PRIME-AMERICAS	898482BB9		898482BB9
2783	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RBB7		52520RBB7
2784	SP AMERICAS-TRADING	PRIME-AMERICAS	863579HY7		863579HY7
2785	SP AMERICAS-TRADING	PRIME-AMERICAS	45254TDZ4		45254TDZ4
2786	SP AMERICAS-TRADING	PRIME-AMERICAS	45661ECH5		45661ECH5
2787	SP AMERICAS-TRADING	HOUSE-RISK	795483AG1		795483AG1
2788	SP AMERICAS-TRADING	PRIME-AMERICAS	863573LJ8		863573LJ8
2789	SP AMERICAS-TRADING	PRIME-AMERICAS	45254TDV3		45254TDV3
2790	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	92922FPV4		92922FPV4
2791	SP AMERICAS-TRADING	PRIME-AMERICAS	863579AR9		863579AR9
2792	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BFX4		86359BFX4
2793	SP AMERICAS-TRADING	PRIME-AMERICAS	86359ACH4		86359ACH4
2794	SP AMERICAS-TRADING	PRIME-AMERICAS	863579GN2		863579GN2
2795	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	863572GD9		863572GD9
2796	REAL ESTATE-AMERICAS	CMBS-AMERICAS	46625YG64		46625YG64
2797	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358BAP7		86358BAP7
2798	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LM55		45660LM55

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2743	LABS 2004-1 M1-IO STRUCTURED ASSET SEC GROUP	04/25/34	0.08%	MTS	10,008,000	0.00	0.00
2744	SARM04-12 B3-X STRUCTURED ADJUSTABLE RATE MOR	09/25/34	1.55%	MTS	2,573,941	0.00	0.00
2745	SASCO 2003-27 A1 SASCO	12/28/32	5.00%	MTS	66,746	0.05	0.05
2746	LBFRC 2004-LLFA X1WO LEHMAN BROTHERS FLOATING RATE	10/15/17	0.09%	MTS	47,100,000	0.00	0.00
2747	SASCO 2001-8A 1-A3 SER 01-8A STRUCTURED ASSET SECS CORP	05/25/31	8.00%	MTS	148,875	0.02	0.02
2748	BLHV 2005-1A SUB BELLE HAVEN ABS CDO LTD	08/08/46	0.00%	MTS	6,287,000	0.00	0.00
2749	SASCO 98-RF4 A-PO CMO SER 98 STRUCTURED ASSET SEC CORP-144A	08/15/28	0.00%	MTS	4,278	0.82	0.82
2750	SASCO 02-1A 3A1 STRUC ASST SEC CRP	02/25/32	7.24%	MTS	4,043	0.86	0.86
2751	SARM 2006-8 B8II STRUCTURED ADJUSTABLE RATE MOR	09/25/36	6.27%	MTS	607,912	0.00	0.01
2752	SARM 2005-1 B11X STRUCTURED ADJUSTABLE RATE MOR	02/25/35	0.85%	MTS	6,184,896	0.00	0.00
2753	SASCO 98-RF1 B IO CMO SER 98 STRUCTURED ASSET SECS CORP	04/15/27	0.54%	MTS	17,220,216	0.00	0.00
2754	EQABS 2002-4 B EQUITY ONE ABS INC	02/25/33	5.91%	MTS	58,260	0.06	0.06
2755	SASCO 02-14A B1-1X STRUCTURED ASSET SECS CO	05/25/32	0.88%	MTS	422,173	0.01	0.01
2756	LMT 2007-6 1A9 LEHMAN MORTGAGE TRUST	07/25/37	3.03%	MTS	74,000	0.04	0.04
2757	LMT 2007-6 1A10 LEHMAN MORTGAGE TRUST	07/25/37	3.03%	MTS	74,000	0.04	0.04
2758	LMT 2006-1 B7 LEHMAN MORTGAGE TRUST	02/25/36	5.65%	MTS	253,729	0.01	0.01
2759	SMART 92-11 11-BJ SERIES 011 STRUCTURED MTGE ASSET RESID	12/25/23	0.00%	MTS	4,427	0.73	0.73
2760	SARM 2007-1 M-5 STRUCTURED ADJUSTABLE RATE MOR	02/25/37	2.92%	MTS	1,897,000	0.00	0.00
2761	SARM04-20 B8X STRUCTURED ADJUSTABLE RATE MOR	01/25/35	2.25%	MTS	2,221,337	0.00	0.00
2762	SASCO 2003-33H 1A1 STRUCTURED ASSET SEC CORP	10/25/33	5.50%	MTS	3,609	0.87	0.87
2763	SASCO 2002-21A B1-1-X STRUCTURED ASSET SECS CRP 144A	11/25/32	0.50%	MTS	937,913	0.00	0.00
2764	RAST 2006-A16 1A3 RESIDENTIAL ASSET SECURITIZATI	01/25/37	6.00%	MTS	3,453	0.89	0.89
2765	OAK 2002-A M2 OAKWOOD MORTGAGE INVESTORS INC	03/15/32	8.50%	MTS	157,498	0.02	0.02
2766	SASCO 2002-25A B2-I-X STRUCTURED ASSET SECS CRP 144A	12/25/32	1.43%	MTS	308,430	0.01	0.01
2767	SARM04-20 B5X STRUCTURED ADJUSTABLE RATE MOR	01/25/35	2.70%	MTS	1,480,358	0.00	0.00
2768	SASCO NET INTEREST MARGIN TRUST 7.500% 20360227 SERIES# WF1A 144A	02/27/36	7.50%	MTS	1,870,526	0.00	0.00
2769	RALI 2006-QS18 2B3 RALI	01/25/37	0.00%	MTS	144,860	0.02	0.02
2770	SASCO 95-2 IIAX CMO SER 95-2 STRUCTURED ASSET SECS CORP	09/25/26	0.08%	MTS	1,354,175	0.00	0.00
2771	1ASCO 2003-34A B2-I-X STRUCTURED ASSET SECS CRP	11/25/33	2.40%	MTS	599,994	0.00	0.00
2772	SARM04-16 B3X STRUCTURED ADJUSTABLE RATE MOR	11/25/34	1.71%	MTS	2,191,928	0.00	0.00
2773	ARC 2002 BC9 B ARC 2002 BC9 B	11/25/32	4.97%	MTS	96,613	0.03	0.03
2774	SASCO 2003-37A B2-II-X STRUCTURED ASSET SECS CRP	12/25/33	0.67%	MTS	6,473,315	0.00	0.00
2775	SMART 93-4 4-AF CMO SERIES 004STRUCTURED MTGE ASSET RESID	05/25/24	0.10%	MTS	814,000	0.00	0.00
2776	SASCO 2003-2A B1-1-X STRUCTURED ASSET SECS CORP	02/25/33	1.26%	MTS	257,085	0.01	0.01
2777	CD 2006-CD2 A4 CITIGROUP/DEUTSCHE BANK COMMER	01/15/46	5.54%	MTS	0	0.00	0.00
2778	SASCO 02-16A B2-1-X STRUCTURED ASSET SECS CO	08/25/32	0.68%	MTS	218,642	0.01	0.01
2779	SASCO 02-11A B1-1X STRUCTURED ASSET SECS CO	05/25/32	0.80%	MTS	363,327	0.01	0.01
2780	SASCO 2002-5A 3A STRUC ASST SEC CRP	04/25/32	5.03%	MTS	2,908	0.86	0.87
2781	SASCO 02-13 BX STRUCTURED ASSET SECS CO	07/25/32	8.50%	MTS	728,318	0.00	0.00
2782	TMFI 97-1 B6 SER 97-1-144A TRYON MORTGAGE FUNDING INC	02/20/27	7.50%	MTS	10,130	0.23	0.23
2783	LMT06-4 2B6 LEHMAN MORTGAGE TRUST	08/25/36	5.96%	MTS	210,809	0.01	0.01
2784	SARM04-20 B7X STRUCTURED ADJUSTABLE RATE MOR	01/25/35	1.95%	MTS	1,850,848	0.00	0.00
2785	IMSA 00-3 MX CMO SER 00-3 IMPAC SECURED ASSETS CORP	10/25/30	9.00%	MTS	625,331	0.00	0.00
2786	RAST06-A2 B6 RESIDENTIAL ASSET SECURITIZATI	04/25/36	0.00%	MTS	71,043	0.03	0.03
2787	SAL 86-4 SALOMON BROS MTG SECS	04/01/16	10.25%	MTS	2,182	0.91	0.92
2788	SMART 92-7 7-R1 CMO SERIES 007STRUCTURED MTGE ASSET RESID	08/25/23	0.00%	MTS	2,000	1.00	1.00
2789	IMSA 00-3 A14 CMO SER 00-3 IMPAC SECURED ASSETS CORP	10/25/30	9.00%	MTS	571,155	0.00	0.00
2790	WAMU 2004-AR4 B2 WASHINGTON MUTUAL	02/25/34	3.81%	MTS	1,990	1.00	1.00
2791	SARM 2004-12 3AX STRUCTURED ADJUSTABLE RATE MOR	06/25/09	5.25%	MTS	621,186	0.00	0.00
2792	SASCO 2004-2AC B6 STRUC ASST SEC CORP	02/25/34	4.99%	MTS	141,491	0.01	0.01
2793	SASCO 2002-21A B2-1-X STRUCTURED ASSET SECS CRP 144A	11/25/32	0.50%	MTS	495,554	0.00	0.00
2794	SARM04-18 B5X STRUCTURED ADJUSTABLE RATE MOR	12/25/34	1.00%	MTS	2,713,061	0.00	0.00
2795	SASCO 95-2A 1B3 CMO SER 95-2A STRUCTURED ASSET SECS CORP PP	09/25/36	5.30%	MTS	770,419	0.00	0.00
2796	JPMCC 2006-FL1A X2 JP MORGAN CHASE COMMERCIAL MOR	02/15/20	0.15%	MTS	12,535,260	0.00	0.00
2797	SASC 2007-WF1 M9 STRUCTURED ASSET SECURITIES CO	02/25/37	4.97%	MTS	360,000	0.00	0.00
2798	RAST05-A12 B6 RESIDENTIAL ASSET SECURITIZATI	10/25/35	5.50%	MTS	715,618	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
2743	3,766	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2744	3,706	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2745	3,653	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2746	3,651	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2747	3,616	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2748	3,599	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2749	3,499	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2750	3,496	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2751	3,488	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2752	3,484	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2753	3,399	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2754	3,338	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2755	3,302	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2756	3,301	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2757	3,301	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2758	3,298	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2759	3,248	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2760	3,235	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2761	3,154	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2762	3,134	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2763	3,095	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2764	3,067	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2765	3,025	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2766	3,018	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2767	3,017	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2768	3,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2769	2,947	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2770	2,886	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2771	2,874	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2772	2,824	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2773	2,737	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2774	2,718	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2775	2,647	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2776	2,592	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2777	2,589	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2778	2,588	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2779	2,547	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2780	2,516	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2781	2,408	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2782	2,309	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2783	2,270	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2784	2,238	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2785	2,189	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2786	2,039	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2787	2,001	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2788	2,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2789	1,999	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2790	1,993	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2791	1,960	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2792	1,689	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2793	1,635	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2794	1,614	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2795	1,589	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2796	1,573	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2797	1,558	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2798	1,531	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E	F
2799	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2800	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2801	GA76	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2802	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2803	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2804	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2805	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2806	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2807	G1RD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2808	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2809	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2810	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2811	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2812	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2813	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2814	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2815	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2816	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2817	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2818	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2819	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2820	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2821	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2822	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2823	GA2F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2824	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2825	GA2F	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2826	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2827	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2828	GABA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2829	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2830	GABA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2831	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2832	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2833	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2834	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2835	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2836	G1RD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2837	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2838	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2839	GMW0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2840	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2841	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2842	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2843	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2844	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2845	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2846	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2847	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2848	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2849	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2850	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2851	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2852	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2853	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2854	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2799	SP AMERICAS-TRADING	PRIME-AMERICAS	525170BY1		525170BY1
2800	SP AMERICAS-TRADING	PRIME-AMERICAS	863579GQ5		863579GQ5
2801	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359BSR3		86359BSR3
2802	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BF89		86359BF89
2803	SP AMERICAS-TRADING	ABS DERIVATIVES	05473WAJ5		05473WAJ5
2804	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	606935AH7	US606935AH70	606935AH7
2805	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	29078PAC4	US29078PAC41	29078PAC4
2806	SP AMERICAS-TRADING	PRIME-AMERICAS	863579LV8		863579LV8
2807	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	81375FBT9		81375FBT9
2808	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	23321PC48		23321PC48
2809	SP AMERICAS-TRADING	PRIME-AMERICAS	86358R5P8		86358R5P8
2810	SP AMERICAS-TRADING	PRIME-AMERICAS	863579DN5	US863579DN51	863579DN5
2811	SP AMERICAS-TRADING	PRIME-AMERICAS	863579GK8		863579GK8
2812	SP AMERICAS-TRADING	PRIME-AMERICAS	863573GJ4		863573GJ4
2813	SP AMERICAS-TRADING	PRIME-AMERICAS	863573HC8		863573HC8
2814	SP AMERICAS-TRADING	PRIME-AMERICAS	863573KT7		863573KT7
2815	SP AMERICAS-TRADING	PRIME-AMERICAS	863573NG2		863573NG2
2816	SP AMERICAS-TRADING	PRIME-AMERICAS	863573NY3		863573NY3
2817	SP AMERICAS-TRADING	PRIME-AMERICAS	863573PS4		863573PS4
2818	SP AMERICAS-TRADING	PRIME-AMERICAS	863573QJ3		863573QJ3
2819	SP AMERICAS-TRADING	PRIME-AMERICAS	863573SB8		863573SB8
2820	SP AMERICAS-TRADING	PRIME-AMERICAS	863573ST9		863573ST9
2821	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BBC5		52525BBC5
2822	SP AMERICAS-TRADING	PRIME-AMERICAS	863573TE1		863573TE1
2823	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	92922FPW2		92922FPW2
2824	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AKV4		86359AKV4
2825	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	92922FPU6		92922FPU6
2826	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	93934DBU0		93934DBU0
2827	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NMT8		52519NMT8
2828	SP AMERICAS-TRADING	HOUSE-RISK	863573SP7		863573SP7
2829	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EDD5	US86358EDD58	86358EDD5
2830	SP AMERICAS-TRADING	HOUSE-RISK	863573NZ0		863573NZ0
2831	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EAS5		86358EAS5
2832	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	23321PD88		23321PD88
2833	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	525170BC9		525170BC9
2834	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RLB1		86358RLB1
2835	SP AMERICAS-TRADING	ABS DERIVATIVES	037898AB9	US037898AB95	037898AB9
2836	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	79548KLA4		79548KLA4
2837	SP AMERICAS-TRADING	PRIME-AMERICAS	863579LX4		863579LX4
2838	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	361849JU7		361849JU7
2839	SP AMERICAS-TRADING	PRIME-AMERICAS	863572UH4		863572UH4
2840	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	009341AP3		009341AP3
2841	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DJR9		86359DJR9
2842	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RCC3		52521RCC3
2843	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAW8	US80382SAW89	80382SAW8
2844	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	70556MAD4	US70556MAD48	70556MAD4
2845	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RXD4		86358RXD4
2846	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAT5		80382SAT5
2847	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EAP1		86358EAP1
2848	SP AMERICAS-TRADING	ABS DERIVATIVES	05354TAL1		05354TAL1
2849	SP AMERICAS-TRADING	PRIME-AMERICAS	863579GS1		863579GS1
2850	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358RYL5		86358RYL5
2851	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RS32		86358RS32
2852	SP AMERICAS-TRADING	ABS DERIVATIVES	351588AD0		351588AD0
2853	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MHH9		52520MHH9
2854	SP AMERICAS-TRADING	ABS DERIVATIVES	56063DAD9		56063DAD9

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2799	LABS 2004-1 M2-IO STRUCTURED ASSET SEC GROUP	04/25/34	0.05%	MTS	6,426,000	0.00	0.00
2800	SARM04-18 B6X STRUCTURED ADJUSTABLE RATE MOR	12/25/34	0.94%	MTS	2,713,061	0.00	0.00
2801	SASC 2004-S2 A-SIO STRUCTURED ASSET SECURITIES CO	05/25/09	0.15%	MTS	33,889,751	0.00	0.00
2802	SASC 2004-18H B5 STRUCTURED ASSET SECURITIES CO	10/25/34	4.77%	MTS	143,001	0.01	0.01
2803	AYRES 2005-1A C AYRESOME CDO I LTD	12/08/45	4.74%	MTS	1,300,000	0.00	0.00
2804	MLCFC 2006-1 A4 MERRILL LYNCH/COUNTRYWIDE COMM	02/12/39	5.42%	MTS	0	0.00	0.00
2805	EAST 00-A B ASTBK LEASE-144A EMBARCADERO AIRCRFT SEC TRUST	08/15/25	0.00%	MTS	11,466,396	0.00	0.00
2806	SARM05-1 B7X STRUCTURED ADJUSTABLE RATE MOR	02/25/35	1.19%	MTS	1,234,730	0.00	0.00
2807	SASI 93-5 B1 CMO SERIES 93-5 SECURITIZED ASSET SALES INC	06/25/23	6.27%	MTS	434,351	0.00	0.00
2808	DLJMA 96-CF2 S SERIES 96-CF2 DLJ MTGE ACCEPTANCE CORP-144A	11/12/21	1.75%	MTS	1,539,606	0.00	0.00
2809	SASCO 02-18A B2-1-X STRUCTURED ASSET SECS CO 144A	09/25/32	0.73%	MTS	105,053	0.01	0.01
2810	SARM 2004-15 B6 STRUCTURED ADJUSTABLE RATE MOR	10/25/34	7.49%	MTS	14,804	0.07	0.07
2811	SARM04-18 B3X STRUCTURED ADJUSTABLE RATE MOR	12/25/34	1.75%	MTS	903,832	0.00	0.00
2812	SMART 92-3 3-R1 CMO SERIES 003STRUCTURED MTGE ASSET	04/25/23	0.00%	MTS	1,000	1.00	1.00
2813	SMART 92-4B R1 RESID SER 92-4BSTRUCTURED MTGE ASSET RESID	05/25/23	0.00%	MTS	1,000	1.00	1.00
2814	SMART 92-6 6-R1 CMO SERIES 6 STRUCTURED MTGE ASSET RESID	07/25/23	0.00%	MTS	1,000	1.00	1.00
2815	SMART 92-9 9-R1 CMO SER 009 STRUCTURED MTGE ASSET	10/25/23	0.00%	MTS	1,000	1.00	1.00
2816	SMART 92-10 10-R1 RESID 010 STRUCTURED MTGE ASSET RESID	11/25/23	0.00%	MTS	1,000	1.00	1.00
2817	SMART 92-11 11 R1 CMO SER 11 STRUCTURED MTGE ASSET RESID TR	12/25/23	0.00%	MTS	1,000	1.00	1.00
2818	SMART 92-12 12-R1 RESID 012 STRUCTURED MTGE ASSET RESID	01/25/24	0.00%	MTS	1,000	1.00	1.00
2819	SMART 93-2 2-R1 CMO SER 93-2 STRUCTURED MTGE ASSET RESID	03/25/24	0.00%	MTS	1,000	1.00	1.00
2820	SMART 93-3 3-R1 RESID 003 STRUCTURED MTGE ASSET RESID	04/25/24	0.00%	MTS	1,000	1.00	1.00
2821	LXS 2007-16N AP-I LEHMAN XS TRUST	09/25/12	0.00%	MTS	1,000	1.00	1.00
2822	SMART 93-4 4-R1 SER 93-4 STRUCTURED MTGE ASSET RESID	05/25/24	0.00%	MTS	1,000	1.00	1.00
2823	WAMU 2004-AR4 B3 WASHINGTON MUTUAL	02/25/34	3.81%	MTS	995	1.00	1.00
2824	SASCO 2003-2A B2-1-X STRUCTURED ASSET SECS CORP	02/25/33	0.26%	MTS	205,650	0.00	0.00
2825	WAMU 2004-AR4 B1 WASHINGTON MUTUAL	02/25/34	3.81%	MTS	995	0.95	0.95
2826	WMCMS 2005-C1A X WAMU COMMERCIAL MORTGAGE SECUR	05/25/36	1.95%	MTS	1,212,551	0.00	0.00
2827	LBFRC 2006-CCL X LEHMAN BROTHERS FLOATING RATE	01/15/21	0.02%	MTS	51,101,766	0.00	0.00
2828	SMART 93-3 3-CK CMO SERIES 003STRUCTURED MTGE ASSET RESID	04/25/24	0.35%	MTS	1,217,000	0.00	0.00
2829	SAIL 2003-BC7 B SAIL	07/25/33	5.47%	MTS	20,327	0.04	0.04
2830	SMART 92-10 10-BH SERIES 010 STRUCTURED MTGE ASSET RESID	11/25/23	0.00%	MTS	1,176	0.74	0.74
2831	SAIL 2003-BC2 B SAIL	04/25/33	7.00%	MTS	8,289	0.10	0.10
2832	DLJMA 97-CF1 S DLJ MORTGAGE ACCEPTANCE CORP	05/15/30	1.18%	MTS	1,567,462	0.00	0.00
2833	LMHABT 98-1 CMO SERIES 98-1 LEHMAN MAN HSG ASSET BACKED TR	07/15/28	0.81%	MTS	72,305	0.01	0.01
2834	SASCO 01-15 4-A2 STRUCTURED ASSET SECS CO	10/25/31	6.00%	MTS	226,890	0.00	0.00
2835	APPB 2007-1 A-2-II-A APPLEBEE'S ENTERPRISES LLC	12/20/37	6.43%	MTS	980	0.77	0.77
2836	SBM7 1994-5 B1 SALOMON BROTHERS MORTGAGE SECU	04/25/24	4.92%	MTS	386,631	0.00	0.00
2837	SARM05-1 B10X STRUCTURED ADJUSTABLE RATE MOR	02/25/35	0.84%	MTS	1,234,730	0.00	0.00
2838	GMACC 1999-CTL1 X GMAC COMMERCIAL MORTGAGE SECUR	12/15/16	0.23%	MTS	950,154	0.00	0.00
2839	SASCO 98-6 AX2 SER 98-5-144A STRUCT ASSET SECURITIES CORP	07/25/28	0.25%	MTS	6,222,723	0.00	0.00
2840	GECASS 99-1 C ASST BK LN AIRCRAFT FINANCE TRUST	05/15/24	8.00%	MTS	6,704,783	0.00	0.00
2841	SASC 2005-14 1A6 STRUCTURED ASSET SECURITIES CO	07/25/35	11.20%	MTS	1,000	0.64	0.64
2842	LMT 2007-5 AP3 LEHMAN MORTGAGE TRUST	06/25/37	0.00%	MTS	1,867	0.34	0.34
2843	SAIL NIM 2003-8 A SAIL NIM	08/27/33	0.00%	MTS	678,599	0.00	0.00
2844	PALS 2000-1 C1 PEGASUS AVIATION LEASE SECURIT	03/25/30	7.83%	MTS	3,913,845	0.00	0.00
2845	SASCO 02-4H 2-AX STRUC ASST SEC CRP	12/25/32	6.75%	MTS	39,504	0.01	0.02
2846	SAIL NIM 2003-6 AT5 A SAIL NIM 2003-6 AT5 A	08/27/33	0.00%	MTS	570,695	0.00	0.00
2847	SAIL 2003-BC2 M2 SAIL	04/25/33	4.42%	MTS	2,620	0.20	0.20
2848	ABURY 1A D AVEBURY FINANCE CDO PLC	01/08/51	0.00%	MTS	6,349,918	0.00	0.00
2849	SARM04-18 B7X STRUCTURED ADJUSTABLE RATE MOR	12/25/34	0.97%	MTS	903,832	0.00	0.00
2850	ARC 2002 BC1 B ARC 2002 BC1	04/25/32	4.52%	MTS	64,826	0.01	0.01
2851	SASCO 02-14A B2-1-X STRUC ASST SEC CRP	07/25/32	0.45%	MTS	218,930	0.00	0.00
2852	FOXT 2006-1A D FOX TRUST CDO LTD	05/08/51	6.38%	MTS	7,168,626	0.00	0.00
2853	LMT 2006-2 1B6 LEHMAN MORTGAGE TRUST	04/25/36	6.48%	MTS	140,360	0.00	0.00
2854	MAINS I-A D MAINSAIL CDO I LTD	06/22/51	6.10%	MTS	12,500,000	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
2799	1,511	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2800	1,509	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2801	1,483	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2802	1,333	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2803	1,300	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2804	1,148	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2805	1,147	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2806	1,070	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2807	1,060	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2808	1,053	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2809	1,048	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2810	1,035	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2811	1,029	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2812	1,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2813	1,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2814	1,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2815	1,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2816	1,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2817	1,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2818	1,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2819	1,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2820	1,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2821	1,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2822	999	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2823	997	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2824	993	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2825	949	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2826	921	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2827	889	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2828	880	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2829	878	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2830	868	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2831	861	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2832	817	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2833	772	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2834	756	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2835	750	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2836	739	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2837	701	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2838	700	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2839	678	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2840	670	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2841	645	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2842	640	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2843	633	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2844	626	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2845	621	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2846	541	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2847	531	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2848	530	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2849	523	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2850	514	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2851	513	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2852	513	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2853	508	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2854	500	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2855	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2856	GABA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2857	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2858	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2859	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2860	GM5M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2861	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2862	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2863	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2864	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2865	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2866	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2867	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2868	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2869	GM0W	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS	ASSET MANAGEMENT PRINCIPAL INV
2870	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2871	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2872	GA76	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2873	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2874	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2875	G138	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2876	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2877	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2878	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2879	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2880	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2881	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2882	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2883	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2884	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2885	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2886	G1RD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2887	GA76	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2888	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2889	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2890	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2891	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2892	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2893	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2894	GM1S	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2895	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2896	G138	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2897	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2898	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
2899	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2900	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2901	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2902	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2903	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2904	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2905	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2906	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2907	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2908	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2909	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2910	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
2855	SP AMERICAS-TRADING	ABS DERIVATIVES	956315AF2		956315AF2
2856	SP AMERICAS-TRADING	HOUSE-RISK	863573EF4	US863573EF49	863573EF4
2857	SP AMERICAS-TRADING	ABS DERIVATIVES	17305CAE9		17305CAE9
2858	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572GN7		863572GN7
2859	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	302440AB8		302440AB8
2860	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RM38		86358RM38
2861	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	863572HW6		863572HW6
2862	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50179HAA0		50179HAA0
2863	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358RW45		86358RW45
2864	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358RP27	US86358RP274	86358RP27
2865	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	71085QAA9		71085QAA9
2866	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783766RX8		783766RX8
2867	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	23322BCX4		23322BCX4
2868	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358R6D4		86358R6D4
2869	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	57644BAA5		57644BAA5
2870	SP AMERICAS-TRADING	PRIME-AMERICAS	863579CW6		863579CW6
2871	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382LAA1		80382LAA1
2872	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358EJT4		86358EJT4
2873	SP AMERICAS-TRADING	PRIME-AMERICAS	52520TAY4		52520TAY4
2874	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22540AAN8		22540AAN8
2875	SP AMERICAS-TRADING	HOUSE-RISK	863573QH7		863573QH7
2876	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAP3	US80382SAP39	80382SAP3
2877	SP AMERICAS-TRADING	PRIME-AMERICAS	86358R5M5		86358R5M5
2878	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358RYL5		86358RYL5
2879	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBU7		52521LBU7
2880	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBV5		52521LBV5
2881	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBW3		52521LBW3
2882	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBX1		52521LBX1
2883	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBY9		52521LBY9
2884	SP AMERICAS-TRADING	PRIME-AMERICAS	52521LBZ6		52521LBZ6
2885	SP AMERICAS-TRADING	PRIME-AMERICAS	863579KK3		863579KK3
2886	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	79548KKQ0		79548KKQ0
2887	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358EHP4		86358EHP4
2888	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	173067AD1		173067AD1
2889	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DMY0		86359DMY0
2890	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RFC6		86358RFC6
2891	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	361849CB6	US361849CB63	361849CB6
2892	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BCU3		86359BCU3
2893	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SCG1		80382SCG1
2894	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RLX3		86358RLX3
2895	SP AMERICAS-TRADING	ABS DERIVATIVES	78689RAJ3	US78689RAJ32	78689RAJ3
2896	SP AMERICAS-TRADING	HOUSE-RISK	863573CS8		863573CS8
2897	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358EBA3		86358EBA3
2898	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	161505BA9		161505BA9
2899	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572MC4		863572MC4
2900	SP AMERICAS-TRADING	PRIME-AMERICAS	SASCO0212		SASCO0212
2901	SP AMERICAS-TRADING	PRIME-AMERICAS	8635724Y6		8635724Y6
2902	SP AMERICAS-TRADING	PRIME-AMERICAS	863579RJ9		863579RJ9
2903	SP AMERICAS-TRADING	PRIME-AMERICAS	863579UB2		863579UB2
2904	SP AMERICAS-TRADING	PRIME-AMERICAS	863579KU1		863579KU1
2905	SP AMERICAS-TRADING	PRIME-AMERICAS	863579M88		863579M88
2906	SP AMERICAS-TRADING	PRIME-AMERICAS	863579SB5		863579SB5
2907	SP AMERICAS-TRADING	PRIME-AMERICAS	863579TH1		863579TH1
2908	SP AMERICAS-TRADING	PRIME-AMERICAS	863579WJ3		863579WJ3
2909	SP AMERICAS-TRADING	PRIME-AMERICAS	863579YJ1		863579YJ1
2910	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF071C2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2855	WTRAD 2006-1A D WEST TRADE FUNDING CDO LTD	06/06/44	6.41%	MTS	2,572,887	0.00	0.00
2856	SMART 91-8 8-F CMO SERIES 008 STRUCTURED MTGE ASSET RESID	01/25/23	0.00%	MTS	769	0.63	0.63
2857	CTIUS 2006-1A D CITIUS FUNDING LTD	05/05/46	5.62%	MTS	1,422,706	0.00	0.00
2858	SASCO 95-2 IIB4 CMO SER 95-2 STRUCTURED ASSET SECS CORP	09/25/26	6.40%	MTS	190,474	0.00	0.00
2859	FFML NIM 2003 FFM A FFML	02/27/33	8.25%	MTS	32,896	0.01	0.01
2860	SASCO 02-11A B2-1-X STRUCTURED ASSET SECS CO	05/25/32	0.40%	MTS	230,387	0.00	0.00
2861	SASC 96-CFL X2 CMO SER 96-CFL STRUCTURED ASSET SECS CORP	02/25/28	0.16%	MTS	7,346,537	0.00	0.00
2862	LBMT 91-4 A-1 CMO SERIES A-1 LB MORTGAGE TRUST	04/25/21	7.09%	MTS	153,272	0.00	0.00
2863	ARC 2002 BC4 A ARC	07/25/32	5.62%	MTS	634	0.72	0.73
2864	ARC 2002 BC3 M2 ARC	05/25/32	3.57%	MTS	30,455	0.01	0.01
2865	PCHLT NIM 2004-1 PEOPLE'S CHOICE HOME LOAN SECU	06/28/34	5.25%	MTS	156,374	0.00	0.00
2866	RMSC 94-01 D1 CMO SER 94-01 RYLAND MORTGAGE SECS CORP	04/29/30	4.84%	MTS	207,889	0.00	0.00
2867	DLJCM 98-CF2 S CMO SER 98-CF2 DLJ COMMERCIAL MORTGAGE CORP	11/12/31	0.79%	MTS	1,269,801	0.00	0.00
2868	ARC 2002 BC6 B ARC 2002 BC6 B	08/25/32	4.87%	MTS	63,992	0.00	0.01
2869	MNIM 2005-CI9A N1 MASTR ABS NIM TRUST	03/26/35	4.94%	MTS	6,883	0.05	0.05
2870	SARM04-14 B3-X STRUCTURED ADJUSTABLE RATE MOR	10/25/34	0.17%	MTS	2,005,252	0.00	0.00
2871	SASNM 2005-NC2A A SASCO NET INTEREST MARGIN TRUS	05/27/35	5.50%	MTS	105,715	0.00	0.00
2872	SAIL 2004-6 A-SIO STRUCTURED ASSET INVESTMENT LO	07/25/09	0.83%	MTS	308,484,593	0.00	0.00
2873	LMT06-5 AP LEHMAN MORTGAGE TRUST	06/01/36	0.00%	MTS	828	0.37	0.37
2874	CSFB 97-C1 AX SERIES 97-C1 CS FIRST BOSTON MRTG SEC. 144A	06/20/29	1.65%	MTS	464,236	0.00	0.00
2875	SMART 92-12 BY CMO SER 12 STRUCTURED MTGE ASSET RESID TR	01/25/24	2500.00%	MTS	8	32.35	33.32
2876	SAIL NIM 2003 BC3 A SAIL NIM 2003 BC3 A	04/27/33	0.00%	MTS	1,045,459	0.00	0.00
2877	SASCO 02-18A B1-1-X STRUCTURED ASSET SECS CO 144A	09/25/32	0.95%	MTS	198,903	0.00	0.00
2878	ARC 2002 BC1 B ARC 2002 BC1	04/25/32	4.52%	MTS	31,660	0.01	0.01
2879	LMT 2007-4 3A4 LEHMAN MORTGAGE TRUST	05/25/37	4.73%	MTS	89,533	0.00	0.00
2880	LMT 2007-4 3A5 LEHMAN MORTGAGE TRUST	05/25/37	4.73%	MTS	89,533	0.00	0.00
2881	LMT 2007-4 3A6 LEHMAN MORTGAGE TRUST	05/25/37	4.73%	MTS	89,533	0.00	0.00
2882	LMT 2007-4 3A7 LEHMAN MORTGAGE TRUST	05/25/37	4.73%	MTS	89,533	0.00	0.00
2883	LMT 2007-4 3A8 LEHMAN MORTGAGE TRUST	05/25/37	4.73%	MTS	89,533	0.00	0.00
2884	LMT 2007-4 3A9 LEHMAN MORTGAGE TRUST	05/25/37	4.73%	MTS	89,533	0.00	0.00
2885	SARM 2005-2 A2X2 STRUCTURED ADJUSTABLE RATE MOR	02/25/35	0.05%	MTS	11,954,143	0.00	0.00
2886	SBM7 94-4A B1 CMO SER 94-4A SOLOMON BROS MGTE SECS VII	03/25/24	7.37%	MTS	79,400	0.00	0.00
2887	SAIL 2004-4 ASIO STRUCTURED ASSET INVESTMENT LO	04/25/09	0.00%	MTS	190,922,543	0.00	0.00
2888	CGCMT 2004-C1 A4 CITIGROUP COMMERCIAL MORTGAGE	04/15/40	5.53%	MTS	0	0.00	0.00
2889	LEH XS 05-2 2A3B LEHMAN XS TRUST MORTGAGE PASS	08/25/35	5.44%	MTS	0	0.00	0.00
2890	SASCO 01-09 3-AX CMO SER 01-09STRUCTURED ASSET SECS CO	06/28/31	6.75%	MTS	55,432	0.00	0.00
2891	GMACC 97-C1 X CMO SER 94-C1 GMAC COMM MTG SEC INC	07/15/29	1.34%	MTS	337,516	0.00	0.00
2892	SASCO 2003-37A B1-II-X STRUCTURED ASSET SECS CRP	12/25/33	0.33%	MTS	20,566,385	0.00	0.00
2893	FINA NIM 2004-1 A FINANCE AMERICA MORTGAGE LOAN	07/27/34	5.25%	MTS	1,076,291	0.00	0.00
2894	SASCO 16 H B6 STRUCTURED ASSET SECS CO	10/25/31	7.00%	MTS	12,161	0.01	0.01
2895	SAGITTARIUS CDO LTD FRN 20511210 SERIES# 1A 144A	12/10/51	6.24%	MTS	496,956	0.00	0.00
2896	SMART 91-5 5-GA CMO SERIES 005STRUCTURED MORTGAGE ASSET TR	10/25/22	408.88%	MTS	29	5.00	5.16
2897	SAIL 2003-BC3 M2 SAIL	04/25/33	4.42%	MTS	715	0.20	0.20
2898	CCMSC 1997-1 X CHASE COMMERCIAL MORTGAGE SECU	06/19/29	1.20%	MTS	301,320	0.00	0.00
2899	SASCO 96-4 R CMO SERIES 96-4 STRUCTURED ASSET SECS CORP	09/25/31	8.84%	MTS	100	1.31	1.31
2900	SASCO 2002-12 R STRUCTURED ASSET SECS CORP	06/25/32	0.00%	MTS	100	1.06	1.06
2901	SASCO 2001-2 3-AX CMO SER 01-2STRUCTURED ASSET SECS CORP	03/25/31	7.50%	MTS	36,052	0.00	0.00
2902	SARM 2005-9 R STRUCTURED ADJUSTABLE RATE MOR	05/25/35	4.10%	MTS	100	1.03	1.02
2903	SARM 2005-14 R STRUCTURED ADJUSTABLE RATE MOR	05/25/35	4.33%	MTS	100	1.02	1.02
2904	SARM05-2 R STRUCTURED ADJUSTABLE RATE MOR	02/25/35	4.39%	MTS	100	1.01	1.01
2905	SARM 2005-23 R STRUCTURED ADJUSTABLE RATE MOR	01/25/36	5.94%	MTS	100	1.01	1.01
2906	SARM05-11 R STRUCTURED ADJUSTABLE RATE MOR	05/25/35	5.47%	MTS	100	1.01	1.01
2907	SARM 2005-12 R STRUCTURED ADJUSTABLE RATE MOR	06/25/35	5.65%	MTS	100	1.01	1.01
2908	SARM 2005-17 R STRUCTURED ADJUSTABLE RATE MOR	08/25/35	0.00%	MTS	100	1.01	1.01
2909	SARM 2005-18 R STRUCTURED ADJUSTABLE RATE MOR	09/25/35	0.00%	MTS	100	1.01	1.01
2910	LXS GPMF07-AR1 C2 LEHMAN XS TRUST	02/25/47	0.00%	MTS	200	1.00	1.00

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
2855	496	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2856	485	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2857	475	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2858	474	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2859	465	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2860	463	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2861	457	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2862	423	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2863	421	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2864	417	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2865	399	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2866	391	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2867	389	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2868	381	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2869	362	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2870	337	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2871	324	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2872	308	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2873	306	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2874	298	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2875	263	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2876	263	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2877	257	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2878	251	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2879	235	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2880	235	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2881	235	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2882	235	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2883	235	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2884	235	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2885	233	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2886	228	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2887	191	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2888	184	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2889	181	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2890	178	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2891	176	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2892	170	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2893	165	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2894	155	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2895	155	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2896	151	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2897	145	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2898	141	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2899	131	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2900	106	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2901	105	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2902	102	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2903	102	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2904	101	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2905	101	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2906	101	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2907	101	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2908	101	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2909	101	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2910	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2911	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2912	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2913	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2914	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2915	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2916	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2917	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2918	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2919	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2920	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2921	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2922	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2923	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2924	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2925	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2926	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2927	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2928	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2929	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2930	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2931	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2932	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2933	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2934	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2935	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2936	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2937	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2938	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2939	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2940	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2941	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2942	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2943	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2944	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2945	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2946	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2947	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2948	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2949	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2950	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2951	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2952	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2953	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2954	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2955	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2956	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2957	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2958	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2959	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2960	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2961	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2962	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2963	GM1K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2964	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2965	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2966	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2911	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXY8		86359DXY8
2912	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XBA4		86363XBA4
2913	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XBB2		86363XBB2
2914	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM611P3
2915	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM612P2
2916	SP AMERICAS-TRADING	PRIME-AMERICAS	86363JAC2		86363JAC2
2917	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF071C1
2918	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF072C1
2919	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0618NC
2920	SP AMERICAS-TRADING	PRIME-AMERICAS			00077BMT7
2921	SP AMERICAS-TRADING	PRIME-AMERICAS			SA200415E
2922	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0413E
2923	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC047EE
2924	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF4X
2925	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF5X
2926	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS06RF1X
2927	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC6RF2X
2928	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0214AP2
2929	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0216AP3
2930	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0218AP3
2931	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0221AP3
2932	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0225AP3
2933	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0227AP1
2934	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0302AP3
2935	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0306AP1
2936	SP AMERICAS-TRADING	PRIME-AMERICAS			SAR6PIII
2937	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM05PII
2938	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0604P
2939	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0606P
2940	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM061PI
2941	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM062PI
2942	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM063PI
2943	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM066P2
2944	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM067P1
2945	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM067P2
2946	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM068P1
2947	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM068P2
2948	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM069P1
2949	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM069P2
2950	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM069P3
2951	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM21PII
2952	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM610P1
2953	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM610P2
2954	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM610P3
2955	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM62PII
2956	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM62PIV
2957	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM63PII
2958	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM64PII
2959	SP AMERICAS-TRADING	PRIME-AMERICAS			SARMPI065
2960	SP AMERICAS-TRADING	PRIME-AMERICAS			SARMPII65
2961	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS337ACX
2962	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0702NC
2963	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC410PP
2964	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM611P2
2965	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF0701R
2966	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF07R2R

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2911	SASC 2006-RF1 R STRUCTURED ASSET SECURITIES CO	01/25/36	0.00%	MTS	200	1.00	1.00
2912	SARM 2007-5 1-AP STRUCTURED ADJUSTABLE RATE MOR	06/25/37	0.00%	MTS	100	1.00	1.00
2913	SARM 2007-5 2-AP STRUCTURED ADJUSTABLE RATE MOR	06/25/37	0.00%	MTS	100	1.00	1.00
2914	SARM 2006-11 P-III STRUCTURED ADJUSTABLE RATE MOR	12/25/36	0.00%	MTS	100	1.00	1.00
2915	SARM 2006-12 P-II STRUCTURED ADJUSTABLE RATE MOR	12/25/46	0.00%	MTS	100	1.00	1.00
2916	LXS 2006-8 P LEHMAN XS TRUST	01/01/00	0.00%	MTS	100	0.00	0.00
2917	LXS GPMF07-AR1 C1 LEHMAN XS TRUST	02/25/47	0.00%	MTS	100	1.00	1.00
2918	LXS GPMF07-AR2 1-C LEHMAN XS TRUST	05/25/47	0.00%	MTS	100	1.00	1.00
2919	LXS 06-18N C LEHMAN XS TRUST	12/25/46	0.00%	MTS	100	1.00	1.00
2920	AMAC 99-8 R CMO SER 99-8 ABN AMRO MTGE CORP DEPOSITOR	12/25/29	7.75%	MTS	100	1.00	1.00
2921	SASC 2004-15 E STRUCTURED ASSET SECURITIES CO	09/25/34	0.00%	MTS	100	1.00	1.00
2922	SASC 2004-13 E STRUCTURED ASSET SECURITIES CO	07/25/34	0.00%	MTS	100	1.00	1.00
2923	SASC 2004-7 E STRUCTURED ASSET SECURITIES CO	05/25/34	5.00%	MTS	100	1.01	1.00
2924	SASC05-RF4 X STRUCTURED ASSET SECURITIES CO	07/25/35	0.00%	MTS	100	1.00	1.00
2925	SASC05-RF5 X STRUCTURED ASSET SECURITIES CO	08/25/35	0.00%	MTS	100	1.00	1.00
2926	SASC06-RF1 X STRUCTURED ASSET SECURITIES CO	01/25/36	0.00%	MTS	100	1.00	1.00
2927	SASC06-RF2 X STRUCTURED ASSET SECURITIES CO	05/25/36	0.00%	MTS	100	1.00	1.00
2928	SASCO 2002-14A P-II STRUCTURED ASSET SECS CO	08/25/33	0.00%	MTS	100	1.00	1.00
2929	SASCO 2002-16A P-III STRUCTURED ASSET SECS CO	08/25/33	0.00%	MTS	100	1.00	1.00
2930	SASCO 2002-18A P-III STRUCTURED ASSET SECS CO	08/25/33	0.00%	MTS	100	1.00	1.00
2931	SASCO 2002-21A P-III STRUCTURED ASSET SECS CO	08/25/33	0.00%	MTS	100	1.00	1.00
2932	SASCO 2002-25A P-III STRUCTURED ASSET SECS CO	08/25/33	0.00%	MTS	100	1.00	1.00
2933	SASCO 2002-27A P-I STRUCTURED ASSET SECS CO	08/25/33	0.00%	MTS	100	1.00	1.00
2934	SASCO 2003-02A P-III STRUCTURED ASSET SECS CO	08/25/33	0.00%	MTS	100	1.00	1.00
2935	SASCO 2003-06A P-I STRUCTURED ASSET SECS CO	08/25/33	0.00%	MTS	100	1.00	1.00
2936	SARM 2006-2-P-III STRUCTURED ADJUSTABLE RATE MOR	03/25/36	0.00%	MTS	100	1.00	1.00
2937	SARM 2005-22 P-II STRUCTURED ADJUSTABLE RATE MOR	12/25/35	0.00%	MTS	100	1.00	1.00
2938	SARM 2006-4 P-I STRUCTURED ADJUSTABLE RATE MOR	05/25/36	0.00%	MTS	100	1.00	1.00
2939	SARM 2006-6 P-I STRUCTURED ADJUSTABLE RATE MOR	07/25/36	0.00%	MTS	100	1.00	1.00
2940	SARM 2006-1 P-I STRUCTURED ADJUSTABLE RATE MOR	02/01/36	0.00%	MTS	100	1.00	1.00
2941	SARM 2006-P-I STRUCTURED ADJUSTABLE RATE MOR	03/25/36	0.00%	MTS	100	1.00	1.00
2942	SARM 2006-3 P-I STRUCTURED ADJUSTABLE RATE MOR	04/25/36	0.00%	MTS	100	1.00	1.00
2943	SARM 2006-6 P-II STRUCTURED ADJUSTABLE RATE MOR	07/25/36	0.00%	MTS	100	1.00	1.00
2944	SARM 2006-7 P-I STRUCTURED ADJUSTABLE RATE MOR	08/31/31	0.00%	MTS	100	1.00	1.00
2945	SARM 2006-7 P-II STRUCTURED ADJUSTABLE RATE MOR	08/31/31	0.00%	MTS	100	1.00	1.00
2946	SARM 2006-8 P-I STRUCTURED ADJUSTABLE RATE MOR	08/31/36	0.00%	MTS	100	1.00	1.00
2947	SARM 2006-8 P-II STRUCTURED ADJUSTABLE RATE MOR	08/31/36	0.00%	MTS	100	1.00	1.00
2948	SARM 2006-9 P-I STRUCTURED ADJUSTABLE RATE MOR	09/30/36	0.00%	MTS	100	1.00	1.00
2949	SARM 2006-9 P-II STRUCTURED ADJUSTABLE RATE MOR	09/30/36	0.00%	MTS	100	1.00	1.00
2950	SARM 2006-9 P-III STRUCTURED ADJUSTABLE RATE MOR	09/30/36	0.00%	MTS	100	1.00	1.00
2951	SARM 2005-21 P-II STRUCTURED ADJUSTABLE RATE MOR	11/25/35	0.00%	MTS	100	1.00	1.00
2952	SARM 2006-10 PI STRUCTURED ADJUSTABLE RATE MOR	11/25/46	0.00%	MTS	100	1.00	1.00
2953	SARM 2006-10 PII STRUCTURED ADJUSTABLE RATE MOR	11/25/46	0.00%	MTS	100	1.00	1.00
2954	SARM 2006-10 PIII STRUCTURED ADJUSTABLE RATE MOR	11/25/46	0.00%	MTS	100	1.00	1.00
2955	SARM 2006-P-II STRUCTURED ADJUSTABLE RATE MOR	03/25/36	0.00%	MTS	100	1.00	1.00
2956	SARM 2006-P-IV STRUCTURED ADJUSTABLE RATE MOR	03/25/36	0.00%	MTS	100	1.00	1.00
2957	SARM 2006-3 P-II STRUCTURED ADJUSTABLE RATE MOR	04/25/36	0.00%	MTS	100	1.00	1.00
2958	SARM 2006-4 P-II STRUCTURED ADJUSTABLE RATE MOR	05/25/36	0.00%	MTS	100	1.00	1.00
2959	SARM 2006-5 PI STRUCTURED ADJUSTABLE RATE MOR	06/25/36	0.00%	MTS	100	1.00	1.00
2960	SARM 2006-5 PII STRUCTURED ADJUSTABLE RATE MOR	06/25/36	0.00%	MTS	100	1.00	1.00
2961	SASCO 2003-37A CX STRUCTURED ASSET SECS CORP	12/25/33	0.00%	MTS	100	1.00	1.00
2962	LXS 2007-2N C LEHMAN XS TRUST	02/25/37	0.00%	MTS	100	1.00	1.00
2963	SASC 2004-10 P STRUCTURED ASSET SECURITIES CO	06/25/34	0.00%	MTS	100	1.00	1.00
2964	SARM 2006-11 P-II STRUCTURED ADJUSTABLE RATE MOR	12/25/36	0.00%	MTS	100	1.00	1.00
2965	LXS GPMF07-AR1 R LEHMAN XS TRUST	02/25/47	0.00%	MTS	100	1.00	1.00
2966	LXS GPMF07-AR2 R LEHMAN XS TRUST	05/25/47	0.00%	MTS	100	1.00	1.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
2911	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2912	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2913	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2914	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2915	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2916	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2917	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2918	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2919	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2920	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2921	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2922	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2923	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2924	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2925	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2926	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2927	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2928	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2929	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2930	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2931	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2932	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2933	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2934	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2935	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2936	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2937	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2938	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2939	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2940	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2941	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2942	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2943	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2944	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2945	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2946	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2947	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2948	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2949	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2950	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2951	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2952	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2953	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2954	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2955	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2956	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2957	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2958	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2959	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2960	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2961	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2962	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2963	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2964	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2965	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2966	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
2967	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2968	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2969	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2970	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2971	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2972	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2973	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2974	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2975	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2976	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2977	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2978	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2979	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2980	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2981	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2982	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2983	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2984	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2985	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2986	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2987	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2988	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2989	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2990	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2991	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2992	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2993	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2994	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2995	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2996	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2997	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2998	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
2999	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3000	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3001	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3002	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3003	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3004	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3005	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3006	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3007	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3008	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3009	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3010	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3011	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3012	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3013	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3014	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3015	GM1K	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3016	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3017	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3018	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3019	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3020	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3021	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3022	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
2967	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR5R
2968	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR6R
2969	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR7R
2970	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR8R
2971	SP AMERICAS-TRADING	PRIME-AMERICAS			INDX6AR4R
2972	SP AMERICAS-TRADING	PRIME-AMERICAS			INDX6AR8R
2973	SP AMERICAS-TRADING	PRIME-AMERICAS			INX6AR14R
2974	SP AMERICAS-TRADING	PRIME-AMERICAS			LABS031EE
2975	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0062NR
2976	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0604NR
2977	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0610NR
2978	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0612NR
2979	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0618NR
2980	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP1R
2981	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP2R
2982	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP4R
2983	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0702NR
2984	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0706R1
2985	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0706R2
2986	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0716NC
2987	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS6GP3RC
2988	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0603R
2989	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0604R
2990	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM071R1
2991	SP AMERICAS-TRADING	PRIME-AMERICAS			SARMP0505
2992	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0611R
2993	SP AMERICAS-TRADING	PRIME-AMERICAS	00077BPJ6		00077BPJ6
2994	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LT90		45660LT90
2995	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LVC0		45660LVC0
2996	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDG3		52521RDG3
2997	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BBF8		52525BBF8
2998	SP AMERICAS-TRADING	PRIME-AMERICAS	75115HAR7		75115HAR7
2999	SP AMERICAS-TRADING	PRIME-AMERICAS	75115HAS5		75115HAS5
3000	SP AMERICAS-TRADING	PRIME-AMERICAS	75115HAT3		75115HAT3
3001	SP AMERICAS-TRADING	PRIME-AMERICAS	75115HAU0		75115HAU0
3002	SP AMERICAS-TRADING	PRIME-AMERICAS	75115HAV8		75115HAV8
3003	SP AMERICAS-TRADING	PRIME-AMERICAS	76112FAK7		76112FAK7
3004	SP AMERICAS-TRADING	PRIME-AMERICAS	863576AW4		863576AW4
3005	SP AMERICAS-TRADING	PRIME-AMERICAS	863579A32		863579A32
3006	SP AMERICAS-TRADING	PRIME-AMERICAS	863579NP9		863579NP9
3007	SP AMERICAS-TRADING	PRIME-AMERICAS	863579S82		863579S82
3008	SP AMERICAS-TRADING	PRIME-AMERICAS	863579W79		863579W79
3009	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DPL5		86359DPL5
3010	SP AMERICAS-TRADING	PRIME-AMERICAS	86361QAU8		86361QAU8
3011	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBD5		86363GBD5
3012	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBE3		86363GBE3
3013	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AP8		863911AP8
3014	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAV2		86362NAV2
3015	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0413P
3016	SP AMERICAS-TRADING	PRIME-AMERICAS	863572FR9		863572FR9
3017	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0335E
3018	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RAV4		52520RAV4
3019	SP AMERICAS-TRADING	PRIME-AMERICAS	52521FBH9		52521FBH9
3020	SP AMERICAS-TRADING	PRIME-AMERICAS	863579E46		863579E46
3021	SP AMERICAS-TRADING	PRIME-AMERICAS	863579HZ4		863579HZ4
3022	SP AMERICAS-TRADING	PRIME-AMERICAS	863579VD7		863579VD7

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
2967	LXS GPMF06-AR5 R LEHMAN XS TRUST	09/30/36	0.00%	MTS	100	1.00	1.00
2968	LXS GPMF06-AR6 R LEHMAN XS TRUST	11/25/46	0.00%	MTS	100	1.00	1.00
2969	LXS GPMF06-AR7 R LEHMAN XS TRUST	12/25/46	0.00%	MTS	100	1.00	1.00
2970	LXS GPMF06-AR8 R LEHMAN XS TRUST	12/25/46	0.00%	MTS	100	1.00	1.00
2971	INDX 2006-AR4 R INDYMAC INDEX MORTGAGE LOAN TR	05/25/36	0.00%	MTS	100	1.00	1.00
2972	INDX 2006-AR8 R CLASS INDYMAC INDEX MORTGAGE LOAN TR	07/25/46	0.00%	MTS	100	1.00	1.00
2973	INDX 2006-AR14 R INDYMAC INDEX MORTGAGE LOAN TR	11/25/46	0.00%	MTS	100	1.00	1.00
2974	LABS 2003-1 E LEHMAN ABS	11/25/33	0.00%	MTS	100	1.00	1.00
2975	LXS 2006-2N R LEHMAN XS TRUST	02/01/36	0.00%	MTS	100	1.00	1.00
2976	LXS 2006-4N R LEHMAN XS TRUST	04/25/46	0.00%	MTS	100	1.00	1.00
2977	LXS 2006-10N R LEHMAN XS TRUST	07/25/46	0.00%	MTS	100	1.00	1.00
2978	LXS 2006-12N R LEHMAN XS TRUST	08/31/31	0.00%	MTS	100	1.00	1.00
2979	LXS 06-18N R LEHMAN XS TRUST	12/25/46	0.00%	MTS	100	1.00	1.00
2980	LXS 2006 GP1 R CLASS LEHMAN XS TRUST	05/25/46	0.00%	MTS	100	1.00	1.00
2981	LXS 2006-GP2 R LEHMAN XS TRUST	06/25/36	0.00%	MTS	100	1.00	1.00
2982	LXS 2006-GP4 R LEHMAN XS TRUST	08/31/31	0.00%	MTS	100	1.00	1.00
2983	LXS 2007-2N R LEHMAN XS TRUST	02/25/37	0.00%	MTS	100	1.00	1.00
2984	LXS 2007-6 R1 LEHMAN XS TRUST	05/25/47	0.00%	MTS	100	1.00	1.00
2985	LXS 2007-6 R2 LEHMAN XS TRUST	05/25/47	0.00%	MTS	100	1.00	1.00
2986	LXS 2007-16N C1 LEHMAN XS TRUST	09/25/12	0.00%	MTS	100	1.00	1.00
2987	LXS 2006-GP3 R CLASS LEHMAN XS TRUST	07/25/46	0.00%	MTS	100	1.00	1.00
2988	SARM 2006-3 R STRUCTURED ADJUSTABLE RATE MOR	04/25/36	0.00%	MTS	100	1.00	1.00
2989	SARM 2006-4 R STRUCTURED ADJUSTABLE RATE MOR	05/25/36	0.00%	MTS	100	1.00	1.00
2990	SARM 2007-1 R-1 STRUCTURED ADJUSTABLE RATE MOR	02/25/37	0.00%	MTS	100	1.00	1.00
2991	SARMN 2005-5 P STRUCTURED ADJUSTABLE RATE MOR	05/28/35	0.00%	MTS	100	1.00	1.00
2992	SASCO 2006-11 R STRUCTURED ASSET SECURITIES CO	11/25/46	0.00%	MTS	100	1.00	1.00
2993	AMAC 00-2 00-R CMO SER 00-2 ABN AMRO MTGE CORP	05/25/30	8.00%	MTS	100	1.00	1.00
2994	RAST05-A14 R RESIDENTIAL ASSET SECURITIZATI	11/25/35	5.50%	MTS	100	1.00	1.00
2995	INDX 2005-AR17 R INDYMAC INDEX MORTGAGE LOAN TR	08/25/35	5.54%	MTS	100	1.00	1.00
2996	LMT 2007-5 R LEHMAN MORTGAGE TRUST	06/25/37	0.00%	MTS	100	1.00	1.00
2997	LXS 2007-16N R LEHMAN XS TRUST	09/25/12	0.00%	MTS	100	1.00	1.00
2998	RALI 2006-Q09 R-I RESIDENTIAL ACCREDIT LOANS INC	11/25/46	0.00%	MTS	100	1.00	1.00
2999	RALI 2006-Q09 R-II RESIDENTIAL ACCREDIT LOANS INC	11/25/46	0.00%	MTS	100	1.00	1.00
3000	RALI 2006-Q09 R-III RESIDENTIAL ACCREDIT LOANS INC	11/25/46	0.00%	MTS	100	1.00	1.00
3001	RALI 2006-Q09 R-IV RESIDENTIAL ACCREDIT LOANS INC	11/25/46	0.00%	MTS	100	1.00	1.00
3002	RALI 2006-Q09 R-X RESIDENTIAL ACCREDIT LOANS INC	11/25/46	0.00%	MTS	100	1.00	1.00
3003	RAST 2006-A5CB AR RESIDENTIAL ASSET SECURITIZATI	06/25/36	6.25%	MTS	100	1.00	1.00
3004	SASC05-5 R STRUCTURED ASSET SECURITIES CO	04/25/35	0.00%	MTS	100	1.00	1.00
3005	SARM 2005-20 R STRUCTURED ADJUSTABLE RATE MOR	10/25/35	5.79%	MTS	100	1.00	1.00
3006	SARM05-4 R STRUCTURED ADJUSTABLE RATE MOR	03/25/35	5.39%	MTS	100	1.01	1.00
3007	SARM 2006-1 R STRUCTURED ADJUSTABLE RATE MOR	02/01/36	6.16%	MTS	100	1.00	1.00
3008	SARM 2006-2 R STRUCTURED ADJUSTABLE RATE MOR	03/25/36	5.71%	MTS	100	1.00	1.00
3009	SASC05-15 R STRUCTURED ASSET SECURITIES CO	08/25/35	0.00%	MTS	100	1.00	1.00
3010	SARM 2006-10 R STRUCTURED ADJUSTABLE RATE MOR	11/25/36	6.11%	MTS	100	1.00	1.00
3011	SARM 2007-3 R-II STRUCTURED ADJUSTABLE RATE MOR	04/25/37	0.00%	MTS	100	1.00	1.00
3012	SARM 2007-3 R-III STRUCTURED ADJUSTABLE RATE MOR	04/25/37	0.00%	MTS	100	1.00	1.00
3013	SASC 2006-RF4 R SASCO LLC	10/25/36	0.00%	MTS	100	1.00	1.00
3014	SARM 2007-8 R-II STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.46%	MTS	200	1.00	0.99
3015	SASC 2004-13 P STRUCTURED ASSET SECURITIES CO	07/25/34	0.00%	MTS	100	1.00	1.00
3016	SASCO 95-3 IIR CMO SER 95-3 STRUCTURED ASSET SECS CORP	01/28/24	6.50%	MTS	100	1.00	0.99
3017	SASCO 2003-35 E STRUCTURED ASSET SECS CRP	12/25/33	0.00%	MTS	100	1.00	0.99
3018	LMT 2006-4 R LEHMAN MORTGAGE TRUST	08/25/21	5.00%	MTS	100	1.00	0.99
3019	LMT 2007-1 R LEHMAN MORTGAGE TRUST	02/25/37	5.75%	MTS	100	1.00	0.99
3020	SARM 2005-21 R STRUCTURED ADJUSTABLE RATE MOR	11/25/35	6.09%	MTS	100	1.00	0.99
3021	SARM04-20 R STRUCTURED ADJUSTABLE RATE MOR	01/25/35	5.09%	MTS	100	1.00	0.99
3022	SARM 2005-15 R STRUCTURED ADJUSTABLE RATE MOR	07/25/35	5.74%	MTS	100	1.01	0.99

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
2967	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2968	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2969	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2970	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2971	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2972	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2973	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2974	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2975	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2976	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2977	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2978	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2979	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2980	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2981	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2982	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2983	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2984	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2985	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2986	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2987	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2988	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2989	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2990	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2991	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2992	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2993	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2994	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2995	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2996	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2997	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2998	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2999	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3000	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3001	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3002	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3003	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3004	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3005	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3006	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3007	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3008	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3009	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3010	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3011	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3012	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3013	100	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3014	99	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3015	99	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3016	99	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3017	99	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3018	99	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3019	99	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3020	99	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3021	99	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3022	99	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3023	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3024	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3025	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3026	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3027	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3028	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3029	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3030	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3031	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3032	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3033	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3034	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3035	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3036	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3037	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3038	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3039	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3040	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3041	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3042	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3043	GA76	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3044	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3045	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3046	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3047	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3048	G138	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3049	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3050	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3051	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3052	GA76	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3053	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3054	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3055	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3056	GM9E	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3057	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3058	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3059	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3060	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3061	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3062	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3063	GMHN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3064	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3065	GMC0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3066	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3067	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3068	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3069	G1KF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3070	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3071	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3072	GMC0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3073	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3074	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3075	G138	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3076	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3077	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3078	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
3023	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B3T6		86359B3T6
3024	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DHF7		86359DHF7
3025	SP AMERICAS-TRADING	PRIME-AMERICAS	94982RAB1		94982RAB1
3026	SP AMERICAS-TRADING	PRIME-AMERICAS	94983KAB5		94983KAB5
3027	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RGE1		86358RGE1
3028	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DTD9		86359DTD9
3029	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MDB6		52520MDB6
3030	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MEW9		52520MEW9
3031	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MFW8		52520MFW8
3032	SP AMERICAS-TRADING	PRIME-AMERICAS	76113WAH6		76113WAH6
3033	SP AMERICAS-TRADING	PRIME-AMERICAS	863576CZ5		863576CZ5
3034	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B6C0		86359B6C0
3035	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DEG8		86359DEG8
3036	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DRE9		86359DRE9
3037	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DSZ1		86359DSZ1
3038	SP AMERICAS-TRADING	PRIME-AMERICAS	52521HCB7		52521HCB7
3039	SP AMERICAS-TRADING	PRIME-AMERICAS			SASCO14AR
3040	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	70070AAA3		70070AAA3
3041	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAW7		86364JAW7
3042	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAX5		86364JAX5
3043	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	317350AP1		317350AP1
3044	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAT5		52525DAT5
3045	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAU2		52525DAU2
3046	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAS7	US80382SAS77	80382SAS7
3047	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	045424BH0		045424BH0
3048	SP AMERICAS-TRADING	HOUSE-RISK	863573QV6		863573QV6
3049	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS7BNC1P
3050	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAY9		86364PAY9
3051	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAZ6		86364PAZ6
3052	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358EJD9		86358EJD9
3053	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YBA1		86364YBA1
3054	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YBB9		86364YBB9
3055	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YBC7		86364YBC7
3056	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505EZ1	US393505EZ12	393505EZ1
3057	SP AMERICAS-TRADING	PRIME-AMERICAS	05948XZG9		05948XZG9
3058	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RFY8		86358RFY8
3059	SP AMERICAS-TRADING	PRIME-AMERICAS	863579NC8		863579NC8
3060	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAR9	US80382SAR94	80382SAR9
3061	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	126673ME9		126673ME9
3062	SP AMERICAS-TRADING	PRIME-AMERICAS	863573CR0		863573CR0
3063	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	200380AZ6		MZ99
3064	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	57644BAA5		57644BAA5
3065	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2R
3066	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAJ6		52524NAJ6
3067	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505W65		393505W65
3068	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505Y48	US393505Y489	393505Y48
3069	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572B69		863572B69
3070	SP AMERICAS-TRADING	PRIME-AMERICAS	8635723F8		8635723F8
3071	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS99BC1R
3072	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2P
3073	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7TC1R
3074	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783760QA2		783760QA2
3075	SP AMERICAS-TRADING	HOUSE-RISK	863573TT8		863573TT8
3076	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2X
3077	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			NC03NC4CE
3078	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383DAA8		80383DAA8

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	L	M	N	O	P	Q	R
3023	SASC 2005-1 R STRUCTURED ASSET SECURITIES CO	02/25/35	5.75%	MTS	100	1.00	0.99
3024	SASC 2005-10 R STRUCTURED ASSET SECURITIES CO	06/25/35	5.75%	MTS	100	1.00	0.99
3025	WFMBS 2005-AR11 1AR WELLS FARGO MORTGAGE BACKED SE	06/25/35	4.62%	MTS	100	0.99	0.99
3026	WFMBS 2006-AR2 1AR WELLS FARGO MORTGAGE BACKED SE	03/25/36	5.14%	MTS	100	0.99	0.99
3027	SASCO 2001-9 6-AX STRUCTURED ASSET SEC CORP	06/28/31	8.50%	MTS	28,042	0.00	0.00
3028	SASC05-RF5 R STRUCTURED ASSET SECURITIES CO	08/25/35	6.70%	MTS	100	1.00	0.98
3029	LMT 2005-2 R LEHMAN MORTGAGE TRUST	12/25/35	5.75%	MTS	100	1.00	0.98
3030	LMT 2005-3 R LEHMAN MORTGAGE TRUST	01/25/36	5.50%	MTS	100	1.00	0.99
3031	LMT 2006-1 R LEHMAN MORTGAGE TRUST	02/25/36	5.50%	MTS	100	1.00	0.99
3032	RAST 2007-A3 AR RESIDENTIAL ASSET SECURITIZATI	03/25/37	5.75%	MTS	100	1.00	0.98
3033	SASC05-6 R STRUCTURED ASSET SECURITIES CO	05/25/35	0.00%	MTS	100	1.00	0.99
3034	SASC 2005-3 R STRUCTURED ASSET SECURITIES CO	03/25/35	5.75%	MTS	100	1.00	0.98
3035	SASC 2005-11H R STRUCTURED ASSET SECURITIES CO	06/25/35	5.50%	MTS	100	1.00	0.99
3036	SASC 2005-16 R STRUCTURED ASSET SECURITIES CO	09/25/35	5.50%	MTS	100	1.00	0.99
3037	SASC 2005-17 R STRUCTURED ASSET SECURITIES CO	10/25/35	5.50%	MTS	100	1.00	0.99
3038	LMT 2006-9 R LEHMAN MORTGAGE TRUST	01/25/37	7.00%	MTS	100	1.00	0.97
3039	SASCO 01-14A R SER 01-14A CL RSTRUCTURED ASSET SECS CORP	08/25/31	0.00%	MTS	100	0.95	0.95
3040	PPSIN 2005-WHQ2 A PARK PLACE SECURITIES NIM TRUS	05/25/35	5.19%	MTS	0	0.00	0.00
3041	SARM 2007-9 1-AP STRUCTURED ADJUSTABLE RATE MOR	11/25/10	0.00%	MTS	1,000	0.09	0.09
3042	SARM 2007-9 2-AP STRUCTURED ADJUSTABLE RATE MOR	11/25/10	0.00%	MTS	1,000	0.09	0.09
3043	FINA 2004-1 ASIO FINANCE AMERICA MORTGAGE LOAN	06/25/09	0.35%	MTS	81,801,800	0.00	0.00
3044	LXS 07-18N 1-AP LEHMAN XS TRUST	10/25/10	0.00%	MTS	1,000	0.08	0.08
3045	LXS 07-18N 2-AP LEHMAN XS TRUST	10/25/10	0.00%	MTS	1,000	0.08	0.08
3046	SAIL NIM 2003 7 A SAIL NIM 2003 7 A	08/27/33	0.00%	MTS	1,294,585	0.00	0.00
3047	ASC 96-D2 ACS2 ASSET SECURITIZATION CORP	02/14/29	1.05%	MTS	566,617	0.00	0.00
3048	SMART 93-1 1-BY CMO SERIES 001STRUCTURED MTGE ASSET RESID	02/25/24	2500.00%	MTS	2	34.01	34.98
3049	SASCO 2007-BNC1 P STRUCTURED ASSET SECURITIES CO	10/25/37	0.00%	MTS	705,782,442	0.00	0.00
3050	SARM 2007-10 1-AP STRUCTURED ADJUSTABLE RATE MOR	09/25/12	0.00%	MTS	1,000	0.07	0.07
3051	SARM 2007-10 2-AP STRUCTURED ADJUSTABLE RATE MOR	09/25/12	0.00%	MTS	1,000	0.07	0.07
3052	SAIL 2004-5 A-SIO STRUCTURED ASSET INVESTMENT LO	06/25/09	1.10%	MTS	63,026,156	0.00	0.00
3053	SARM 2007-11 1AP STRUCTURED ADJUSTABLE RATE MOR	12/25/37	0.00%	MTS	1,000	0.06	0.06
3054	SARM 2007-11 2AP STRUCTURED ADJUSTABLE RATE MOR	12/25/37	0.00%	MTS	1,000	0.06	0.06
3055	SARM 2007-11 3AP STRUCTURED ADJUSTABLE RATE MOR	12/25/37	0.00%	MTS	1,000	0.06	0.06
3056	GTHIL 94-D B2 ASSETBACKED HOMEGREENTREE HOME IMPRVMT LOAN TR	12/15/14	9.30%	MTS	68	0.80	0.81
3057	BOAMS 2003-K 2A1 BANK OF AMERICA MTG SECURITIES	12/25/33	4.16%	MTS	0	0.00	0.00
3058	SASCO 2001-9 2-AX STRUCTURED ASSET SEC CORP	06/28/31	7.00%	MTS	14,168	0.00	0.00
3059	SARM 2005-4 6AX2 STRUCTURED ADJUSTABLE RATE MOR	03/25/35	0.01%	MTS	9,792,932	0.00	0.00
3060	SAIL NIM 2003 BC5 A SAIL NIM 2003 BC5 A	06/27/33	0.00%	MTS	664,187	0.00	0.00
3061	CWL 2004-8N CERT COUNTRYWIDE ASSET-BACKED CERTI	11/25/34	0.00%	MTS	344,574,255	0.00	0.00
3062	SMART 91-5 5-I CMO SERIES 005 STRUCTURED MORTGAGE ASSET TR	10/25/22	2500.00%	MTS	35	0.00	0.97
3063	PT COMFED 88-6 A1	10/01/18	6.41%	MTS	30	1.00	1.00
3064	MNIM 2005-CI9A N1 MASTR ABS NIM TRUST	03/26/35	4.94%	MTS	447	0.05	0.05
3065	SASC 2006-GEL2 R STRUCTURED ASSET SECURITIES CO	04/25/36	0.00%	MTS	226,998,491	0.00	0.00
3066	LBFRC 2007-LLFA X2 LEHMAN BROTHERS FLOATING RATE	06/15/22	0.00%	MTS	2,150,958,394	0.00	0.00
3067	GTMH 99-2 B1 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30	8.41%	MTS	24	0.91	0.91
3068	GT 99-3 B1 ASSETBK HOME EQUITYGREENTREE FINANCIAL CORP	02/01/31	8.37%	MTS	20	1.09	1.10
3069	SASCO 99-SP1 M1 CMO SER 99-SP1STRUCTURED ASSET SECS CORP	05/25/29	3.05%	MTS	20	1.00	1.00
3070	SASCO 2001-3 AX CMO SER 01-1 STRUCTURED ASSET SECS CORP	02/25/16	7.00%	MTS	6,478	0.00	0.00
3071	SASCO 99-BC1 R CMO SER 99-144ASTRUCTURED ASSET SECS CORP-	01/22/29	0.00%	MTS	1,769,373,732	0.00	0.00
3072	SASC 2006-GEL2 P STRUCTURED ASSET SECURITIES CO	04/25/36	0.00%	MTS	176,824,998	0.00	0.00
3073	SASCO 2007-TC1 R STRUCTURED ASSET SECURITIES CO	06/25/37	0.00%	MTS	178,891,375	0.00	0.00
3074	RYL 79 B RYLAND ACCEPTANCE CORP	07/01/11	538.89%	MTS	84	0.00	0.21
3075	SMART 1993-5 CJ STRUCTURED MTGE ASSET TRUST	06/25/24	0.01%	MTS	756,000	0.00	0.00
3076	SASC 2006-GEL2 X STRUCTURED ASSET SECURITIES CO	04/01/36	0.00%	MTS	171,975,925	0.00	0.00
3077	NCHET 2003-4 CE NEW CENTURY HOME EQUITY LOAN T	09/30/33	0.00%	MTS	160,753,074	0.00	0.00
3078	SASNM 2005-S6 A SASCO NET INTEREST MARGIN TRUS	11/27/35	5.50%	MTS	16,328,521	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
3023	99	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3024	99	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3025	99	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3026	99	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3027	98	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3028	98	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3029	98	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3030	98	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3031	98	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3032	98	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3033	98	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3034	98	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3035	98	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3036	98	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3037	98	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3038	97	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3039	95	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3040	94	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3041	91	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3042	91	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3043	82	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3044	81	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3045	81	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3046	73	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3047	72	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3048	71	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3049	71	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3050	70	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3051	70	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3052	63	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3053	58	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3054	58	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3055	58	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3056	55	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3057	51	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3058	44	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3059	38	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3060	38	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3061	34	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3062	34	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3063	30	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3064	24	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3065	23	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3066	22	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3067	22	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3068	22	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3069	20	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3070	18	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3071	18	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3072	18	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3073	18	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3074	18	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3075	17	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3076	17	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3077	16	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3078	16	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3079	GM9D	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3080	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3081	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3082	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3083	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3084	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3085	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3086	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3087	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3088	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3089	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3090	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3091	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3092	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3093	G138	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3094	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3095	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3096	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3097	G138	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3098	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3099	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3100	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3101	G1FZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3102	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3103	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3104	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3105	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3106	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3107	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3108	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3109	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3110	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3111	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3112	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3113	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3114	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3115	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3116	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3117	GM1A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3118	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3119	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3120	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3121	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3122	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3123	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3124	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3125	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3126	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3127	GM4Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3128	GM4Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3129	GMHS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3130	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3131	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3132	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3133	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3134	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3079	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393533AK0	US393533AK01	393533AK0
3080	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	55311BAA1		55311BAA1
3081	SP AMERICAS-TRADING	PRIME-AMERICAS	863573FD8		863573FD8
3082	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS058LTR
3083	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS058R1
3084	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS058R2
3085	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC5RF1R
3086	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07BC4L
3087	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07BC4R
3088	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DBZ9		86359DBZ9
3089	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0519R
3090	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0713LT
3091	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	743947AL7		743947AL7
3092	SP AMERICAS-TRADING	ABS DERIVATIVES	94769WAL7		94769WAL7
3093	SP AMERICAS-TRADING	HOUSE-RISK	863573NE7		863573NE7
3094	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT72R
3095	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT72T
3096	SP AMERICAS-TRADING	ABS DERIVATIVES	76128UAA8	US76128UAA88	76128UAA8
3097	SP AMERICAS-TRADING	HOUSE-RISK	863572AS2		863572AS2
3098	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS078HPP
3099	SP AMERICAS-TRADING	PRIME-AMERICAS	8635722W2		8635722W2
3100	SP AMERICAS-TRADING	PRIME-AMERICAS	23243BAD6		23243BAD6
3101	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	87483UAC0	US87483UAC09	87483UAC0
3102	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT73R
3103	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT73T
3104	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07BC3L
3105	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07BC3R
3106	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7OSIR
3107	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7OSIT
3108	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QCU0	US20846QCU04	20846QCU0
3109	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	ARC02BCR9		ARC02BCR9
3110	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SAS2HF1R3		SAS2HF1R3
3111	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SBP2		80382SBP2
3112	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DBM1		86364DBM1
3113	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			NC03NCOTC
3114	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS7BNC1L
3115	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS7BNC1R
3116	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07101P
3117	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07RM1R
3118	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING			LBSBC073L
3119	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0710R
3120	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM079RI
3121	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAS6		86364JAS6
3122	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			P0000MW19
3123	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSN051PS
3124	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM079C
3125	SP AMERICAS-TRADING	PRIME-AMERICAS	749241AJ4		749241AJ4
3126	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625MPV5		46625MPV5
3127	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7EQ1R
3128	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7EQ1T
3129	SP AMERICAS-TRADING	ABS CDO AMERICAS			ACA200801
3130	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT74L
3131	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT74R
3132	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7WF2L
3133	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7WF2R
3134	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07GE2L

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
3079	GTCT 96-B B ASSETBK LOAN GT REC EQUIPMENT CONSUMER TR	07/15/18	7.70%	MTS	24	0.65	0.66
3080	MLMI 2004-WM3N N1 MERRILL LYNCH MORTGAGE INVESTO	01/25/35	0.00%	MTS	403,033	0.00	0.00
3081	SMART 92-1 1-BI CMO SERIES 001STRUCTURED MTGE ASSET RESID	02/25/23	0.42%	MTS	92,639	0.00	0.00
3082	LEH XS 05-8 LT-R-1 LEHMAN XS TRUST MORTGAGE PASS	12/25/35	0.00%	MTS	100	0.14	0.14
3083	LEH XS 05-8 R1 LEHMAN XS TRUST MORTGAGE PASS	12/25/35	0.00%	MTS	100	0.14	0.14
3084	LEH XS 05-8 R2 LEHMAN XS TRUST MORTGAGE PASS	12/25/35	0.00%	MTS	100	0.14	0.14
3085	SASCO 2005-RF1 R STRUCTURED ASSET SECURITIES CO	03/25/35	0.00%	MTS	100	0.14	0.14
3086	SASCO 2007-BC4 LTR STRUCTURED ASSETS SECURITIES C	11/25/37	0.00%	MTS	1,307,437,745	0.00	0.00
3087	SASCO 2007-BC4 R STRUCTURED ASSETS SECURITIES C	11/25/37	0.00%	MTS	1,307,437,745	0.00	0.00
3088	SASCO 2005-RF1 B2 STRUCTURED ASSET SECURITIES CO	03/25/35	6.71%	MTS	0	0.00	0.00
3089	SARM 2005-19XS R STRUCTURED ADJUSTABLE RATE MOR	10/25/35	0.00%	MTS	100	0.13	0.13
3090	LXS 2007-1 3LT-R LEHMAN XS TRUST	02/25/37	0.00%	MTS	100	0.12	0.12
3091	PHMS 92-C 6B CMO SERIES 92-C PRUDENTIAL HOME MTG-PRIV PLMNT	08/28/22	7.40%	MTS	4,260	0.00	0.00
3092	WEBS 2006-1X B1L WEBSTER CDO LTD	04/13/47	0.00%	MTS	12,500,000	0.00	0.00
3093	SMART 92-9 9-AY CMO SERIES 009STRUCTURED MTGE ASSET RESID	10/25/08	2500.00%	MTS	1	9.87	10.84
3094	BNCMT 2007-2 R BNC MORTGAGE LOAN TRUST	05/25/37	0.00%	MTS	1,115,623,389	0.00	0.00
3095	BNCMT 2007-2 LTR BNC MORTGAGE LOAN TRUST	05/25/37	0.00%	MTS	1,115,623,389	0.00	0.00
3096	RABS 2003-3A A1 RESTRUCTURED ASSET SECURITIES	01/29/22	4.50%	MTS	12	0.90	0.91
3097	SLH 89-1 1 - H CMO SERIES 89-1SLH MTGE TRUST SERIES 1989-1	10/25/20	29.57%	MTS	1	15.00	15.02
3098	LXS 2007-8H P LEHMAN XS TRUST	06/25/37	0.00%	MTS	959,833,656	0.00	0.00
3099	SASCO 2001-1 1-AX CMO SER 01-1STRUCTURED ASSET SECS CORP	01/25/31	7.15%	MTS	3,060	0.00	0.00
3100	CWALN 2006-OA11 OTC COUNTRYWIDE ALTERNATIVE LOAN T	09/25/46	0.00%	MTS	908,194,412	0.00	0.00
3101	TALON FUNDING LTD FRN 20350605 SERIES# 1A 144A	06/05/35	5.06%	MTS	8,000,000	0.00	0.00
3102	BNCMT 2007-3 R BNC MORTGAGE LOAN TRUST	06/25/37	0.00%	MTS	776,626,115	0.00	0.00
3103	BNCMT 2007-3 LTR BNC MORTGAGE LOAN TRUST	06/25/37	0.00%	MTS	776,626,115	0.00	0.00
3104	SASCO 2007-BC3 LTR STRUCTURED ASSET SECURITIES CO	06/25/37	0.00%	MTS	823,333,143	0.00	0.00
3105	SASCO 2007-BC3 R STRUCTURED ASSET SECURITIES CO	06/25/37	0.00%	MTS	823,333,143	0.00	0.00
3106	SASCO 2007-OSI R STRUCTURED ASSET SECURITIES CO	06/25/37	0.00%	MTS	846,479,045	0.00	0.00
3107	SASCO 2007-OSI LTR STRUCTURED ASSET SECURITIES CO	06/25/37	0.00%	MTS	846,479,045	0.00	0.00
3108	CNF 2000-2 B1 SERIES 00 B1 CONSECO FINANCE SECT CORP	12/01/31	10.70%	MTS	8	1.00	1.00
3109	ARC 2002 BC3 R CMO SER 02-BC3 ARC 2002 BC3 R	05/25/32	0.00%	MTS	785,112,139	0.00	0.00
3110	SASCO 02-HF1 R STRUCTURED ASSET SECS CORP	05/25/32	0.00%	MTS	773,952,406	0.00	0.00
3111	SAILN 2004-2A A SAIL NET INTEREST MARGIN NOTES	03/27/34	0.00%	MTS	196,296	0.00	0.00
3112	SARM 2007-7 2-AP STRUCTURED ADJUSTABLE RATE MOR	08/25/37	0.00%	MTS	100	0.07	0.07
3113	NCHET 2003-3 OTC NEW CENTURY HOME EQUITY LOAN T	09/30/33	0.00%	MTS	721,410,121	0.00	0.00
3114	SASCO 2007-BNC1 LTR STRUCTURED ASSET SECURITIES CO	10/25/37	0.00%	MTS	746,499,908	0.00	0.00
3115	SASCO 2007-BNC1 R STRUCTURED ASSET SECURITIES CO	10/25/37	0.00%	MTS	746,499,908	0.00	0.00
3116	LXS 2007-10H I-P LEHMAN XS TRUST	07/25/37	0.00%	MTS	664,338,316	0.00	0.00
3117	SASCO-2007-RM1 R STRUCTURED ASSET SECURITIES CO	06/25/37	0.00%	MTS	656,700,291	0.00	0.00
3118	LBSBC 2007-3 LTR LEHMAN BROTHERS SMALL BALANCE	11/25/37	0.00%	MTS	698,182,722	0.00	0.00
3119	SARM 2007-10 R-I STRUCTURED ADJUSTABLE RATE MOR	11/25/37	6.72%	MTS	100	0.07	0.07
3120	SARM 2007-9 R-I STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.50%	MTS	100	0.09	0.07
3121	SARM 2007-9 R-II STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.50%	MTS	100	0.09	0.07
3122	PTAA MIGHTS 91-2 (SINGLE A) UNRATED	06/25/21	6.85%	MTS	7	0.95	0.95
3123	LXS NIM 2005-1 PREF SHARES	01/01/00	0.00%	MTS	200	0.05	0.05
3124	SARM 2007-9 C STRUCTURED ADJUSTABLE RATE MOR	10/25/37	6.50%	MTS	100	0.07	0.06
3125	RALI 2007-QH9 P RESIDENTIAL ACCREDIT LOANS INC	11/25/37	0.00%	MTS	574,456,372	0.00	0.00
3126	JPMCC 2002-C2 G JP MORGAN CHASE COMM MORT SEC	12/12/34	6.31%	MTS	0	0.00	0.00
3127	SASCO 2007-EQ1 R STRUCTURED ASSET SECURITIES CO	03/25/37	0.00%	MTS	641,487,026	0.00	0.00
3128	SASCO 2007-EQ1 LTR STRUCTURED ASSET SECURITIES CO	03/25/37	0.00%	MTS	641,487,026	0.00	0.00
3129	ACA MTN NOTE ACA CDS 2002-1 LTD	08/01/10	0.00%	MTS	56,078,742	0.00	0.00
3130	BNCMT 2007-4 L BNC MORTGAGE LOAN TRUST	01/08/38	0.00%	MTS	515,548,021	0.00	0.00
3131	BNCMT 2007-4 R BNC MORTGAGE LOAN TRUST	01/08/38	0.00%	MTS	515,548,021	0.00	0.00
3132	SASC 2007-WF2 LTR STRUCTURED ASSET SECURITIES CO	08/30/37	0.00%	MTS	454,738,319	0.00	0.00
3133	SASC 2007-WF2 R STRUCTURED ASSET SECURITIES CO	08/30/37	0.00%	MTS	454,738,319	0.00	0.00
3134	SASCO 2007-GEL2 LT-R STRUCTURED ASSET SECURITIES CO	05/25/37	0.00%	MTS	481,529,992	0.00	0.00

	S	T	U	V
3079	16	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3080	16	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3081	15	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3082	14	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3083	14	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3084	14	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3085	14	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3086	13	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3087	13	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3088	13	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3089	13	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3090	12	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3091	12	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3092	12	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3093	11	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3094	11	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3095	11	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3096	11	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3097	10	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3098	10	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3099	9	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3100	9	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3101	8	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3102	8	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3103	8	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3104	8	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3105	8	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3106	8	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3107	8	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3108	8	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3109	8	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3110	8	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3111	8	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3112	7	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3113	7	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3114	7	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3115	7	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3116	7	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3117	7	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3118	7	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3119	7	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3120	7	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3121	7	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3122	7	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3123	6	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3124	6	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3125	6	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3126	6	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3127	6	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3128	6	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3129	6	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3130	5	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3131	5	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3132	5	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3133	5	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3134	5	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3135	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3136	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3137	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3138	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3139	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3140	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3141	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3142	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3143	GMC0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3144	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3145	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3146	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3147	G138	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3148	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3149	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3150	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3151	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3152	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3153	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3154	GM4Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3155	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3156	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3157	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3158	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3159	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3160	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3161	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3162	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3163	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3164	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3165	GMC0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3166	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3167	GMHG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3168	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3169	G138	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3170	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3171	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3172	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3173	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3174	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3175	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3176	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3177	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3178	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3179	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3180	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3181	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3182	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3183	G1RD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3184	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3185	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3186	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3187	G1YO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3188	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3189	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3190	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

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BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3135	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07GE2R
3136	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52521TAJ6		52521TAJ6
3137	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505Z96	US393505Z965	393505Z96
3138	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07091P
3139	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07103X
3140	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0711PP
3141	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAQ2		52524MAQ2
3142	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC25AP1
3143	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS05GL1P
3144	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07GE2P
3145	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07GE2X
3146	SP AMERICAS-TRADING	ABS DERIVATIVES	74732XAF4		74732XAF4
3147	SP AMERICAS-TRADING	HOUSE-RISK	863573QT1		863573QT1
3148	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM071P1
3149	SP AMERICAS-TRADING	PRIME-AMERICAS	525249AQ1		525249AQ1
3150	SP AMERICAS-TRADING	PRIME-AMERICAS	525249AR9		525249AR9
3151	SP AMERICAS-TRADING	PRIME-AMERICAS	525249AS7		525249AS7
3152	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22540AET1	US22540AET16	22540AET1
3153	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS06RF4X
3154	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASN5WFP1
3155	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RDG9		86358RDG9
3156	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			NC03NC40P
3157	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07092P
3158	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07102P
3159	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0751PP
3160	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0752PP
3161	SP AMERICAS-TRADING	PRIME-AMERICAS	525220AL3		525220AL3
3162	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF2X
3163	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC7RF1X
3164	SP AMERICAS-TRADING	PRIME-AMERICAS	939336PC1	US939336PC11	939336PC1
3165	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2L
3166	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7TC1T
3167	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	803840206		803840206
3168	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QBJ0		80382QBJ0
3169	SP AMERICAS-TRADING	HOUSE-RISK	863573JK8		863573JK8
3170	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108MES8		52108MES8
3171	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108MEU3		52108MEU3
3172	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108MEW9		52108MEW9
3173	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108MFA6		52108MFA6
3174	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108MFG3		52108MFG3
3175	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108MFJ7		52108MFJ7
3176	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383N108		80383N108
3177	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80384L200		80384L200
3178	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	92927M207		92927M207
3179	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QHG6	US20846QHG64	20846QHG6
3180	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0706P1
3181	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM071P2
3182	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBN3		86363GBN3
3183	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	302471BA4		302471BA4
3184	SP AMERICAS-TRADING	ABS DERIVATIVES	02582JCU2		02582JCU2
3185	SP AMERICAS-TRADING	ABS DERIVATIVES	02582JDB3	US02582JDB35	02582JDB3
3186	SP AMERICAS-TRADING	ABS DERIVATIVES	55264TDX6	US55264TDX63	55264TDX6
3187	SP AMERICAS-TRADING	HOUSE-RISK	393505K50	US393505K504	393505K50
3188	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32027AAL3		32027AAL3
3189	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC9AP04		SASC9AP04
3190	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0412P

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	L	M	N	O	P	Q	R
3135	SASCO 2007-GEL2 R STRUCTURED ASSET SECURITIES CO	05/25/37	0.00%	MTS	481,529,992	0.00	0.00
3136	LBFRC 2006-LLFA XFLP LEHMAN BROTHERS FLOATING RATE	09/15/21	0.00%	MTS	43,000,000	0.00	0.00
3137	GT 99-4 B1 ASSETBK HOME EQUITYGREENTREE FINANCIAL CORP	05/01/31	8.75%	MTS	8	0.48	0.48
3138	LXS 2007-9 1P LEHMAN XS TRUST	06/25/37	0.00%	MTS	399,749,837	0.00	0.00
3139	LXS 2007-1 3-X LEHMAN XS TRUST	02/25/37	0.00%	MTS	85,093,210	0.00	0.00
3140	LXS 2007-11 P LEHMAN XS TRUST	07/25/37	0.00%	MTS	446,090,525	0.00	0.00
3141	LXS 2007-9 I-M9 LEHMAN XS TRUST	06/25/37	0.00%	MTS	4,080,000	0.00	0.00
3142	SASCO 02-25A P1 STRUCTURED ASSET SECS CRP-144A	12/25/32	0.00%	MTS	397,815,710	0.00	0.00
3143	SASC 2005-GEL1 P STRUCTURED ASSET SECURITIES CO	05/25/34	0.00%	MTS	39,512,888	0.00	0.00
3144	SASCO 2007-GEL2 P STRUCTURED ASSET SECURITIES CO	05/25/37	0.00%	MTS	414,076,954	0.00	0.00
3145	SASCO 2007-GEL2 X STRUCTURED ASSET SECURITIES CO	05/25/37	0.00%	MTS	414,076,954	0.00	0.00
3146	PYXIS 2007-1A D1 PYXIS ABS CDO	03/06/47	9.95%	MTS	40,407,751	0.00	0.00
3147	SMART 93-1 1-AY CMO SERIES 001STRUCTURED MTGE ASSET RESID	02/25/09	2500.00%	MTS	2	1.12	2.10
3148	SARM 2007-1 P1 STRUCTURED ADJUSTABLE RATE MOR	02/25/37	0.00%	MTS	258,367,300	0.00	0.00
3149	LXS 2007-11 M9 LEHMAN XS TRUST	07/25/37	0.00%	MTS	2,555,000	0.00	0.00
3150	LXS 2007-11 M10 LEHMAN XS TRUST	07/25/37	0.00%	MTS	2,555,000	0.00	0.00
3151	LXS 2007-11 M11 LEHMAN XS TRUST	07/25/37	0.00%	MTS	3,322,000	0.00	0.00
3152	CSFB 97-C2 AX SERIES 97-C2AX CS FIRST BOSTON MRTG SEC. CORP	11/17/22	0.21%	MTS	132,885	0.00	0.00
3153	SASCO 2006-RF4 X SASCO LLC	10/25/36	0.00%	MTS	292,131,502	0.00	0.00
3154	SASCO NIM 2005-WF1 PREF STRUCTURED ASSET SECURITIES CO	02/27/35	0.00%	MTS	34	0.00	0.00
3155	SASCO 2001-10A 1-A3 CMO SER 01STRUCTURED ASSET SEC CORP	06/29/31	6.25%	MTS	38	0.08	0.08
3156	NCHET 2003-4 P NEW CENTURY HOME EQUITY LOAN T	09/30/33	0.00%	MTS	160,753,074	0.00	0.00
3157	LXS 2007-9 2P LEHMAN XS TRUST	06/25/37	0.00%	MTS	164,611,958	0.00	0.00
3158	LXS 2007-10H II-P LEHMAN XS TRUST	07/25/37	0.00%	MTS	167,706,582	0.00	0.00
3159	LXS 2007-5H I-P LEHMAN XS TRUST	05/25/37	0.00%	MTS	172,463,192	0.00	0.00
3160	LXS 2007-5H II-P LEHMAN XS TRUST	05/25/37	0.00%	MTS	233,983,933	0.00	0.00
3161	LXS 2005-05N NIM LEHMAN XS TRUST	11/28/35	0.00%	MTS	190,983,478	0.00	0.00
3162	SASCO 2005-RF2 X STRUCTURED ASSET SECURITIES CO	03/25/35	0.00%	MTS	168,300,000	0.00	0.00
3163	SASCO 07-RF1 X STRUCTURED ASSET SECURITIES CO	03/01/37	0.00%	MTS	199,107,492	0.00	0.00
3164	WAMU 2003-AR1 A6 WASHINGTON MUTUAL	03/25/33	4.48%	MTS	0	0.00	-237.00
3165	SASC 2006-GEL2 LT-R STRUCTURED ASSET SECURITIES CO	04/25/36	0.00%	MTS	226,998,491	0.00	0.00
3166	SASCO 2007-TC1 LTR STRUCTURED ASSET SECURITIES CO	06/25/37	0.00%	MTS	178,891,375	0.00	0.00
3167	SASCO 2007-RNP1 R STRUCTURED ASSET SECURITIES CO	10/30/37	0.00%	MTS	248,431,089	0.00	0.00
3168	SAILN 2004-10A B SAIL NET INTEREST MARGIN NOTES	12/27/34	0.00%	MTS	48,046	0.00	0.00
3169	SMART 92-5 5-BO CMO SER 92-5 STRUCTURED MTGE ASSET RESID	06/25/23	0.00%	MTS	2	0.75	0.75
3170	LBUBS 2006-C1 IUU1 LB-UBS COMMERCIAL MORTGAGE TRU	02/15/34	5.23%	MTS	1	1.00	1.00
3171	LBUBS 2006-C1 IUU2 LB-UBS COMMERCIAL MORTGAGE TRU	02/15/34	5.23%	MTS	1	1.00	1.00
3172	LBUBS 2006-C1 IUU3 LB-UBS COMMERCIAL MORTGAGE TRU	02/15/34	5.23%	MTS	1	1.00	1.00
3173	LBUBS 2006-C1 IUU5 LB-UBS COMMERCIAL MORTGAGE TRU	02/15/34	5.23%	MTS	1	0.99	0.99
3174	LBUBS 2006-C1 IUU8 LB-UBS COMMERCIAL MORTGAGE TRU	02/15/34	5.23%	MTS	1	0.98	0.98
3175	LBUBS 2006-C1 IUU9 LB-UBS COMMERCIAL MORTGAGE TRU	02/15/34	5.23%	MTS	1	0.97	0.97
3176	SASCO NIM 2006-NC1 PREFERRED	01/01/00	0.00%	MTS	100	0.00	0.00
3177	SASCO NIM 2006-BC3 PS	01/01/00	0.00%	MTS	100	0.00	0.00
3178	WFHET NIM 2006-2 PS	01/01/00	0.00%	MTS	100	0.00	0.00
3179	CNF 01- 2-B1 ABS SER 01-2 CONSECO FINANCE SEC CORP	02/01/33	9.44%	MTS	18	0.04	0.04
3180	LXS 2007-6 P1 LEHMAN XS TRUST	05/25/47	0.00%	MTS	528,836,319	0.00	0.00
3181	SARM 2007-1 P2 STRUCTURED ADJUSTABLE RATE MOR	02/25/37	0.00%	MTS	125,987,682	0.00	0.00
3182	SARM07-3 1-AP LEHMAN XS TRUST	01/01/00	0.00%	MTS	100	0.00	0.00
3183	FMACT 1997-B B FMAC LOAN RECEIVABLES TRUST	09/15/19	7.16%	MTS	694,363	0.00	0.00
3184	AMXCA 2004-2 A AMERICAN EXPRESS CREDIT ACCOUN	12/15/16	2.64%	MTS	1	0.94	0.94
3185	AMXCA 2004-5 A AMERICAN EXPRESS CREDIT ACCOUN	04/16/12	2.56%	MTS	1	0.99	0.99
3186	MBNAS 2006-A5 A5 MBNA CREDIT CARD MASTER NOTE T	10/15/15	2.53%	MTS	1	0.94	0.94
3187	GTMH 98-6 B1 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	06/01/30	7.14%	MTS	4	0.20	0.20
3188	FFML 2007-FFA B4 FIRST FRANKLIN MORTGAGE LOAN A	01/25/28	7.62%	MTS	9,243,000	0.00	0.00
3189	SASCO 2003-9A PI STRUCTURED ASSET SECS CORP	03/25/33	0.00%	MTS	68,656,012	0.00	0.00
3190	SARM04-12 P STRUCTURED ADJUSTABLE RATE MOR	09/25/34	0.00%	MTS	100	0.01	0.01

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BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
3135	5	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3136	4	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3137	4	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3138	4	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3139	4	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3140	4	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3141	4	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3142	4	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3143	4	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3144	4	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3145	4	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3146	4	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3147	3	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3148	3	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3149	3	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3150	3	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3151	3	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3152	3	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3153	3	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3154	3	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3155	3	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3156	2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3157	2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3158	2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3159	2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3160	2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3161	2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3162	2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3163	2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3164	2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3165	2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3166	2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3167	2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3168	2	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3169	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3170	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3171	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3172	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3173	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3174	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3175	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3176	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3177	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3178	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3179	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3180	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3181	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3182	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3183	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3184	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3185	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3186	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3187	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3188	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3189	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3190	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3191	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3192	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3193	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3194	GAJ4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3195	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3196	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3197	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3198	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3199	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3200	GM1A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3201	GM3Q	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3202	GM3Q	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3203	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3204	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3205	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3206	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3207	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3208	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3209	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3210	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3211	GMC0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3212	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3213	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3214	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3215	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3216	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3217	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3218	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3219	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3220	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3221	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3222	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3223	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3224	G1QA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3225	G1BC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3226	G1LE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3227	G1QA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3228	GAGB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3229	GAGB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3230	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3231	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3232	GADB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3233	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3234	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3235	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3236	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3237	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3238	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3239	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3240	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3241	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3242	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3243	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3244	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3245	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3246	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3191	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM041CX
3192	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM416P1
3193	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM420CX
3194	SP AMERICAS-TRADING	PRIME-AMERICAS	39539LBD2		39539LBD2
3195	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC19P
3196	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03P09		SASC03P09
3197	SP AMERICAS-TRADING	PRIME-AMERICAS			9ABSDG09
3198	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBQ6		86363GBQ6
3199	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBR4		86363GBR4
3200	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80386A202		80386A202
3201	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND05I2R
3202	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND05I3R
3203	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			ARC02BC5R
3204	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			ARCBC304R
3205	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SALN064PS
3206	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	787109206		787109206
3207	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	ARC01BC58		ARC01BC58
3208	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING			LBSB72NMR
3209	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING			LBSBC073R
3210	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING			LBSBCLR72
3211	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS05GL1R
3212	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			FFN5F10PS
3213	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	055689202		055689202
3214	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05569L204	US05569L2043	05569L204
3215	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	302444104	US3024441046	302444104
3216	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	302447206		302447206
3217	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383V209		80383V209
3218	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80384K202		80384K202
3219	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385V207		80385V207
3220	SP AMERICAS-TRADING	ABS DERIVATIVES	07845AAB7	US07845AAB70	07845AAB7
3221	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710EAD8		78710EAD8
3222	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	803827AE4		803827AE4
3223	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
3224	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
3225	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
3226	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
3227	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
3228	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
3229	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
3230	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
3231	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
3232	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
3233	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFFF
3234	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
3235	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
3236	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
3237	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
3238	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			FFFFFFFFF
3239	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			FFFFFFFFF
3240	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFFF
3241	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
3242	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
3243	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
3244	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
3245	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
3246	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
3191	SARM 2004-1 CX STRUCTURED ADJUSTABLE RATE MTG	01/25/34	0.00%	MTS	100	0.01	0.01
3192	SARM04-16 P1 STRUCTURED ADJUSTABLE RATE MOR	11/25/34	0.00%	MTS	100	0.01	0.01
3193	SARM04-20 CX STRUCTURED ADJUSTABLE RATE MOR	01/25/35	0.00%	MTS	100	0.01	0.01
3194	GPMF 2007-AR2	01/01/00	0.00%	MTS	100	0.00	0.00
3195	SASC 01-19 P STRUCTURED ASSET SECURITIES CO	12/01/32	6.50%	MTS	1	1.00	1.01
3196	SASCO 2003-1 P STRUC ASST SEC CRP	02/25/18	0.00%	MTS	1	1.00	1.00
3197	SASC 05-7XS NIM PS STRUCTURED ASSETS SECURITIES C	04/30/35	0.00%	MTS	10,175,000	0.00	0.00
3198	SARM07-3 3-AP LEHMAN XS TRUST	01/01/00	0.00%	MTS	100	0.00	0.00
3199	SARM07-3 4-AP LEHMAN XS TRUST	01/01/00	0.00%	MTS	100	0.00	0.00
3200	SASCO NIM 2007-RM1 PS	01/01/00	0.00%	MTS	100	0.00	0.00
3201	WNDE 2005-I-2 R WIND MASTER TRUST NOTES	04/28/07	0.00%	MTS	99,000,000	0.00	0.00
3202	WNDE 2005-I-3 R WIND MASTER TRUST NOTES	04/28/07	0.00%	MTS	128,169,000	0.00	0.00
3203	ARC 2002 BC5 R AMORT RESID COLL TR 2002-BC5	08/25/32	0.00%	MTS	835,968,628	0.00	0.00
3204	ARC 2002 BC4 R ARC	07/25/32	0.00%	MTS	665,091,805	0.00	0.00
3205	SAILN 2006-4A PS SAIL NET INTEREST MARGIN NOTES	09/27/36	0.00%	MTS	100	0.00	0.00
3206	SAIL NIM 2006-BNC3 PREFERRED	01/01/00	0.00%	MTS	100	0.00	0.00
3207	ARC 2001 BC5 R AMORTIZING RESID INTEREST ONLY	08/25/31	0.00%	MTS	579,244,000	0.00	0.00
3208	LBSBC 2007-2 NIM R LBSBC	05/01/34	0.00%	MTS	500,633,000	0.00	0.00
3209	LBSBC 2007-3 R LEHMAN BROTHERS SMALL BALANCE	11/25/37	0.00%	MTS	694,396,607	0.00	0.00
3210	LBSBC 2007-2 LTR LEHMAN BROTHERS SMALL BALANCE	12/25/37	0.00%	MTS	500,633,000	0.00	0.00
3211	SASC 2005-GEL1 R STRUCTURED ASSET SECURITIES CO	05/25/34	0.00%	MTS	50,479,073	0.00	0.00
3212	FFMLN 2005-FF10 PS	01/01/00	0.00%	MTS	70	0.00	0.00
3213	BNC NIM 2006-2 PS	01/01/00	0.00%	MTS	100	0.00	0.00
3214	***BNC NIM CO 2007 1 PREF 144A 3C7	01/01/00	0.00%	MTS	100	0.00	0.00
3215	FFML NIM CO 2006-FF1 PFD 0.0000 27Jul36 1.00USD 144A 144A	01/01/00	0.00%	MTS	100	0.00	0.00
3216	FFML NIM 2006-FF12 PS	01/01/00	0.00%	MTS	100	0.00	0.00
3217	SASCO NIM 2006-BC2 PREFERRED	01/01/00	0.00%	MTS	100	0.00	0.00
3218	SASCO NIM 2006-BC5 PS	01/01/00	0.00%	MTS	100	0.00	0.00
3219	SASCO NIM 2007-EQ1 PS	01/01/00	0.00%	MTS	100	0.00	0.00
3220	BLHV 2006-1I NOTE BELLE HAVEN ABS CDO LTD	07/05/46	0.00%	MTS	680,000	0.00	0.00
3221	SAILN 2006-3A B SAIL NET INTEREST MARGIN NOTES	06/27/36	0.00%	MTS	14,000,000	0.00	0.00
3222	SASCO NIM 2003-BC1 A STRUCTURED ASSET SECS CO	05/27/33	0.00%	MTS	1,156,856	0.00	0.00
3223	FNMA SF 30 YEAR	01/01/00	6.50%	MTS	579,425,000	1.03	1.04
3224	FNMA SF 30 YEAR	01/01/00	5.50%	MTS	371,819,673	1.01	1.01
3225	FNMA SF 30 YEAR	01/01/00	5.00%	MTS	362,000,000	0.99	0.99
3226	FNMA SF 30 YEAR	01/01/00	5.00%	MTS	342,000,000	0.99	0.99
3227	FNMA SF 30 YEAR	01/01/00	5.00%	MTS	88,127,243	0.99	0.99
3228	FNMA SF 30 YEAR	01/01/00	5.50%	MTS	66,417,644	1.01	1.01
3229	FNMA SF 30 YEAR	01/01/00	5.00%	MTS	61,448,487	0.99	0.99
3230	FNMA SF 30 YEAR	01/01/00	5.50%	MTS	50,000,000	1.01	1.01
3231	FNMA SF 30 YEAR	01/01/00	6.00%	MTS	28,636,892	1.02	1.02
3232	FNMA SF 30 YEAR	01/01/00	5.50%	MTS	25,000,000	1.01	1.01
3233	GOLD PC 30 YEAR - FHLMC	01/01/00	7.00%	MTS	21,473,307	1.05	1.05
3234	FNMA SF 30 YEAR	01/01/00	5.50%	MTS	21,993,428	1.01	1.01
3235	10 IO/20YEAR AM POOLS	01/01/00	7.00%	MTS	19,809,508	1.04	1.04
3236	10 IO/20YEAR AM POOLS	01/01/00	5.50%	MTS	16,676,529	1.00	1.00
3237	10 IO/20YEAR AM POOLS	01/01/00	6.50%	MTS	15,938,412	1.03	1.03
3238	10 IO/20 YEAR AM POOLS	01/01/00	6.00%	MTS	12,725,060	1.02	1.02
3239	10 IO/20 YEAR AM POOLS	01/01/00	5.50%	MTS	12,267,773	1.00	1.00
3240	GOLD PC 30 YEAR - FHLMC	01/01/00	7.50%	MTS	10,447,073	1.06	1.06
3241	10 IO/20YEAR AM POOLS	01/01/00	7.50%	MTS	4,932,012	1.05	1.05
3242	FNMA SF 30 YEAR	01/01/00	5.50%	MTS	5,000,000	1.01	1.01
3243	FNMA SF 30 YEAR	01/01/00	5.00%	MTS	5,000,000	0.99	0.99
3244	FNMA SF 30 YEAR	01/01/00	8.00%	MTS	4,410,128	1.05	1.05
3245	10 IO/20YEAR AM POOLS	01/01/00	5.00%	MTS	3,782,280	0.98	0.98
3246	FNMA SF 30 YEAR	01/01/00	7.50%	MTS	3,121,357	1.06	1.06

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
3191	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3192	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3193	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3194	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3195	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3196	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3197	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3198	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3199	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3200	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3201	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3202	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3203	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3204	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3205	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3206	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3207	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3208	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3209	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3210	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3211	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3212	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3213	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3214	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3215	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3216	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3217	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3218	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3219	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3220	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3221	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3222	1	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3223	0	Total Mortgages & Mortgage Backed	TBA	TBA
3224	0	Total Mortgages & Mortgage Backed	TBA	TBA
3225	0	Total Mortgages & Mortgage Backed	TBA	TBA
3226	0	Total Mortgages & Mortgage Backed	TBA	TBA
3227	0	Total Mortgages & Mortgage Backed	TBA	TBA
3228	0	Total Mortgages & Mortgage Backed	TBA	TBA
3229	0	Total Mortgages & Mortgage Backed	TBA	TBA
3230	0	Total Mortgages & Mortgage Backed	TBA	TBA
3231	0	Total Mortgages & Mortgage Backed	TBA	TBA
3232	0	Total Mortgages & Mortgage Backed	TBA	TBA
3233	0	Total Mortgages & Mortgage Backed	TBA	TBA
3234	0	Total Mortgages & Mortgage Backed	TBA	TBA
3235	0	Total Mortgages & Mortgage Backed	TBA	TBA
3236	0	Total Mortgages & Mortgage Backed	TBA	TBA
3237	0	Total Mortgages & Mortgage Backed	TBA	TBA
3238	0	Total Mortgages & Mortgage Backed	TBA	TBA
3239	0	Total Mortgages & Mortgage Backed	TBA	TBA
3240	0	Total Mortgages & Mortgage Backed	TBA	TBA
3241	0	Total Mortgages & Mortgage Backed	TBA	TBA
3242	0	Total Mortgages & Mortgage Backed	TBA	TBA
3243	0	Total Mortgages & Mortgage Backed	TBA	TBA
3244	0	Total Mortgages & Mortgage Backed	TBA	TBA
3245	0	Total Mortgages & Mortgage Backed	TBA	TBA
3246	0	Total Mortgages & Mortgage Backed	TBA	TBA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3247	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3248	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3249	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3250	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3251	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3252	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3253	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3254	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3255	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3256	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3257	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3258	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3259	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3260	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3261	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3262	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3263	GAJJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3264	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	CDO
3265	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3266	G12G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3267	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3268	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3269	G15W	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3270	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3271	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3272	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3273	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3274	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3275	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3276	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3277	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3278	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3279	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3280	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3281	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3282	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3283	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3284	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3285	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3286	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3287	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3288	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3289	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3290	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3291	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3292	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3293	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3294	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3295	G189	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3296	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3297	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3298	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3299	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3300	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3301	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3302	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3247	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
3248	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFFF
3249	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
3250	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
3251	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	863572LV3	US863572LV33	863572LV3
3252	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
3253	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
3254	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
3255	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			FFFFFFFFF
3256	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM612P1
3257	SP AMERICAS-TRADING	PRIME-AMERICAS	86361AAJ8		86361AAJ8
3258	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM071C1
3259	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0090003
3260	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAZ5		86364CAZ5
3261	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0090437
3262	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0090105
3263	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWS2		86359DWS2
3264	CDO AMERICAS	CDO CLO SECONDARY US	131243AC1	US131243AC14	1KY227528
3265	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
3266	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
3267	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	047445AC5		047445AC5
3268	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
3269	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
3270	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			SASCO061R
3271	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			SASCO084R
3272	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			SASCO084X
3273	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31339GBG5		31339GBG5
3274	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394RL31		31394RL31
3275	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394RLC1		31394RLC1
3276	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394RPW3		31394RPW3
3277	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394RQ28		31394RQ28
3278	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394TYT6		31394TYT6
3279	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395AEG6		31395AEG6
3280	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395AWE1		31395AWE1
3281	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395CSX0		31395CSX0
3282	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	863589AC1		863589AC1
3283	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86358NAC0		86358NAC0
3284	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86358NAD8		86358NAD8
3285	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	863594AB3		863594AB3
3286	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	863594AC1		863594AC1
3287	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86359DYD3		86359DYD3
3288	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86359QAA6		86359QAA6
3289	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86359QAB4		86359QAB4
3290	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86360MAE4		86360MAE4
3291	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86360VAC8		86360VAC8
3292	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86361FAC2		86361FAC2
3293	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86362EAE0		86362EAE0
3294	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86363CAC7		86363CAC7
3295	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86365HAE0		86365HAE0
3296	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	05947UER5		05947UER5
3297	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HUM4	US52108HUM41	52108HUM4
3298	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108RAE2	US52108RAE27	52108RAE2
3299	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	59022HAT9		59022HAT9
3300	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50179MBX8		50179MBX8
3301	REAL ESTATE-AMERICAS	CMBS-AMERICAS			BCC0MC7E2
3302	REAL ESTATE-AMERICAS	CMBS-AMERICAS			BCC0MC7H5

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
3247	FNMA SF 30 YEAR	01/01/00	6.00%	MTS	2,550,514	1.02	1.02
3248	GOLD PC 30 YEAR - FHLMC	01/01/00	6.50%	MTS	2,221,127	1.03	1.03
3249	FNMA SF 30 YEAR	01/01/00	5.50%	MTS	1,542,458	1.01	1.01
3250	10 IO/20YEAR AM POOLS	01/01/00	8.00%	MTS	1,442,994	1.04	1.04
3251	SASC 1996-4 A STRUCTURED ASSET SECURITIES CO	09/25/31	8.84%	MTS	1,524,660	0.90	0.90
3252	FNMA SF 30 YEAR	01/01/00	8.50%	MTS	1,142,810	1.05	1.05
3253	10 IO/20YEAR AM POOLS	01/01/00	4.50%	MTS	1,233,084	0.94	0.94
3254	10 IO/20YEAR AM POOLS	01/01/00	8.50%	MTS	345,600	1.04	1.04
3255	10 IO/20 YEAR AM POOLS	01/01/00	7.00%	MTS	145,595	1.04	1.04
3256	SARM 2006-12 P-I STRUCTURED ADJUSTABLE RATE MOR	12/25/46	0.00%	MTS	100	1.00	1.00
3257	SASC 2006-RF2 R STRUCTURED ASSET SECURITIES CO	05/25/36	6.21%	MTS	100	1.00	1.00
3258	SARM 2007-1 C1 STRUCTURED ADJUSTABLE RATE MOR	02/25/47	0.00%	MTS	100	1.00	1.00
3259	SARM07-8 C	11/25/37	0.00%	MTS	100	1.00	1.00
3260	SARM07-6-R-II STRUCTURED ADJUSTABLE RATE MOR	06/25/37	5.94%	MTS	100	1.00	1.00
3261	LMT08-1 R	04/28/38	0.00%	MTS	100	0.96	0.96
3262	SARM07-9 C	12/25/37	0.00%	MTS	100	0.09	0.09
3263	SASC05-RF6 R STRUCTURED ASSET SECURITIES CO	12/25/35	6.48%	MTS	(100)	0.00	-0.02
3264	CALLIDUS DEBT PARTNERS FUND LTD FRN 20210121 SERIES# 7A 144A	01/21/21	4.29%	ITS	0	0.83	0.83
3265	FNMA SF 30 YEAR	01/01/00	5.00%	MTS	(33,000,000)	0.99	0.99
3266	FNMA SF 30 YEAR	01/01/00	5.50%	MTS	(43,118,321)	1.01	1.01
3267	AFLF 1997-A AIO ATHERTON FRANCHISEE LOAN FUNDI	02/15/13	5.00%	MTS	2	0.05	0.05
3268	FNMA SF 30 YEAR	01/01/00	5.50%	MTS	(3,984,881)	1.01	1.01
3269	FNMA SF 30 YEAR	01/01/00	6.00%	MTS	(29,748,486)	1.02	1.02
3270	SASC06-1A R STRUCTURED ASSET SECURITIES CO	08/15/34	0.00%	MTS	1	0.00	0.00
3271	SASC08-4 R STRUCTURED ASSETS SECURITIES C	05/25/37	0.00%	MTS	1	0.00	0.00
3272	SASC08-4 X STRUCTURED ASSETS SECURITIES C	05/25/37	0.00%	MTS	1	0.00	0.00
3273	FHR 2384 2384-T1 FEDERAL HOME LOAN MTG GOLD	12/15/16	0.00%	MTS	1	0.00	0.00
3274	FHR 2752 C1 CALL CLASS FREDDIE MAC	12/15/14	0.00%	MTS	42,471,406	0.00	0.00
3275	FHR 2752 E1 CALL CLASS FREDDIE MAC	02/15/14	0.00%	MTS	22,841,276	0.00	0.00
3276	FHSF04 B1 FREDDIE MAC	12/15/09	0.00%	MTS	10	0.00	0.00
3277	FHSF04 C1 FREDDIE MAC	12/15/11	0.00%	MTS	17,087,433	0.00	0.00
3278	FHR 2770 D1 FREDDIE MAC	12/15/14	0.00%	MTS	21,653,792	0.00	0.00
3279	FHR-2808 A1 FREDDIE MAC	12/15/14	0.00%	MTS	7	0.00	0.00
3280	FHR-2808 N1 FREDDIE MAC	12/15/14	0.00%	MTS	3,523,150	0.00	0.00
3281	FHR-2828 H1 FREDDIE MAC	07/15/14	0.00%	MTS	49,037,349	0.00	0.00
3282	SASC 2006-10 X STRUCTURED ASSET SECURITIES CO	11/15/34	0.00%	MTS	1	0.00	0.00
3283	SASC06-4A X STRUCTURED ASSET SECURITIES CO	05/15/36	0.00%	MTS	1	0.00	0.00
3284	SASC06-4A R STRUCTURED ASSET SECURITIES CO	05/15/36	0.00%	MTS	1	0.00	0.00
3285	SASC 2008-5 R STRUCTURED ASSET SECURITIES CO	08/01/45	0.00%	MTS	1	0.00	0.00
3286	SASC 2008-5 X STRUCTURED ASSET SECURITIES CO	08/25/45	0.00%	MTS	1	0.00	0.00
3287	SASC06-1A X STRUCTURED ASSET SECURITIES CO	03/01/36	0.11%	MTS	1	0.00	0.00
3288	SASC06-2A X STRUCTURED ASSET SECURITIES CO	04/15/36	0.00%	MTS	1	0.00	0.00
3289	SASC06-2A R STRUCTURED ASSET SECURITIES CO	04/15/36	0.00%	MTS	1	0.00	0.00
3290	SASC06-6A X STRUCTURED ASSET SECURITIES CO	06/15/36	0.00%	MTS	1	0.01	0.01
3291	SASC06-8 X STRUCTURED ASSET SECURITIES CO	06/15/34	0.00%	MTS	1	0.01	0.01
3292	SASC 2006-9 X STRUCTURED ASSET SECURITIES CO	10/15/34	0.00%	MTS	1	0.00	0.00
3293	SASC 2006-13 X STRUCTURED ASSET SECURITIES CO	12/15/34	0.00%	MTS	1	0.00	0.00
3294	SASC 2007-2 X STRUCTURED ASSET SECURITIES CO	08/25/35	0.00%	MTS	1	0.00	0.00
3295	SASC 2008-1 X STRUCTURED ASSET SECURITIES CO	03/28/45	0.00%	MTS	1	0.00	0.00
3296	BACM 2002-PB2 A3 BANC OF AMERICA COMMERCIAL MOR	06/11/35	6.09%	MTS	0	1.01	1.26
3297	LBUBS 2003-C7 A4 LB-UBS COMMERCIAL MORTGAGE TST	09/15/35	4.93%	MTS	0	0.00	0.00
3298	LBUBS 2006-C4 A4 LB-UBS COMMERCIAL MORTGAGE TRU	06/15/38	5.88%	MTS	0	0.00	0.00
3299	MLMT 2002-MW1 A3 MERRILL LYNCH MORTGAGE TRUST	07/12/34	5.40%	MTS	0	0.97	0.97
3300	LBUBS 2006-C6 R-LR LB-UBS COMMERCIAL MORTGAGE TRU	10/15/39	0.00%	MTS	(1)	0.00	0.00
3301	FBMS FIRST 2005-CN2A V1C FIRST BOSTON MORTGAGE SECURITI	11/15/19	0.00%	MTS	1	0.00	0.00
3302	FBMS BOSTON CSFB 2005-CN2A V2CFIRST BOSTON MORTGAGE SECURITI	11/15/19	0.00%	MTS	1	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
3247	0	Total Mortgages & Mortgage Backed	TBA	TBA
3248	0	Total Mortgages & Mortgage Backed	TBA	TBA
3249	0	Total Mortgages & Mortgage Backed	TBA	TBA
3250	0	Total Mortgages & Mortgage Backed	TBA	TBA
3251	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3252	0	Total Mortgages & Mortgage Backed	TBA	TBA
3253	0	Total Mortgages & Mortgage Backed	TBA	TBA
3254	0	Total Mortgages & Mortgage Backed	TBA	TBA
3255	0	Total Mortgages & Mortgage Backed	TBA	TBA
3256	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3257	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3258	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3259	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3260	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3261	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3262	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3263	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3264	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3265	0	Total Mortgages & Mortgage Backed	TBA	TBA
3266	0	Total Mortgages & Mortgage Backed	TBA	TBA
3267	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3268	0	Total Mortgages & Mortgage Backed	TBA	TBA
3269	0	Total Mortgages & Mortgage Backed	TBA	TBA
3270	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3271	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3272	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3273	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3274	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3275	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3276	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3277	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3278	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3279	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3280	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3281	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3282	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3283	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3284	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3285	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3286	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3287	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3288	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3289	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3290	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3291	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3292	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3293	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3294	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3295	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3296	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3297	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3298	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3299	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3300	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3301	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3302	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3303	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3304	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3305	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3306	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3307	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3308	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3309	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3310	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3311	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3312	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3313	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3314	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3315	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3316	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3317	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3318	G1BV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3319	G1BV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3320	G1BV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3321	G1FZ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3322	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3323	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3324	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3325	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3326	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3327	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3328	G1GK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3329	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3330	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3331	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3332	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3333	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3334	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3335	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3336	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3337	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3338	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3339	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3340	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3341	G1HB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3342	G1HB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3343	G1HB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3344	G1HF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3345	G1HF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3346	G1HF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3347	G1HF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3348	G1HF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3349	G1HG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3350	G1HG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3351	G1HG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3352	G1HG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3353	G1HG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3354	G1HG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3355	G1HG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3356	G1HG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3357	G1HJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3358	G1HJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
3303	REAL ESTATE-AMERICAS	CMBS-AMERICAS			BCC0MC7J1
3304	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFRC06R1
3305	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFRC06R2
3306	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFRC06R3
3307	REAL ESTATE-AMERICAS	CMBS-AMERICAS	103043RR8		103043RR8
3308	REAL ESTATE-AMERICAS	CMBS-AMERICAS	103075RR0		103075RR0
3309	REAL ESTATE-AMERICAS	CMBS-AMERICAS	105639RR1		105639RR1
3310	REAL ESTATE-AMERICAS	CMBS-AMERICAS	46625YN82		46625YN82
3311	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NGK4		52519NGK4
3312	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52521TAE7		52521TAE7
3313	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAN7	US52524NAN75	52524NAN7
3314	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAU1	US52524NAU19	52524NAU1
3315	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAW7		52524NAW7
3316	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAY3		52524NAY3
3317	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NBA4		52524NBA4
3318	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	161444AB0		161444AB0
3319	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	575796AE7	US575796AE78	575796AE7
3320	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	69361YAF0	US69361YAF07	69361YAF0
3321	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	69407RAA2	US69407RAA23	69407RAA2
3322	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT082LTR
3323	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT086LTR
3324	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT20086P
3325	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT20086R
3326	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MHE6		52520MHE6
3327	SP AMERICAS-TRADING	PRIME-AMERICAS	52520UAB1	US52520UAB17	52520UAB1
3328	SP AMERICAS-TRADING	PRIME-AMERICAS	52524UAD3		52524UAD3
3329	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF071C2
3330	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0711C
3331	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0711R
3332	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM077C
3333	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0090002
3334	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0090105
3335	SP AMERICAS-TRADING	PRIME-AMERICAS	863579U63		863579U63
3336	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAW2		86364CAW2
3337	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAX0		86364CAX0
3338	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAY8		86364CAY8
3339	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAZ5		86364CAZ5
3340	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DBL3		86364DBL3
3341	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF7AR3R
3342	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0720NC
3343	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBZ1	US52524VBZ13	52524VBZ1
3344	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF7AR3R
3345	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS716NC2
3346	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0710C
3347	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM071C1
3348	SP AMERICAS-TRADING	PRIME-AMERICAS	94979LAS2		94979LAS2
3349	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0714HL
3350	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0714HR
3351	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0717HR
3352	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS077NCC
3353	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS077NRR
3354	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS17HLTR
3355	SP AMERICAS-TRADING	PRIME-AMERICAS	863579F78		863579F78
3356	SP AMERICAS-TRADING	PRIME-AMERICAS	86365BAS2		86365BAS2
3357	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM078C
3358	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM078RI

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
3303	FBMS FIRST CSFB 2005-CN2A V3B FIRST BOSTON MORTGAGE SECURITI	11/15/19	0.00%	MTS	1	0.00	0.00
3304	LBFRC06R1 WHOLE LOAN	05/01/34	0.00%	MTS	1	0.00	0.00
3305	LBFRC06R2 LEHMAN BROTHERS FLOATING RATE	05/01/34	0.00%	MTS	1	0.00	0.00
3306	LBFRC06R3 WHOLE LOAN	05/01/34	0.00%	MTS	1	0.00	0.00
3307	LBFRC 2007-LLFA R2 LEHMAN BROTHERS FLOATING RATE	09/09/37	0.00%	MTS	1	0.00	0.00
3308	LBFRC 2007-LLFA R3 LEHMAN BROTHERS FLOATING RATE	09/09/37	0.00%	MTS	1	0.00	0.00
3309	LBFRC 2007-LLFA R1 LEHMAN BROTHERS FLOATING RATE	09/09/37	0.00%	MTS	1	0.00	0.00
3310	JPMCC 2006 FL1 CLASS X-R-5 JP MORGAN & CO INC/OLD	02/15/20	0.00%	MTS	0	0.00	0.00
3311	LBFRC 2003-LLFA X2 LEHMAN BROTHERS FR COMMERCIAL	12/14/14	0.00%	MTS	12	0.00	0.00
3312	LBFRC 2006-LLFA X1 LEHMAN BROTHERS FLOATING RATE	09/15/21	0.38%	MTS	2	0.00	0.00
3313	LBFRC 2007-LLFA C LEHMAN BROTHERS FLOATING RATE	06/15/22	3.17%	MTS	0	0.89	0.90
3314	LBFRC 2007-LLFA F LEHMAN BROTHERS FLOATING RATE	06/15/22	3.47%	MTS	0	0.87	0.87
3315	LBFRC 2007-LLFA G LEHMAN BROTHERS FLOATING RATE	06/15/22	3.72%	MTS	0	0.84	0.84
3316	LBFRC 2007-LLFA H LEHMAN BROTHERS FLOATING RATE	06/15/22	4.07%	MTS	0	0.83	0.84
3317	LBFRC 2007-LLFA J LEHMAN BROTHERS FLOATING RATE	06/15/22	4.77%	MTS	0	0.75	0.75
3318	CMAOT 2006-B A3 CHASE MANHATTAN AUTO OWNER TRU	05/15/11	5.13%	MTS	0	0.00	0.00
3319	BECO A5 ASSETBACK LOAN MASS RRB SPECIAL PURP TR BEC-1	03/15/12	7.03%	MTS	0	1.03	1.06
3320	PEGTF 01-1 A6 ASSETBK PSE&G TRANSITION FUNDING LLC	06/15/15	6.61%	MTS	0	1.05	1.07
3321	PACIFIC COAST ABS CD PFD 0.0000 25Oct36 1000.00USD 144A 144A	10/25/36	0.00%	MTS	1,000,000	0.00	0.00
3322	LMT 2008-2 LT-R LEHMAN MORTGAGE TRUST	03/25/38	0.00%	MTS	100	0.00	0.00
3323	LMT 2008-6 LT-R LEHMAN MORTGAGE TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
3324	LMT 2008-6 P LEHMAN MORTGAGE TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
3325	LMT 2008-6 R LEHMAN MORTGAGE TRUST	07/25/47	0.00%	MTS	100	0.00	0.00
3326	LMT 2006-2 B626 LEHMAN MORTGAGE TRUST	04/25/36	5.63%	MTS	1	0.04	0.04
3327	LMT 2008-3 A2 LEHMAN MORTGAGE TRUST	02/25/37	2.84%	MTS	0	0.20	0.20
3328	LMT 2008-4 R LEHMAN MORTGAGE TRUST	07/25/38	0.00%	MTS	100	0.00	0.00
3329	LXS GPMF07-AR1 C2 LEHMAN XS TRUST	02/25/47	0.00%	MTS	(100)	1.00	1.00
3330	SARM 2007-11 C STRUCTURED ADJUSTABLE RATE MOR	12/25/07	0.00%	MTS	100	0.00	0.00
3331	SARM 2007-11 R-I STRUCTURED ADJUSTABLE RATE MOR	12/25/37	6.72%	MTS	100	0.00	0.00
3332	SARM 2007-7 C STRUCTURED ADJUSTABLE RATE MOR	08/25/37	0.00%	MTS	100	0.00	0.00
3333	SARM07-7 C	11/25/37	0.00%	MTS	(100)	0.00	0.00
3334	SARM07-9 C	12/25/37	0.00%	MTS	(100)	0.09	0.09
3335	SARM 2006-2 PAX STRUCTURED ADJUSTABLE RATE MOR	12/25/10	5.50%	MTS	(1)	0.07	0.07
3336	SARM 2007-6 1AP STRUCTURED ADJUSTABLE RATE MOR	07/25/37	0.00%	MTS	100	0.00	0.00
3337	SARM 2007-6 2AP STRUCTURED ADJUSTABLE RATE MOR	07/25/37	0.00%	MTS	100	0.00	0.00
3338	SARM07-6 3-AP STRUCTURED ADJUSTABLE RATE MOR	06/25/37	0.00%	MTS	100	0.00	0.00
3339	SARM07-6-R-II STRUCTURED ADJUSTABLE RATE MOR	06/25/37	5.94%	MTS	(100)	1.00	1.00
3340	SARM 2007-7 1-AP STRUCTURED ADJUSTABLE RATE MOR	08/25/37	0.00%	MTS	100	0.00	0.00
3341	LXS GPMF 2007-AR3 R LEHMAN XS TRUST	06/25/37	0.00%	MTS	100	0.00	0.00
3342	LXS 2007-20N C LEHMAN XS TRUST	12/25/37	0.00%	MTS	100	0.00	0.00
3343	LXS 07-15N AP-I LEHMAN XS TRUST	08/25/37	0.00%	MTS	100	0.00	0.00
3344	LXS GPMF 2007-AR3 R LEHMAN XS TRUST	06/25/37	0.00%	MTS	(100)	0.00	0.00
3345	LXS 2007-16N C2 LEHMAN XS TRUST	09/25/12	0.00%	MTS	100	0.00	0.00
3346	SARM 2007-10 C STRUCTURED ADJUSTABLE RATE MOR	10/31/37	0.00%	MTS	100	0.00	0.00
3347	SARM 2007-1 C1 STRUCTURED ADJUSTABLE RATE MOR	02/25/47	0.00%	MTS	(100)	1.00	1.00
3348	WFMBS 2004-N B6 WELLS FARGO MORTGAGE BACKED SE	08/25/34	4.10%	MTS	0	0.12	0.12
3349	LXS 2007-14H L LEHMAN XS TRUST	08/25/37	0.00%	MTS	100	0.00	0.00
3350	LXS 2007-14H R LEHMAN XS TRUST	08/25/37	0.00%	MTS	100	0.00	0.00
3351	LXS 2007-17H R LEHMAN XS TRUST	10/25/37	0.00%	MTS	100	0.00	0.00
3352	LXS 2007-7N C LEHMAN XS TRUST	06/25/37	0.00%	MTS	(100)	0.00	0.00
3353	LXS 2007-7N R LEHMAN XS TRUST	06/25/37	0.00%	MTS	(100)	0.00	0.00
3354	LXS 2007-17H LT-R LEHMAN XS TRUST	10/25/37	0.00%	MTS	100	0.00	0.00
3355	SARM 2005-22 1-AX STRUCTURED ADJUSTABLE RATE MOR	10/25/10	5.50%	MTS	(1)	0.05	0.05
3356	SARM 2008-2 B6 STRUCTURED ADJUSTABLE RATE MOR	06/25/38	6.45%	MTS	1	0.09	0.10
3357	SARM 2007-8 C STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.46%	MTS	100	0.00	-0.01
3358	SARM 2007-8 R-I STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.46%	MTS	100	0.00	-0.01

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
3303	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3304	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3305	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3306	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3307	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3308	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3309	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3310	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3311	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3312	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3313	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3314	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3315	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3316	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3317	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3318	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3319	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3320	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3321	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3322	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3323	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3324	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3325	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3326	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3327	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3328	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3329	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3330	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3331	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3332	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3333	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3334	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3335	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3336	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3337	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3338	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3339	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3340	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3341	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3342	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3343	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3344	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3345	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3346	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3347	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3348	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3349	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3350	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3351	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3352	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3353	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3354	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3355	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3356	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3357	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3358	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3359	G1HJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3360	G1HJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3361	G1HJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3362	G1HQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3363	G1K5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3364	G1KE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3365	G1KE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3366	G1KE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3367	G1KE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3368	G1KE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3369	G1KE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3370	G1KE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3371	G1KE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3372	G1KF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3373	G1KF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3374	G1KF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3375	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3376	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3377	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3378	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3379	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3380	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3381	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3382	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3383	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3384	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3385	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3386	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3387	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3388	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3389	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3390	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3391	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3392	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3393	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3394	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3395	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3396	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3397	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3398	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3399	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3400	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3401	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3402	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3403	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3404	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3405	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3406	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3407	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3408	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3409	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3410	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3411	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3412	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3413	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3414	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
3359	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0090003
3360	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAV2		86362NAV2
3361	SP AMERICAS-TRADING	PRIME-AMERICAS	94983KAW9		94983KAW9
3362	SP AMERICAS-TRADING	PRIME-AMERICAS	863579P44		863579P44
3363	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108RBK7		52108RBK7
3364	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND05I4R
3365	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND05J1R
3366	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND05J2R
3367	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND06I1R
3368	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND06K1R
3369	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND07K1R
3370	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	973155AF1		973155AF1
3371	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	97316BAG5	US97316BAG59	97316BAG5
3372	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT74L
3373	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAZ5		80382QAZ5
3374	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358RW45		86358RW45
3375	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			ARC01BC6R
3376	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT72P
3377	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT72X
3378	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAIL0506S
3379	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAIL5HE1S
3380	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAIL5HE3S
3381	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAL0508PS
3382	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAL0602PS
3383	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAL6BNC1S
3384	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SALN6B2PS
3385	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1L
3386	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1P
3387	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1R
3388	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1X
3389	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS99BC2R
3390	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS99BC3R
3391	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS99SP1R
3392	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC0120
3393	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7EQ1R
3394	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7EQ1T
3395	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7EQ1X
3396	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7WF2P
3397	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7WF2X
3398	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC988R1
3399	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	03077BAB3	US03077BAB36	03077BAB3
3400	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	675748AS6		675748AS6
3401	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QBQ0		20846QBQ0
3402	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QBR8	US20846QBR83	20846QBR8
3403	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QBS6		20846QBS6
3404	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QCT3	US20846QCT31	20846QCT3
3405	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QDX3	US20846QDX34	20846QDX3
3406	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QDY1		20846QDY1
3407	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QEU8		20846QEU8
3408	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QGG7		20846QGG7
3409	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QHS0		20846QHS0
3410	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QJB5		20846QJB5
3411	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	362341HX0		362341HX0
3412	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505F80	US393505F801	393505F80
3413	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505LZ3	US393505LZ39	393505LZ3
3414	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505MT6		393505MT6

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
3359	SARM07-8 C	11/25/37	0.00%	MTS	(100)	1.00	1.00
3360	SARM 2007-8 R-II STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.46%	MTS	(100)	1.00	0.99
3361	WFMBS 2006-AR2 B12 WELLS FARGO MORTGAGE BACKED SE	03/25/36	5.12%	MTS	0	0.09	0.09
3362	SARM 2006-1 2-AX STRUCTURED ADJUSTABLE RATE MOR	11/25/12	5.50%	MTS	(1)	0.09	0.09
3363	LBUBS 2006-C4 S LB-UBS COMMERCIAL MORTGAGE TRU	06/15/38	5.65%	MTS	1	0.22	0.22
3364	WNDE 2005-I-4 R WIND MASTER TRUST NOTES	04/28/07	0.00%	MTS	100	0.00	0.00
3365	WNDE 2005-J-1 R WIND MASTER TRUST NOTES	06/25/07	0.00%	MTS	44,986,000	0.00	0.00
3366	WNDE 2005-J-2 R WIND MASTER TRUST NOTES	07/25/07	0.00%	MTS	100	0.00	0.00
3367	WIND 2006-I R WIND MASTER TRUST NOTES	11/25/06	0.00%	MTS	100	0.00	0.00
3368	WIND 2006-K-1 R WIND MASTER TRUST NOTES	01/25/08	0.00%	MTS	100	0.00	0.00
3369	WIND 2007-K-1 R WIND MASTER TRUST NOTES	04/25/37	0.00%	MTS	27,452,000	0.00	0.00
3370	WIND MSTER TR SER 2007-K1 X2 WIND MASTER TRUST NOTES	02/25/09	0.00%	MTS	27,452,000	0.00	0.00
3371	WIND 2007-I1 X3 WIND MASTER TRUST NOTES	11/25/08	2.67%	MTS	3	0.00	0.00
3372	BNCMT 2007-4 L BNC MORTGAGE LOAN TRUST	01/08/38	0.00%	MTS	0	0.00	0.00
3373	SAIL NIM 2004-5 B STRUCTURED ASSET INVESTMENT LO	06/27/34	6.75%	MTS	0	0.00	0.00
3374	ARC 2002 BC4 A ARC	07/25/32	5.62%	MTS	0	0.72	0.72
3375	ARC 01-BC6 R CMO SER 01-BC6 AMORT RESID COLL TR	10/15/31	0.00%	MTS	100	0.00	0.00
3376	BNCMT 2007-2 P BNC MORTGAGE LOAN TRUST	05/25/37	0.00%	MTS	0	0.00	0.00
3377	BNCMT 2007-2 X BNC MORTGAGE LOAN TRUST	05/25/37	0.00%	MTS	0	0.04	0.04
3378	SAILN 2005-6A CERT SAIL NET INTEREST MARGIN NOTES	07/27/35	0.00%	MTS	100	0.00	0.00
3379	SAILN 2005-HE1 PS SAIL NET INTEREST MARGIN NOTES	08/27/35	0.00%	MTS	100	0.00	0.00
3380	SAIL 2005-HE3 PS STRUCTURED ASSET INVESTMENT LO	08/25/35	0.00%	MTS	100	0.00	0.00
3381	SAIL 2005-8 PREF SHARES STRUCTURED ASSET INVESTMENT LO	10/25/35	0.00%	MTS	100	0.00	0.00
3382	SAIL 2006-2 PS STRUCTURED ASSET INVESTMENT LO	04/25/36	0.00%	MTS	100	0.00	0.00
3383	SAILN 2006-BNC1 PS STRUCTURED ASSET INVESTMENT LO	04/25/35	0.00%	MTS	100	0.00	0.00
3384	SAIL NIM 2006-BNC2 PS STRUCTURED ASSET INVESTMENT LO	05/27/36	0.00%	MTS	100	0.00	0.00
3385	SASCO 2007-SC1 L STRUCTURED ASSET SECURITIES CO	04/25/37	0.00%	MTS	0	0.00	0.00
3386	SASCO 2007-SC1 P STRUCTURED ASSET SECURITIES CO	04/25/37	0.00%	MTS	0	0.00	0.00
3387	SASCO 2007-SC1 R STRUCTURED ASSET SECURITIES CO	04/25/37	0.00%	MTS	0	0.00	0.00
3388	SASCO 2007-SC1 X STRUCTURED ASSET SECURITIES CO	04/25/37	0.00%	MTS	0	0.02	0.02
3389	SASCO 99-BC2 R CMO SER 99 STRUCTURED ASSET SECS CORP-	06/25/29	0.00%	MTS	1	0.00	0.00
3390	SASCO 99-BC3 R CMO SER 99-BC3 STRUCTURED ASSET SECS CORP	02/25/29	0.00%	MTS	1	0.00	0.00
3391	SASCO 99-SP1 R CMO SER 99-PRVTSTRUCTURED ASSET SECS CORP-	05/25/29	0.00%	MTS	1	0.00	0.00
3392	SASCO 01-20 R CMO SERIES 01-20STRUCTURED ASSET SECS CORP	12/31/32	0.00%	MTS	100	0.00	0.00
3393	SASCO 2007-EQ1 R STRUCTURED ASSET SECURITIES CO	03/25/37	0.00%	MTS	0	0.00	0.00
3394	SASCO 2007-EQ1 LTR STRUCTURED ASSET SECURITIES CO	03/25/37	0.00%	MTS	0	0.00	0.00
3395	SASCO 2007-EQ1 X STRUCTURED ASSET SECURITIES CO	03/25/37	0.00%	MTS	0	0.03	0.03
3396	SASC 2007-WF2 P STRUCTURED ASSET SECURITIES CO	08/30/37	0.00%	MTS	0	0.00	0.00
3397	SASC 2007-WF2 X STRUCTURED ASSET SECURITIES CO	08/30/37	0.00%	MTS	0	0.90	0.90
3398	SASCO 98-8 R RESID 98-8 STRUCTURED ASSET SECURITIES CO	08/25/28	0.00%	MTS	1	0.00	0.00
3399	AQNIM 2005-RN11 R AMERIQUEST FINANCE NIM TRUST	01/25/36	0.00%	MTS	4,600,000	0.00	0.00
3400	OCMBS 1998-R2 AP OCWEN RESIDENTIAL MBS	11/25/34	6.92%	MTS	1,262	0.00	0.00
3401	CNF 2000-1 M1 SERIES 00-1 M1 CONSECO FINANCE SECT CORP	05/01/31	8.30%	MTS	6	0.00	0.01
3402	CNF 2000-1 M2 SERIES 00-1 M2 CONSECO FINANCE SECT CORP	05/01/31	9.08%	MTS	3	0.00	0.00
3403	CNF 2000-1 B1 SERIES 00-1 B1 CONSECO FINANCE SECT CORP	05/01/31	8.80%	MTS	15	0.01	0.02
3404	CNF 2000-2 M2 SERIES 00 M2 CONSECO FINANCE SECT CORP	12/01/30	10.32%	MTS	15	0.00	0.00
3405	CNF 2000-4 M2 SERIES 00 M2 CONSECO FINANCE SECT CORP	05/01/32	9.30%	MTS	8	0.04	0.04
3406	CNF 2000-4 B1 SERIES 00 B1 CONSECO FINANCE SECT CORP	05/01/32	10.35%	MTS	6	0.00	0.00
3407	CNF 2000-5 B1 SERIES 00-5 CONSECO FINANCE SECT CORP	02/01/32	10.21%	MTS	4	0.04	0.04
3408	CNF 2001-1 B1 CONSECO FINANCE SECURITIZATION	07/01/32	8.92%	MTS	15	0.03	0.03
3409	CNF 2001-3 B1 CONSECO FINANCE SECURITIZATION	05/01/33	8.50%	MTS	3	0.00	0.00
3410	CNFH 01-4 B-1 CMO SER 01-4 CONSECO MANUFACTUER HOUSING	12/01/25	9.40%	MTS	0	0.00	0.00
3411	FFML 2005-FFA B4 FIRST FRANKLIN MORTGAGE LOAN A	03/25/25	6.00%	MTS	0	0.02	0.02
3412	GTMH 98-4 B2 ASSETBK HOME EQ GREENTREE FIN MANUFACTURED HSG	04/01/30	8.11%	MTS	2	0.00	0.01
3413	GT 96-2 B2 ASSETBK LOAN GREENTREE FINANCIAL CORP	04/15/27	7.90%	MTS	13	0.00	0.01
3414	GT 96-4 B2 ASSETBK HOME EQUITYGREENTREE MANUFACTURED HOUSING	06/15/27	8.10%	MTS	8	0.00	0.00

	S	T	U	V
3359	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3360	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3361	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3362	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3363	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3364	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3365	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3366	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3367	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3368	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3369	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3370	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3371	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3372	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3373	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3374	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3375	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3376	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3377	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3378	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3379	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3380	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3381	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3382	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3383	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3384	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3385	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3386	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3387	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3388	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3389	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3390	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3391	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3392	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3393	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3394	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3395	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3396	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3397	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3398	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3399	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3400	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3401	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3402	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3403	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3404	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3405	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3406	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3407	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3408	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3409	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3410	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3411	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3412	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3413	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3414	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3415	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3416	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3417	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3418	G1MK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3419	G1NG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3420	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3421	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3422	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3423	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3424	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3425	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3426	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3427	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3428	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3429	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3430	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3431	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3432	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3433	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3434	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3435	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3436	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3437	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3438	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3439	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3440	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3441	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3442	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3443	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3444	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3445	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3446	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3447	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3448	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3449	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3450	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3451	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3452	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3453	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3454	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3455	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3456	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3457	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3458	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3459	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3460	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3461	G1RD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3462	G1RM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3463	G1RM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3464	G1RM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3465	G1RM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3466	G1RM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3467	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3468	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3469	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3470	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3415	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505P48	US393505P487	393505P48
3416	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505T77		393505T77
3417	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505XK3	US393505XK32	393505XK3
3418	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50180CAT7		50180CAT7
3419	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	50179MBX8		50179MBX8
3420	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT0602P0
3421	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06131P
3422	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06132P
3423	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0613CX
3424	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0613SX
3425	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06171P
3426	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06172P
3427	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07063P
3428	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0706P2
3429	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0714HP
3430	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSN058PS
3431	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSN063PS
3432	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
3433	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM072P1
3434	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM072P2
3435	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDT5		52521RDT5
3436	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDU2		52521RDU2
3437	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDV0		52521RDV0
3438	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YBK1		52521YBK1
3439	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YBL9		52521YBL9
3440	SP AMERICAS-TRADING	PRIME-AMERICAS	525225108		525225108
3441	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBV3		52522QBV3
3442	SP AMERICAS-TRADING	PRIME-AMERICAS	52522UBB8		52522UBB8
3443	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAW7		52522XAW7
3444	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAX5		52522XAX5
3445	SP AMERICAS-TRADING	PRIME-AMERICAS	525248BG4		525248BG4
3446	SP AMERICAS-TRADING	PRIME-AMERICAS	525248BH2		525248BH2
3447	SP AMERICAS-TRADING	PRIME-AMERICAS	525248BJ8		525248BJ8
3448	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBR3		52524YBR3
3449	SP AMERICAS-TRADING	PRIME-AMERICAS	52525AAN4		52525AAN4
3450	SP AMERICAS-TRADING	PRIME-AMERICAS	52525AAP9		52525AAP9
3451	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BBD3		52525BBD3
3452	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BBE1		52525BBE1
3453	SP AMERICAS-TRADING	PRIME-AMERICAS	76117LAF0		76117LAF0
3454	SP AMERICAS-TRADING	PRIME-AMERICAS	76117LAG8		76117LAG8
3455	SP AMERICAS-TRADING	PRIME-AMERICAS	863579W95		863579W95
3456	SP AMERICAS-TRADING	PRIME-AMERICAS	86360NAB8		86360NAB8
3457	SP AMERICAS-TRADING	PRIME-AMERICAS	86360NAC6		86360NAC6
3458	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAZ3		86362NAZ3
3459	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NBA7		86362NBA7
3460	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAW4		86364YAW4
3461	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS			DVIE971C0
3462	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAP8		52519SAP8
3463	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAQ6		52519SAQ6
3464	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAR4		52519SAR4
3465	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAX1		52519SAX1
3466	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAY9		52519SAY9
3467	SP AMERICAS-TRADING	PRIME-AMERICAS			LHELT981D
3468	SP AMERICAS-TRADING	PRIME-AMERICAS	45254TDT8		45254TDT8
3469	SP AMERICAS-TRADING	PRIME-AMERICAS	52518RAZ9		52518RAZ9
3470	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MBB8		52520MBB8

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
3415	GREENTREE 1998-8 B-1 GREENTREE FIN CORP	09/01/30	7.69%	MTS	1	0.02	0.02
3416	GTMH 99-1B1 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30	8.60%	MTS	8	0.00	0.00
3417	GTMH 97-6 B2 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	01/15/29	7.75%	MTS	16	0.00	0.00
3418	LBUBS 2006-C7 XCL LB-UBS COMMERCIAL MORTGAGE TRU	12/24/09	0.09%	MTS	1	0.01	0.01
3419	LBUBS 2006-C6 R-LR LB-UBS COMMERCIAL MORTGAGE TRU	10/15/39	0.00%	MTS	1	0.00	0.00
3420	LMT06-2 P LEHMAN MORTGAGE TRUST	04/25/36	0.00%	MTS	100	0.00	0.00
3421	LXS 06-13 1P LEHMAN XS TRUST	09/25/36	0.00%	MTS	80	0.00	0.00
3422	LXS 06-13 2P LEHMAN XS TRUST	09/25/36	0.00%	MTS	89	0.00	0.00
3423	LXS 06-13 CX LEHMAN XS TRUST	09/25/36	0.00%	MTS	100	0.00	0.00
3424	LXS 06-13 SX LEHMAN XS TRUST	09/25/36	0.00%	MTS	100	0.00	0.00
3425	LXS 2006-17 1P LEHMAN XS TRUST	11/25/36	0.00%	MTS	89	0.00	0.00
3426	LXS 2006-17 2P LEHMAN XS TRUST	11/25/36	0.00%	MTS	91	0.00	0.00
3427	LXS 2007-6 3P LEHMAN XS TRUST	05/25/37	0.00%	MTS	200	0.00	0.00
3428	LXS 2007-6 P2 LEHMAN XS TRUST	05/25/47	0.00%	MTS	221,361,008	0.00	0.00
3429	LXS 2007-14H P LEHMAN XS TRUST	08/25/37	0.00%	MTS	100	0.00	0.00
3430	LEH XSN 05-8 PS LEHMAN XS TRUST MORTGAGE PASS	01/25/36	0.00%	MTS	100	0.00	0.00
3431	LEH XSN 06-3 PS LEHMAN XS TRUST MORTGAGE PASS	05/25/36	0.00%	MTS	100	0.00	0.00
3432	FNMA SF 30 YEAR	01/01/00	5.50%	MTS	(378,670,000)	1.01	1.01
3433	SARM 2007-2 P1 STRUCTURED ADJUSTABLE RATE MOR	02/25/47	0.00%	MTS	317,756,481	0.00	0.00
3434	SARM 2007-2 P2 STRUCTURED ADJUSTABLE RATE MOR	02/25/47	0.00%	MTS	124,940,303	0.00	0.00
3435	LMT 2007-5 3B4 LEHMAN MORTGAGE TRUST	06/25/37	6.73%	MTS	0	0.03	0.03
3436	LMT 2007-5 3B5 LEHMAN MORTGAGE TRUST	06/25/37	6.75%	MTS	0	0.01	0.01
3437	LMT 2007-5 3B6 LEHMAN MORTGAGE TRUST	06/25/37	6.79%	MTS	0	0.00	0.00
3438	LMT 2007-8 P1 LEHMAN MORTGAGE TRUST	09/25/37	0.00%	MTS	100,000	0.00	0.00
3439	LMT 2007-8 P2 LEHMAN MORTGAGE TRUST	09/25/37	0.00%	MTS	100,000	0.00	0.00
3440	LXS 06-9 NIM PS LEHMAN XS TRUST	05/28/46	0.00%	MTS	200	0.00	0.00
3441	LMT 2007-10 P LEHMAN MORTGAGE TRUST	01/25/38	0.00%	MTS	0	0.00	0.00
3442	LMT 2008-2 P LEHMAN MORTGAGE TRUST	03/25/38	0.00%	MTS	100,000	0.00	0.00
3443	LMT 2007-9 P1 LEHMAN MORTGAGE TRUST	10/25/37	0.00%	MTS	100,000	0.00	0.00
3444	LMT 2007-9 P2 LEHMAN MORTGAGE TRUST	10/25/37	0.00%	MTS	100,000	0.00	0.00
3445	LXS 2007-5H 2M5 LEHMAN XS TRUST	05/25/37	6.93%	MTS	0	0.01	0.01
3446	LXS 2007-5H 2M6 LEHMAN XS TRUST	05/25/37	6.96%	MTS	0	0.00	0.00
3447	LXS 2007-5H 2M7 LEHMAN XS TRUST	05/25/37	6.96%	MTS	0	0.00	0.00
3448	LXS 07-12N 2-AP LEHMAN XS TRUST	08/25/10	0.00%	MTS	25	0.00	0.00
3449	LXS 2007-20N R LEHMAN XS TRUST	12/25/37	0.00%	MTS	100	0.00	0.00
3450	LXS 2007-20N AP LEHMAN XS TRUST	01/25/11	0.00%	MTS	1,000	0.00	0.00
3451	LXS 2007-16N 2-AP LEHMAN XS TRUST	09/25/12	0.00%	MTS	1,000	0.00	0.00
3452	LXS 2007-16N 3-AP LEHMAN XS TRUST	09/25/12	0.00%	MTS	1,000	0.00	0.00
3453	RLT 2008-AH2 P RESIDENTIAL LOAN TRUST	07/25/47	0.00%	MTS	0	0.68	0.68
3454	RLT 2008-AH2 R RESIDENTIAL LOAN TRUST	07/25/47	0.00%	MTS	0	0.02	0.02
3455	SARM 2006-2 B6I STRUCTURED ADJUSTABLE RATE MOR	03/25/36	5.69%	MTS	0	0.02	0.02
3456	SARM 2006-5 B6I STRUCTURED ADJUSTABLE RATE MOR	06/25/36	6.37%	MTS	0	0.01	0.01
3457	SARM 2006-5 B7I STRUCTURED ADJUSTABLE RATE MOR	06/25/36	6.37%	MTS	10	0.00	0.00
3458	SARM 2007-8 1-AP STRUCTURED ADJUSTABLE RATE MOR	09/25/37	0.00%	MTS	1,000	0.00	0.00
3459	SARM 2007-8 2-AP STRUCTURED ADJUSTABLE RATE MOR	09/25/37	0.00%	MTS	1,000	0.00	0.00
3460	SARM 2007-11 R2 STRUCTURED ADJUSTABLE RATE MOR	12/25/37	7.20%	MTS	100	0.00	0.00
3461	DVIELT 97-1 C CMO SER 97-1 DVI EPUIPMENT LEASE TR-144A	09/09/49	0.00%	MTS	57,885	0.00	0.00
3462	LABS 01-B B2 LEHMAN ABS MH TR 01-B M1	11/25/31	0.00%	MTS	0	1.00	1.00
3463	LABS 01-B X LEHMAN ABS	08/15/28	0.00%	MTS	1	0.00	0.00
3464	LABS 01-B R LEHMAN ABS	10/15/31	0.00%	MTS	1	0.00	0.00
3465	LABS MHCT 2002-3 C LEHMAN ABS MANU HOU CO TRT	06/01/33	0.00%	MTS	100	0.00	0.00
3466	LABS MHCT 2002-3 R LEHMAN ABS MANU HOU CO TRT	06/01/33	0.00%	MTS	100	0.00	0.00
3467	LHELT 98-1 D_CMO SER 98-1 PO LEHMAN HOME EQUITY LOAN TRUST	05/25/28	0.00%	MTS	1,737	0.00	0.00
3468	IMSA 00-3 A12 CMO SER 00-3 IMPAC SECURED ASSETS CORP	10/25/30	9.00%	MTS	8	0.01	0.01
3469	LSSC 2001-GE3 A LEHMAN BROS SEC. CORP	05/28/18	7.24%	MTS	2,816	0.00	0.00
3470	LMT 2005-1 AX LEHMAN MORTGAGE TRUST	11/25/35	5.50%	MTS	(1)	0.22	0.22

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
3415	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3416	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3417	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3418	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3419	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3420	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3421	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3422	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3423	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3424	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3425	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3426	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3427	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3428	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3429	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3430	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3431	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3432	0	Total Mortgages & Mortgage Backed	TBA	TBA
3433	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3434	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3435	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3436	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3437	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3438	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3439	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3440	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3441	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3442	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3443	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3444	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3445	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3446	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3447	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3448	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3449	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3450	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3451	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3452	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3453	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3454	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3455	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3456	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3457	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3458	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3459	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3460	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3461	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3462	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3463	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3464	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3465	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3466	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3467	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3468	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3469	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3470	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3471	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3472	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3473	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3474	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3475	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3476	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3477	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3478	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3479	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3480	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3481	G1W4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3482	G1W8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3483	G1W8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3484	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3485	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3486	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3487	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3488	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3489	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3490	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3491	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3492	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3493	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3494	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3495	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3496	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3497	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3498	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3499	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3500	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3501	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3502	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3503	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3504	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3505	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3506	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3507	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3508	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3509	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3510	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3511	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3512	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3513	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3514	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3515	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3516	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3517	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3518	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3519	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3520	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3521	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3522	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3523	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3524	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3525	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3526	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3471	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MBC6		52520MBC6
3472	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RTC1		86358RTC1
3473	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B3N9		86359B3N9
3474	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B3P4		86359B3P4
3475	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DKD8		86359DKD8
3476	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DPE1		86359DPE1
3477	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AAZ6		86359AAZ6
3478	SP AMERICAS-TRADING	PRIME-AMERICAS	92922FAA6		92922FAA6
3479	SP AMERICAS-TRADING	PRIME-AMERICAS	92922FAB4		92922FAB4
3480	SP AMERICAS-TRADING	PRIME-AMERICAS	92922FAJ7		92922FAJ7
3481	SP AMERICAS-TRADING	PRIME-AMERICAS	92922FAK4		92922FAK4
3482	SP AMERICAS-TRADING	PRIME-AMERICAS	863576BP8	US863576BP88	863576BP8
3483	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DPA9		86359DPA9
3484	SP AMERICAS-TRADING	ABS DERIVATIVES	07325NBM3		07325NBM3
3485	SP AMERICAS-TRADING	ABS DERIVATIVES	12638EAA2	US12638EAA29	12638EAA2
3486	SP AMERICAS-TRADING	ABS DERIVATIVES	126686AG9	US126686AG97	126686AG9
3487	SP AMERICAS-TRADING	ABS DERIVATIVES	17312GAC5		17312GAC5
3488	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	00761HBH3		00761HBH3
3489	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	03072SBD6		03072SBD6
3490	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	03072SCJ2	US03072SCJ24	03072SCJ2
3491	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	03215PFP9		03215PFP9
3492	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	037898AB9	US037898AB95	037898AB9
3493	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	04541GAH5		04541GAH5
3494	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	04541GBC5		04541GBC5
3495	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	04541GTK8		04541GTK8
3496	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05570GAV5	US05570GAV59	05570GAV5
3497	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05948KFB0		05948KFB0
3498	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	059522AV4		059522AV4
3499	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07384YCU8		07384YCU8
3500	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07386HLC3		07386HLC3
3501	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12506YBN8	US12506YBN85	12506YBN8
3502	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126342FY5		126342FY5
3503	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126342GB4		126342GB4
3504	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668ACZ6		12668ACZ6
3505	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669GRR4		12669GRR4
3506	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	161505HW5	US161505HW54	161505HW5
3507	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	161551FK7		161551FK7
3508	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	16162WQY8		16162WQY8
3509	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17309AAE9		17309AAE9
3510	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17309VAH6		17309VAH6
3511	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17311CAA9		17311CAA9
3512	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	18976GAD8		18976GAD8
3513	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	190749AB7		190749AB7
3514	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20047MAK0		20047MAK0
3515	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QBP2	US20846QBP28	20846QBP2
3516	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	22540VCT7		22540VCT7
3517	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	22540VUK6		22540VUK6
3518	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	22540VXC1		22540VXC1
3519	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	24763LFP0		24763LFP0
3520	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	24763LGX2		24763LGX2
3521	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	291701BV1		291701BV1
3522	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	361849MK5	US361849MK52	361849MK5
3523	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36228CHV8		36228CHV8
3524	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	362341WZ8		362341WZ8
3525	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393533BU7		393533BU7
3526	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	404065AF1		404065AF1

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	L	M	N	O	P	Q	R
3471	LMT 2005-1 PAX LEHMAN MORTGAGE TRUST	11/25/35	5.50%	MTS	(1)	0.22	0.22
3472	SASCO 01-19 2A6 CMO SER 01-19 STRUC ASST SEC CRP	01/25/32	6.50%	MTS	0	0.00	0.00
3473	SASC 2005-1 AX STRUCTURED ASSET SECURITIES CO	02/25/35	5.50%	MTS	(1)	0.18	0.18
3474	SASC 2005-1 PAX STRUCTURED ASSET SECURITIES CO	02/25/35	5.50%	MTS	(1)	0.19	0.19
3475	SASC 2005-14 AX STRUCTURED ASSET SECURITIES CO	07/25/35	5.50%	MTS	(1)	0.20	0.20
3476	SASC 2005-15 PAX STRUCTURED ASSET SECURITIES CO	08/25/35	5.50%	MTS	(1)	0.22	0.22
3477	SASCO 2002-22H 1-AX STRUCTURED ASSET SECS CRP 144A	11/25/32	0.00%	MTS	20,533,898	0.00	0.00
3478	WAMU 2003-XSF1 1A WASHINGTON MUT MORTG SEC CORP	05/20/18	5.00%	MTS	0	0.11	0.11
3479	WAMU 2003-XSF1 1X WASHINGTON MUT MORTG SEC CORP	05/20/18	5.00%	MTS	0	0.11	0.11
3480	WAMU 2003-XSF1 4A WASHINGTON MUT MORTG SEC CORP	06/20/33	5.50%	MTS	0	0.16	0.16
3481	WAMU 2003-XSF1 4X WASHINGTON MUT MORTG SEC CORP	06/20/33	5.50%	MTS	0	0.13	0.13
3482	SASC 2005-6 2A9 STRUCTURED ASSET SECURITIES CO	05/25/35	12.73%	MTS	0	0.00	-1.00
3483	SASC 2005-15 6A2 STRUCTURED ASSET SECURITIES CO	12/25/34	0.00%	MTS	(1)	0.51	0.51
3484	BAYV 2005-C A1C BAYVIEW FINANCIAL ACQUISITION	06/28/44	2.88%	MTS	0	0.94	0.94
3485	CSMC 2006-CF2 A1 CREDIT SUISSE MORTGAGE CAPITAL	05/25/36	5.58%	MTS	0	0.88	0.88
3486	CWHEL 2006-HW 2A1A COUNTRYWIDE HOME EQUITY LOAN T	11/15/36	2.62%	MTS	0	0.60	0.60
3487	CMLTI 2007-AHL3 A3C CITIGROUP MORTGAGE LOAN TRUST	05/25/37	2.73%	MTS	0	0.49	0.49
3488	ABCMT 2005-B1 B1 ADVANTA BUSINESS CARD MASTER T	02/20/14	2.85%	MTS	0	0.00	0.00
3489	AMSI 2001-2 M2 AMERIQUEST MORTGAGE SECURITIES	10/25/31	3.72%	MTS	0	0.00	0.00
3490	AMSI 2002-2 M3 AMERIQUEST MORTGAGE SECURITIES	08/25/32	4.24%	MTS	0	0.00	0.00
3491	AMRES 99-1 M1 CMO SER 99-1 AMRESCO RESID SEC MTG LOAN TR	06/25/29	3.21%	MTS	0	0.00	0.00
3492	APPB 2007-1 A-2-II-A APPLEBEE'S ENTERPRISES LLC	12/20/37	6.43%	MTS	0	0.00	0.00
3493	ABSHE 1999-LB1 A5A ASSET BACKED SECURITIES CORP H	06/21/29	2.87%	MTS	0	0.00	0.00
3494	ABSHE 2001-HE1 M1 ASSET BACKED SECURITIES CORP H	04/15/31	3.10%	MTS	0	0.00	0.00
3495	ABSHE 2005-HE6 M1 ASSET BACKED SECURITIES CORP H	07/25/35	2.96%	MTS	0	0.00	0.00
3496	BNCMT 2007-4 A3A BNC MORTGAGE LOAN TRUST	11/25/37	2.72%	MTS	0	0.00	0.00
3497	BOAA 2003-7 PO BANC OF AMERICA ALTERNATIVE LO	09/25/33	0.00%	MTS	0	0.00	0.00
3498	BAFC 2007-C 1A3 BANC OF AMERICA FUNDING CORP	05/20/47	5.76%	MTS	0	0.00	0.00
3499	BSABS 2002-1 1A5 BEAR STEARNS ASSET BACKED SECU	12/25/34	6.39%	MTS	0	0.00	0.00
3500	BALTA 2004-9 4A1 BEAR STEARNS ALT-A TRUST	09/25/34	5.10%	MTS	0	0.00	0.00
3501	CDCMC 2003-HE3 M1 CDC MORTGAGE CAPITAL TRUST	11/25/33	3.17%	MTS	0	0.00	0.00
3502	CSFB 97-2 A SERIES 97-2-144A CS FIRST BOSTON MTG SEC CORP	06/25/20	7.50%	MTS	0	0.00	0.00
3503	CSFB 1997-2 M CS FIRST BOSTON MORTGAGE SECUR	06/25/20	7.50%	MTS	0	0.00	0.00
3504	CWALT 2005-51 3A3A COUNTRYWIDE ALTERNATIVE LOAN T	11/20/35	2.79%	MTS	0	0.00	0.00
3505	CWHL 2005-1 2A2 COUNTRYWIDE HOME LOAN MORTGAGE	12/31/49	2.82%	MTS	0	0.00	0.00
3506	CCMSC 01-245 A1 144A CHASE COMMERCIAL MTGE SECS CRP	02/12/16	6.17%	MTS	0	0.00	0.00
3507	CFAB 2001-4 2M1 CHASE FUNDING MORT LOAN ASSTBK	11/25/31	3.82%	MTS	0	0.00	0.00
3508	CHASE 2006-S1 A2 CHASE MORTGAGE FINANCE CORP	05/25/36	5.50%	MTS	0	0.00	0.00
3509	CMALT 2006-A1 1A5 CITIMORTGAGE ALTERNATIVE LOAN	04/25/36	5.50%	MTS	0	0.00	0.00
3510	CMALT 2006-A4 1A8 CITIMORTGAGE ALTERNATIVE LOAN	09/25/36	6.00%	MTS	0	0.00	0.00
3511	CMLTI 2007-WFH1 A1 CITIGROUP MORTGAGE LOAN TRUST	01/25/37	2.53%	MTS	0	0.00	0.00
3512	CMALT 2007-A6 1A4 CITIMORTGAGE ALTERNATIVE LOAN	06/25/37	6.00%	MTS	0	0.00	0.00
3513	CWCI 2006-C1 A2 CW CAPITAL COBALT LTD	08/15/48	5.17%	MTS	0	0.00	0.00
3514	COMM 2006-CNL CFL COMMERCIAL MORTGAGE PASS THROU	02/05/19	2.83%	MTS	0	0.00	0.00
3515	CNF 2000-1 A5 SERIES 00-1 A5 CONSECO FINANCE SECT CORP	05/01/31	8.06%	MTS	0	0.00	0.00
3516	CSFB 2001-HE22 M1 CS FIRST BOSTON MORTGAGE SECUR	02/25/32	3.47%	MTS	0	0.00	0.00
3517	CSFB 2002-HE1 M1 CS FIRST BOSTON MORTGAGE SECUR	08/25/32	3.62%	MTS	0	0.00	0.00
3518	CSFB 2002-HE4 M1 CS FIRST BOSTON MORTGAGE SECUR	08/25/32	3.52%	MTS	0	0.00	0.00
3519	DELHE 99-2 M1 ASSETBK HOME EQ DELTA FUNDING HOME EQUITY LOAN	08/15/30	7.37%	MTS	0	0.00	0.00
3520	DELHE 00-2 M2 ASSET HOME EQY DELTA FUNDING HOME EQUITY LOAN	08/15/30	8.36%	MTS	0	0.00	0.00
3521	EFLOT 1997-5 M1 EMPIRE FUNDING HOME LOAN OWNER	04/25/24	7.91%	MTS	0	0.00	0.00
3522	GMACC 00-C2 A2 CMO SER 00-C2 GMAC COMM MTG SECURITIES INC	08/16/33	7.46%	MTS	0	0.00	0.00
3523	GSMS 2001-LIBA A1 GS MORTGAGE SECURITIES CORP II	02/14/16	6.21%	MTS	0	0.00	0.00
3524	GSR 2005-AR7 2A1 GSR MORTGAGE LOAN TRUST	11/25/35	4.56%	MTS	0	0.00	0.00
3525	GTCT 1997-D CTFS GREEN TREE RECREATIONAL EQUIPM	03/15/29	7.25%	MTS	0	0.00	0.00
3526	H2 2006-1 F H2 REAL ESTATE	08/23/47	0.00%	MTS	0	0.00	0.00

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BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
3471	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3472	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3473	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3474	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3475	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3476	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3477	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3478	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3479	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3480	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3481	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3482	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3483	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3484	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3485	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3486	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3487	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3488	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3489	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3490	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3491	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3492	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3493	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3494	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3495	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3496	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3497	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3498	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3499	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3500	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3501	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3502	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3503	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3504	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3505	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3506	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3507	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3508	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3509	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3510	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3511	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3512	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3513	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3514	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3515	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3516	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3517	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3518	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3519	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3520	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3521	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3522	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3523	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3524	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3525	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3526	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
3527	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3528	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3529	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3530	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3531	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3532	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3533	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3534	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3535	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3536	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3537	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3538	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3539	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3540	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3541	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3542	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3543	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3544	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3545	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3546	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3547	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3548	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3549	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3550	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3551	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3552	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3553	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3554	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3555	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3556	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3557	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3558	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3559	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3560	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3561	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3562	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3563	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3564	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3565	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3566	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3567	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3568	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3569	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3570	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3571	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3572	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3573	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3574	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3575	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3576	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3577	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3578	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3579	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3580	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3581	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3582	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3527	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	41161PGF4		41161PGF4
3528	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	449670EP9		449670EP9
3529	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	449670EY0		449670EY0
3530	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	456606BX9		456606BX9
3531	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660LYW3		45660LYW3
3532	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	456618AH0		456618AH0
3533	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45661EAW4	US45661EAW49	45661EAW4
3534	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45668GAF9		45668GAF9
3535	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	466247GB3		466247GB3
3536	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	466247MW0		466247MW0
3537	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52108H2S2		52108H2S2
3538	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52108H5W0		52108H5W0
3539	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52109PAY1		52109PAY1
3540	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	525180BH7		525180BH7
3541	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520MEB5		52520MEB5
3542	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521LAB0		52521LAB0
3543	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521LAC8		52521LAC8
3544	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	525221KP1		525221KP1
3545	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	525241AE5		525241AE5
3546	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	55274SAG6		55274SAG6
3547	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	57164RAY8		57164RAY8
3548	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	57643LBS4		57643LBS4
3549	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	589929TP3		589929TP3
3550	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	589962CN7		589962CN7
3551	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59020UAC9		59020UAC9
3552	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61744CAJ5		61744CAJ5
3553	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61746WHY9		61746WHY9
3554	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61746WMY3		61746WMY3
3555	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61748HBM2		61748HBM2
3556	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61909QAE6		61909QAE6
3557	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	682044AC6		682044AC6
3558	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	70556MAA0		70556MAA0
3559	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	75116CBW5		75116CBW5
3560	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	76110WMJ2		76110WMJ2
3561	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	76112BUG3	US76112BUG30	76112BUG3
3562	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	761143AF3		761143AF3
3563	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	78386NEG0		78386NEG0
3564	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	79549AFV6		79549AFV6
3565	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	805564KJ9		805564KJ9
3566	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	805564KW0		805564KW0
3567	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	805564QR5		805564QR5
3568	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	863572F81		863572F81
3569	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	863572SF1	US863572SF10	863572SF1
3570	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	863572SM6	US863572SM60	863572SM6
3571	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359CAD1		86359CAD1
3572	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359DRT6		86359DRT6
3573	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86361PAF3		86361PAF3
3574	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86362FAA5		86362FAA5
3575	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86363BAG0		86363BAG0
3576	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86364XAB2	US86364XAB29	86364XAB2
3577	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86365AAA3		86365AAA3
3578	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86365CAB7		86365CAB7
3579	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	901921AC0		901921AC0
3580	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	921796KW7	US921796KW70	921796KW7
3581	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92922FD47		92922FD47
3582	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92925GAG8		92925GAG8

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	L	M	N	O	P	Q	R
3527	HVMLT 2004-7 1A HARBORVIEW MORTGAGE LOAN TRUST	11/19/34	5.02%	MTS	0	0.00	0.00
3528	IMCHE 1998-3 A7 IMC HOME EQUITY LOAN TRUST	08/20/29	7.22%	MTS	0	0.00	0.00
3529	IMCHE 1998-5 A6 IMC HOME EQUITY LOAN TRUST	12/20/29	6.56%	MTS	0	0.00	0.00
3530	INHEL 2001-A AF6 INDYMAC HOME EQUITY LOAN ASSET	11/25/30	6.54%	MTS	0	0.00	0.00
3531	INDB 2005-1 A1 INDYMAC INDB MORTGAGE LOAN TRU	11/25/35	2.77%	MTS	0	0.00	0.00
3532	INDX 2006-AR8 A4A INDYMAC INDEX MORTGAGE LOAN TR	07/25/46	2.87%	MTS	0	0.00	0.00
3533	INDX 2006-AR4 A1B INDYMAC INDEX MORTGAGE LOAN TR	05/25/46	2.77%	MTS	0	0.00	0.00
3534	INDX 2006-AR14 1A4A INDYMAC INDEX MORTGAGE LOAN TR	11/25/46	2.77%	MTS	0	0.00	0.00
3535	JPMMT 2004-A5 4A2 JP MORGAN MORTGAGE TRUST	12/25/34	4.82%	MTS	0	0.00	0.00
3536	JPMMT 2005-S1 2A5 JP MORGAN MORTGAGE TRUST	01/25/35	6.00%	MTS	0	0.00	0.00
3537	LBUBS 2005-C1 A3 LB-UBS COMMERCIAL MORTGAGE TRU	02/11/40	4.55%	MTS	0	0.00	0.00
3538	LBUBS 2005-C3 XCL LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40	0.24%	MTS	0	0.00	0.00
3539	LBUBS 2007-C6 H LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40	6.24%	MTS	0	0.00	0.00
3540	LHELT 98-1 A1 CMO SERIES 98-1 LEHMAN HOME EQUITY LOAN TRUST	05/25/28	7.00%	MTS	0	0.00	0.00
3541	LMT 2005-3 2A3 LEHMAN MORTGAGE TRUST	01/25/36	5.50%	MTS	0	0.00	0.00
3542	LMT 2007-4 1A2 LEHMAN MORTGAGE TRUST	05/25/37	5.75%	MTS	0	0.00	0.00
3543	LMT 2007-4 1A3 LEHMAN MORTGAGE TRUST	05/25/37	5.75%	MTS	0	0.00	0.00
3544	LXS 2006-4N A1D-1 LEHMAN XS TRUST	04/25/46	2.79%	MTS	0	0.00	0.00
3545	LXS 2007-1 1A5 LEHMAN XS TRUST	02/25/37	2.70%	MTS	0	0.00	0.00
3546	MASTR 2006-3 1A7 MASTR ASSET SECURITIZATION TRU	10/25/36	2.47%	MTS	0	0.00	0.00
3547	MVCOT 2005-2 C MARRIOTT VACATION CLUB OWNER T	10/20/27	5.67%	MTS	0	0.00	0.00
3548	MABS 2003-NC1 M5 MASTR ASSET BACKED SECURITIES	04/25/33	6.47%	MTS	0	0.00	0.00
3549	MLMI 1999-H1 A5 MERRILL LYNCH MORTGAGE INVESTO	05/20/28	6.74%	MTS	0	0.00	0.00
3550	MESC 12-1 1M1 MERIT SECURITIES CORP	07/28/33	7.63%	MTS	0	0.00	0.00
3551	MLMI 2004-A1 2A2 MERRILL LYNCH MORTGAGE INVEST	02/25/34	4.57%	MTS	0	0.00	0.00
3552	MSAC 2001-WF1 M1 MORGAN STANLEY ABS CAPITAL I	09/25/31	3.12%	MTS	0	0.00	0.00
3553	MSDWC 2001-NC2 M1 MORGAN STANLEY DEAN WITTER CAP	01/25/32	3.05%	MTS	0	0.00	0.00
3554	MSDWC 2002-NC1 M1 MORGAN STANLEY DEAN WITTER CAP	02/25/32	3.87%	MTS	0	0.00	0.00
3555	MSM 2004-6AR 2A1 MORGAN STANLEY MORTGAGE LOAN T	12/15/49	4.89%	MTS	0	0.00	0.00
3556	MABS 2002-NC1 M2 MASTR ASSET BACKED SECURITIES	10/25/32	3.82%	MTS	0	0.00	0.00
3557	OMAHA 2008-1A CTFS OMAHA LLC	05/15/40	10.82%	MTS	0	0.00	0.00
3558	PALS 2000-1 A1 PEGASUS AVIATION LEASE SECURIT	03/25/15	3.09%	MTS	0	0.00	0.00
3559	RALI 2007-QS6 A45 RESIDENTIAL ACCREDIT LOANS INC	04/25/37	5.75%	MTS	0	0.00	0.00
3560	RASC 01-KS3 MII1 RESIDENTIAL ASSET SEC CORP	09/25/31	3.02%	MTS	0	0.00	0.00
3561	GMACM 2005-AR4 3A1 GMAC MORTGAGE CORP LOAN TRUST	07/19/35	5.09%	MTS	0	0.00	0.00
3562	RAST 2007-A9 RESIDENTIAL ASSET SECURITIZATI	09/25/37	6.25%	MTS	0	0.00	0.00
3563	SACO 2000-3A 1B1 SACO I INC	09/25/40	7.85%	MTS	0	0.00	0.00
3564	SBM7 2001-MMA X SALOMON BROTHERS MORTGAGE SECU	02/18/34	0.97%	MTS	0	0.00	0.00
3565	SAST 2001-3 AF6 SAXON ASSET SECURITIES TRUST	11/25/26	5.99%	MTS	0	0.00	0.00
3566	SAST 2002-1 M1 SAXON ASSET SECURITIES TRUST	01/25/32	3.12%	MTS	0	0.00	0.00
3567	SAST 2004-3 A1A SAXON ASSET SECURITIES TRUST	12/26/34	2.81%	MTS	0	0.00	0.00
3568	SASCO 99-ALS3 B2 SR 99-ALS3 STRUCT ASSET SEC-144A PRV PLMT	09/25/25	7.25%	MTS	0	0.00	0.00
3569	SASCO 98-2 M1 CMO SERIES 98-2 STRUCTURED ASSET SECS CORP	02/25/28	3.07%	MTS	0	0.00	0.00
3570	SASCO 98-3 M1 CMO SERIES 98-3 STRUCTURED ASSET SECS CORP	03/25/28	2.97%	MTS	0	0.00	0.00
3571	START 2005-1 STRUCTURED ASSET RECEIVABLES T	01/21/15	3.29%	MTS	0	0.00	0.00
3572	SASC05-RF5 1A-IO STRUCTURED ASSET SECURITIES CO	08/25/35	1.64%	MTS	0	0.00	0.00
3573	SARM 2006-9 2-A2 STRUCTURED ADJUSTABLE RATE MOR	09/25/36	5.93%	MTS	0	0.00	0.00
3574	SASC 2006-RM1 R-1 STRUCTURED ASSET SECURITIES CO	08/25/11	0.00%	MTS	0	0.00	0.00
3575	SASC 2007-RM1 M4 STRUCTURED ASSET SECURITIES CO	06/25/37	5.47%	MTS	0	0.00	0.00
3576	SASC 2007-BNC1 A2 STRUCTURED ASSET SECURITIES CO	10/25/37	3.57%	MTS	0	0.00	0.00
3577	SASC 2007-SC1 A1 STRUCTURED ASSET SECURITIES CO	04/25/37	3.72%	MTS	0	0.00	0.00
3578	SASC 2007-RF2 1A2 STRUCTURED ASSETS SECURITIES C	11/25/37	3.30%	MTS	0	0.00	0.00
3579	MSDWC 2001-280 A1 MORGAN STANLEY DEAN WITTER CAP	02/03/16	6.15%	MTS	0	0.00	0.00
3580	VMF 2001-A A4 VANDERBILT MORTGAGE FINANCE	06/07/28	7.24%	MTS	0	0.00	0.00
3581	WAMU 2005-AR2 2A21 WAMU MORTGAGE PASS THROUGH CER	01/25/45	2.80%	MTS	0	0.00	0.00
3582	WAMU 2006-AR16 3A1 WASHINGTON MUTUAL INC	11/15/21	5.69%	MTS	0	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED
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	S	T	U	V
3527	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3528	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3529	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3530	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3531	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3532	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3533	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3534	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3535	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3536	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3537	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3538	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3539	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3540	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3541	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3542	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3543	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3544	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3545	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3546	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3547	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3548	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3549	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3550	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3551	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3552	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3553	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3554	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3555	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3556	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3557	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3558	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3559	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3560	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3561	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3562	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3563	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3564	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3565	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3566	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3567	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3568	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3569	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3570	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3571	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3572	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3573	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3574	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3575	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3576	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3577	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3578	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3579	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3580	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3581	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3582	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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	A	B	C	D	E	F
3583	G422	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3584	GA37	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3585	GA4G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3586	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3587	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3588	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3589	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3590	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3591	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3592	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3593	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3594	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3595	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3596	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3597	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3598	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3599	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3600	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3601	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3602	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3603	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3604	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3605	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3606	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3607	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3608	GA93	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3609	GA93	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3610	GA93	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3611	GA93	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3612	GA93	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3613	GA93	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3614	GA93	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3615	GA93	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3616	GA9I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3617	GA9I	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3618	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3619	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3620	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3621	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3622	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3623	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3624	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3625	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3626	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3627	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3628	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3629	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3630	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3631	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3632	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3633	GABC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	MUNICIPALS
3634	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3635	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3636	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3637	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3638	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3583	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94984HAR6		94984HAR6
3584	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505AU6	US393505AU60	393505AU6
3585	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86365CAC5		86365CAC5
3586	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358RP27	US86358RP274	86358RP27
3587	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASN5S6PS
3588	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32027AAG4		32027AAG4
3589	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32027AAH2		32027AAH2
3590	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32027AAJ8		32027AAJ8
3591	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32027AAK5		32027AAK5
3592	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32027AAM1		32027AAM1
3593	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32028JAM1		32028JAM1
3594	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32028JAN9		32028JAN9
3595	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32028JAP4		32028JAP4
3596	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32028JAQ2		32028JAQ2
3597	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	436944AK8		436944AK8
3598	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	785778QB0		785778QB0
3599	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383DAB6		80383DAB6
3600	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358LAK6		86358LAK6
3601	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC9AP04		SASC9AP04
3602	SP AMERICAS-TRADING	PRIME-AMERICAS			GPM06AR4C
3603	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR6C
3604	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR7C
3605	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0604NC
3606	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP1C
3607	SP AMERICAS-TRADING	PRIME-AMERICAS	G7816CCL7		G7816CCL7
3608	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAIL0063L
3609	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAIL0063R
3610	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1L
3611	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1P
3612	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1R
3613	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS7BNC1L
3614	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS7BNC1P
3615	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS7BNC1R
3616	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS21AP1
3617	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0084892
3618	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSQ24K80
3619	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0411P
3620	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0413P
3621	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0415P
3622	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0417P
3623	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0419P
3624	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0509P
3625	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0514P
3626	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM052PP
3627	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS214AP1
3628	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC16API
3629	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC211AP
3630	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC32AP1
3631	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0084892
3632	SP AMERICAS-TRADING	PRIME-AMERICAS	80382SEA2		80382SEA2
3633	MUNICIPALS AMERICA	MUNIS DERIVATIVES	863572LV3	US863572LV33	863572LV3
3634	SP AMERICAS-TRADING	PRIME-AMERICAS			86358RLH8
3635	SP AMERICAS-TRADING	PRIME-AMERICAS			LABS041EE
3636	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS0117E
3637	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0213E
3638	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0219E

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
3583	WFMBS 2006-12 A16 WELLS FARGO MORTGAGE BACKED SE	10/25/36	6.00%	MTS	0	0.00	0.00
3584	GREENTREE 1993-1 B GREENTREE FIN CORP SELL & SRVC	04/15/18	8.45%	MTS	0	0.83	0.83
3585	SASC 2007-RF2 1A3 STRUCTURED ASSETS SECURITIES C	11/25/37	0.00%	MTS	0	0.79	0.79
3586	ARC 2002 BC3 M2 ARC	05/25/32	3.57%	MTS	0	0.01	0.02
3587	SASC NIM 2005-S6 PS STRUCTURED ASSET SECURITIES CO	11/25/35	0.00%	MTS	100	0.00	0.00
3588	FFML 2007-FFA M6 FIRST FRANKLIN MORTGAGE LOAN A	01/25/28	3.45%	MTS	0	0.00	0.00
3589	FFML 2007-FFA B1 FIRST FRANKLIN MORTGAGE LOAN A	01/25/28	4.89%	MTS	0	0.00	0.00
3590	FFML 2007-FFA B2 FIRST FRANKLIN MORTGAGE LOAN A	01/25/28	5.64%	MTS	1	0.00	0.00
3591	FFML 2007-FFA B3 FIRST FRANKLIN MORTGAGE LOAN A	01/25/28	5.88%	MTS	0	0.00	0.00
3592	FFML 2007-FFA B5 FIRST FRANKLIN MORTGAGE LOAN A	01/25/28	7.79%	MTS	0	0.01	0.01
3593	FFML 2006-FFB M7 FIRST FRANKLIN MORTGAGE LOAN A	12/25/26	3.59%	MTS	0	0.00	0.00
3594	FFML 2006-FFB M8 FIRST FRANKLIN MORTGAGE LOAN A	12/25/26	4.55%	MTS	0	0.00	0.00
3595	FFML 2006-FFB M9 FIRST FRANKLIN MORTGAGE LOAN A	12/25/26	5.40%	MTS	0	0.00	0.00
3596	FFML 2006-FFB B1 FIRST FRANKLIN MORTGAGE LOAN A	12/25/26	5.40%	MTS	0	0.03	0.03
3597	HEMT 2006-3 M6 HOME EQUITY MORTGAGE TRUST	09/25/36	3.60%	MTS	30	0.00	0.01
3598	SACO 2006-1 M1 SACO I INC	09/25/35	3.16%	MTS	0	0.01	0.01
3599	SASNM 2005-S6 B SASCO NET INTEREST MARGIN TRUS	11/27/35	10.00%	MTS	510,000	0.00	0.00
3600	SASC 2006-ARS1 M9 STRUCTURED ASSET SECURITIES CO	02/25/36	7.10%	MTS	0	0.01	0.01
3601	SASCO 2003-9A PI STRUCTURED ASSET SECS CORP	03/25/33	0.00%	MTS	0	0.00	0.00
3602	GPMF06-AR4 C GREENPOINT MORTGAGE FUNDING TR	09/25/36	0.00%	MTS	100	0.00	0.00
3603	LXS GPMF06-AR6 C LEHMAN XS TRUST	11/25/46	0.00%	MTS	100	0.00	0.00
3604	LXS GPMF06-AR7 C LEHMAN XS TRUST	12/25/46	0.00%	MTS	100	0.00	0.00
3605	LXS 2006-4N C LEHMAN XS TRUST	04/25/46	0.00%	MTS	100	0.00	0.00
3606	LXS 2006 GP1 C CLASS LEHMAN XS TRUST	05/25/46	0.00%	MTS	100	0.00	0.00
3607	SASNM 2004-17XS S REG S SASCO NET INTEREST MARGIN TRUS	09/25/34	0.00%	MTS	1,271,834	0.00	0.00
3608	SAIL 2006-3 LT-R STRUCTURED ASSET INVESTMENT LO	06/25/36	0.00%	MTS	0	0.00	0.00
3609	SAIL 2006-3 R STRUCTURED ASSET INVESTMENT LO	06/25/36	0.00%	MTS	0	0.00	0.00
3610	SASCO 2007-SC1 L STRUCTURED ASSET SECURITIES CO	04/25/37	0.00%	MTS	0	0.00	0.00
3611	SASCO 2007-SC1 P STRUCTURED ASSET SECURITIES CO	04/25/37	0.00%	MTS	0	0.00	0.00
3612	SASCO 2007-SC1 R STRUCTURED ASSET SECURITIES CO	04/25/37	0.00%	MTS	0	0.00	0.00
3613	SASCO 2007-BNC1 LTR STRUCTURED ASSET SECURITIES CO	10/25/37	0.00%	MTS	0	0.00	0.00
3614	SASCO 2007-BNC1 P STRUCTURED ASSET SECURITIES CO	10/25/37	0.00%	MTS	0	0.00	0.00
3615	SASCO 2007-BNC1 R STRUCTURED ASSET SECURITIES CO	10/25/37	0.00%	MTS	0	0.00	0.00
3616	SASCO 2002-21A P1 STRUCTURED ASSET SECS	11/25/32	0.00%	MTS	100	0.00	0.00
3617	SASCO 2002-21A P1	03/25/38	0.00%	MTS	(100)	0.00	0.00
3618	LXS 2006-10N 2P LEHMAN XS TRUST	06/30/36	0.00%	MTS	119,890,416	0.00	0.00
3619	SARM04-11 P STRUCTURED ADJUSTABLE RATE MOR	08/25/34	0.00%	MTS	100	0.00	0.00
3620	SARM 2004-13 P STRUCTURED ADJUSTABLE RATE MOR	09/25/34	0.00%	MTS	100	0.00	0.00
3621	SARM04-15 P STRUCTURED ADJUSTABLE RATE MOR	09/25/34	0.00%	MTS	100	0.00	0.00
3622	SARM04-17 P STRUCTURED ADJUSTABLE RATE MOR	11/25/34	0.00%	MTS	100	0.00	0.00
3623	SARM04-19 P STRUCTURED ADJUSTABLE RATE MOR	01/25/35	0.00%	MTS	100	0.00	0.00
3624	SARM05-9 P STRUCTURED ADJUSTABLE RATE MOR	05/25/35	0.00%	MTS	100	0.00	0.00
3625	SARM 2005-14 P STRUCTURED ADJUSTABLE RATE MOR	06/25/35	0.00%	MTS	100	0.00	0.00
3626	SARM05-2 P STRUCTURED ADJUSTABLE RATE MOR	02/25/35	0.00%	MTS	100	0.00	0.00
3627	SASCO 2002-14A P1 STRUCTURED ASSET SECS	07/25/32	0.00%	MTS	1	0.00	0.00
3628	SASCO 2002-16 A PI STRUCTURED ASSET SECURITIES CO	08/25/31	0.00%	MTS	100	0.00	0.00
3629	SASCO 2002-11A P STRUCTURED ASSET SECS	05/25/32	0.00%	MTS	1	0.00	0.00
3630	SASCO 2003-2A P1 STRUCTURED ASSET SECS CO	02/25/33	0.00%	MTS	100	0.00	0.00
3631	SASCO 2002-21A P1	03/25/38	0.00%	MTS	100	0.00	0.00
3632	SARM05-5 NIM S STRUCTURED ADJUSTABLE RATE MOR	04/01/35	0.00%	MTS	1,000,000	0.00	0.00
3633	SASC 1996-4 A STRUCTURED ASSET SECURITIES CO	09/25/31	8.84%	MTS	(1,524,660)	0.90	0.90
3634	SASCO 01-15 R CMO SERIES 01-15STRUCTURED ASSET SECS CORP	10/25/31	0.00%	MTS	100	0.00	0.00
3635	LABS 2004-1 E STRUCTURED ASSET SEC GROUP	04/25/34	0.00%	MTS	100	0.00	0.00
3636	SASCO 01-17 E STRUCTURED ASSET SECS CORP	12/26/31	6.50%	MTS	100	0.00	-0.01
3637	SASCO 2002-13E STRUCTURED ASSET SECS CRP	07/25/32	6.50%	MTS	1	0.00	0.01
3638	SASCO 02-19 E STRUCTURED ASSET SECS CORP	10/25/32	6.10%	MTS	1	0.00	0.01

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
3583	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3584	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3585	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3586	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3587	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3588	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3589	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3590	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3591	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3592	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3593	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3594	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3595	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3596	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3597	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3598	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3599	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3600	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3601	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3602	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3603	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3604	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3605	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3606	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3607	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3608	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3609	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3610	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3611	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3612	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3613	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3614	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3615	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3616	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3617	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3618	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3619	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3620	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3621	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3622	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3623	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3624	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3625	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3626	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3627	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3628	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3629	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3630	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3631	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3632	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3633	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3634	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3635	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3636	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3637	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3638	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3639	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3640	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3641	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3642	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3643	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3644	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3645	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3646	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3647	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3648	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3649	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3650	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3651	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3652	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3653	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3654	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3655	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3656	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3657	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3658	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3659	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3660	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3661	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3662	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3663	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3664	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3665	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3666	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3667	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3668	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3669	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3670	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3671	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3672	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3673	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3674	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3675	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3676	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3677	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3678	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3679	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3680	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3681	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3682	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3683	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3684	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3685	GAE4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3686	GAE4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3687	GAE4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3688	GAE4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3689	GAE4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3690	GAE4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3691	GAE4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3692	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3693	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3694	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3639	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC02E
3640	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0330E
3641	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0332E
3642	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0420E
3643	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0422E
3644	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC043EE
3645	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC36XSE
3646	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC410EE
3647	SP AMERICAS-TRADING	PRIME-AMERICAS			SASCO27E
3648	SP AMERICAS-TRADING	PRIME-AMERICAS			SASCO28XE
3649	SP AMERICAS-TRADING	PRIME-AMERICAS			SASCO3E29
3650	SP AMERICAS-TRADING	PRIME-AMERICAS			SASNIM312
3651	SP AMERICAS-TRADING	PRIME-AMERICAS	863573FV8		863573FV8
3652	SP AMERICAS-TRADING	PRIME-AMERICAS	863573JN2		863573JN2
3653	SP AMERICAS-TRADING	PRIME-AMERICAS	863573MP3		863573MP3
3654	SP AMERICAS-TRADING	PRIME-AMERICAS	863573QX2		863573QX2
3655	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RNL7		86358RNL7
3656	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC02172		SASC02172
3657	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03E27		SASC03E27
3658	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03E43		SASC03E43
3659	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03P17		SASC03P17
3660	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03XE0		SASC03XE0
3661	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC10E06		SASC10E06
3662	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC20E70		SASC20E70
3663	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC215E3		SASC215E3
3664	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC223E3		SASC223E3
3665	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC338E5		SASC338E5
3666	SP AMERICAS-TRADING	PRIME-AMERICAS	SASCE0221		SASCE0221
3667	SP AMERICAS-TRADING	PRIME-AMERICAS	SASCO03E3		SASCO03E3
3668	SP AMERICAS-TRADING	PRIME-AMERICAS	SASCO18P1		SASCO18P1
3669	SP AMERICAS-TRADING	PRIME-AMERICAS	SASNIM3R9		SASNIM3R9
3670	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
3671	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
3672	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07387BCL5	US07387BCL53	07387BCL5
3673	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07388YAE2	US07388YAE23	07388YAE2
3674	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	20173VAE0	US20173VAE02	20173VAE0
3675	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22540ASB5		22540ASB5
3676	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YNC3	US46625YNC39	46625YNC3
3677	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YXP3	US46625YXP32	46625YXP3
3678	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46629PAC2	US46629PAC23	46629PAC2
3679	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50179MAT8		50179MAT8
3680	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50180LAC4		50180LAC4
3681	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108RAE2	US52108RAE27	52108RAE2
3682	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52109RBM2	US52109RBM25	52109RBM2
3683	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745M3N1	US61745M3N10	61745M3N1
3684	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	655355AC9		655355AC9
3685	REAL ESTATE-AMERICAS	CMBS-AMERICAS			000LBFR1L
3686	REAL ESTATE-AMERICAS	CMBS-AMERICAS			00LBFR1LR
3687	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFRC02LR
3688	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFRC02MR
3689	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFRC02R1
3690	REAL ESTATE-AMERICAS	CMBS-AMERICAS	LBFRC0344		LBFRC0344
3691	REAL ESTATE-AMERICAS	CMBS-AMERICAS	LBFRC03L6		LBFRC03L6
3692	SP AMERICAS-TRADING	PRIME-AMERICAS	02147BBS3		02147BBS3
3693	SP AMERICAS-TRADING	PRIME-AMERICAS	12668BEA7		12668BEA7
3694	SP AMERICAS-TRADING	PRIME-AMERICAS	12669DSF6		12669DSF6

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
3639	SASCO 02-3 E STRUCTURED ASSET SECS CORP	03/25/32	0.00%	MTS	1	0.00	0.00
3640	SASCO 2003-30 E STRUCTURED ASSET SECS CRP	10/25/33	0.00%	MTS	100	0.00	-0.01
3641	SASCO 2003-32 E STRUC ASST SEC CRP	11/25/33	5.65%	MTS	100	0.00	0.00
3642	SASC04-20 E STRUCTURED ASSET SECURITIES CO	11/25/34	0.00%	MTS	100	0.00	0.00
3643	SASC04-22 E STRUCTURED ASSET SECURITIES CO	01/25/35	0.00%	MTS	100	0.00	0.00
3644	SASCO 2004-3 E STRUCTURED ASSET SECS CORP	03/25/34	0.00%	MTS	100	0.00	0.00
3645	SASCO 2003-36XSE STRUCTURED ASSET SECS CO	11/25/33	0.00%	MTS	100	0.00	0.00
3646	SASC 2004-10 E STRUCTURED ASSET SECURITIES CO	06/25/34	0.00%	MTS	100	0.00	0.00
3647	SASCO 2002-7 E STRUCTURED ASSET SECS CORP	05/25/32	6.50%	MTS	1	0.00	0.01
3648	SASCO 2003-28XS E STRUCTURED ASSET SECS CRP-144A	08/25/33	0.00%	MTS	100	0.00	0.00
3649	SASCO 2003-29 E STRUCTURED ASSET SECS CORP	09/25/33	0.00%	MTS	100	0.00	0.00
3650	SASCO 03-12XS NIM R STRUCTURED ASSET SECS CORP	04/01/33	0.00%	MTS	1	0.00	0.00
3651	SMART 92-2 2-R1 CMO SER 92-2 STRUCTURED MTGE ASSET RES TR	03/25/23	0.00%	MTS	1,000	0.00	0.00
3652	SMART 92-5 5-R1 CMO SER 92-5 STRUCTURED MTGE ASSET RESID	06/25/23	0.00%	MTS	1,000	0.00	0.00
3653	SMART 92-8 8-RL CMO SERIES 8 STRUCTURED MTGE ASSET RESID TR	09/25/23	0.00%	MTS	2,000	0.00	0.00
3654	SMART 93-1 1-R1 CMO SER 93-1 STRUCTURED MTGE ASSET RESID	02/25/24	0.00%	MTS	1,000	0.00	0.00
3655	SASCO 01-18 R CMO SERIES 01-18STRUCTURED ASSET SECS CORP	12/31/31	0.00%	MTS	100	0.00	0.00
3656	SASCO 2002-17 E STRUC ASST SEC CRP	09/25/32	6.25%	MTS	1	0.00	0.01
3657	SASCO 2003-21 E STRUCTURED ASSET SECS CORP	07/25/33	0.00%	MTS	1	0.00	0.00
3658	SASCO 2003-4 E STRUC ASST SEC CORP 144A	02/25/33	0.00%	MTS	1	0.00	0.00
3659	SASCO 2003-14 E STRUC ASST SEC CRP	05/25/33	0.00%	MTS	1	0.00	0.00
3660	SASCO 03-3XS E STRUCTURED ASSET SECS CORP	01/25/33	0.00%	MTS	1	0.00	0.00
3661	SASCO 03-10 E STRUCTURED ASSET SECS CORP	04/25/33	0.00%	MTS	1	0.00	0.00
3662	SASCO 03-20 E STRUCTURED ASSET SECS CORP	07/25/33	0.00%	MTS	1	0.00	0.00
3663	SASCO 02-15 E STRUC ASST SEC CRP	08/25/32	650.00%	MTS	1	0.00	0.01
3664	SASCO 02-23 E STRUCTURED ASSET SECS CORP	10/25/32	0.00%	MTS	1	0.00	0.00
3665	SASCO 2003-38 E STRUCTURED ASSET SECS CORP	01/25/34	6.19%	MTS	100	0.00	0.00
3666	SASCO 2002-24 E STRUC ASST SEC CRP	12/25/32	0.00%	MTS	1	0.00	0.00
3667	SASCO 2003-8 E STRUC ASST SEC CRP	04/25/33	0.00%	MTS	1	0.00	0.00
3668	SASCO 2002-18A R STRUCTURED ASSET SECS CRP	08/25/32	0.00%	MTS	100	0.00	0.00
3669	SASCO 03-XS NIM R SASCO NET INTEREST MARGIN TRT	02/27/33	0.00%	MTS	100	0.00	0.00
3670	FNMA SF 30 YEAR	01/01/00	5.00%	MTS	(108,795)	0.99	0.99
3671	FNMA SF 30 YEAR	01/01/00	6.50%	MTS	(5,842,179)	1.03	1.04
3672	BSCMS 2005-T20 A4A BEAR STEARNS COMMERCIAL MORTGA	10/12/42	5.30%	MTS	0	0.00	0.00
3673	BSCMS 2007-PW16 A4 BEAR STEARNS COMMERCIAL MORTGA	06/11/40	5.90%	MTS	(3,090,000)	0.96	0.96
3674	GCCFC 2007-GG11 A4 GREENWICH CAPITAL COMMERCIAL F	12/10/49	5.74%	MTS	(4,355,000)	0.94	0.95
3675	CSFB 00-C1 E CS FIRST BOSTON MTGE SEC	04/14/62	8.10%	MTS	0	0.00	0.00
3676	JPMCC 2005-LDP2 A4 JP MORGAN CHASE COMMERCIAL MOR	07/15/42	4.74%	MTS	(4,925,000)	0.94	0.94
3677	JPMCC 2005-LDP5 A4 JP MORGAN CHASE COMMERCIAL MOR	12/15/44	5.34%	MTS	0	0.00	0.00
3678	JPMCC 2006-LDP9 A3 JP MORGAN CHASE COMMERCIAL MOR	05/15/47	5.34%	MTS	0	0.91	0.91
3679	LBUBS 2006-C6 K LB-UBS COMMERCIAL MORTGAGE TRU	09/15/39	6.25%	MTS	0	0.00	0.00
3680	LBUBS 2008-C1 A2 LB-UBS COMMERCIAL MORTGAGE TRU	04/15/41	6.32%	MTS	0	0.97	0.97
3681	LBUBS 2006-C4 A4 LB-UBS COMMERCIAL MORTGAGE TRU	06/15/38	5.88%	MTS	0	0.00	0.00
3682	LBUBS 2007-C7 A3 LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45	5.87%	MTS	0	0.93	0.94
3683	MSC 2005-HQ5 MTG PASSTHRU MORGAN STANLEY CAPITAL I	01/14/42	0.09%	MTS	0	0.00	0.00
3684	NACC 1993-1 B1 NOMURA ASSET CAPITAL CORP	07/15/13	3.83%	MTS	0	0.00	0.00
3685	LBFRC 2000 LLF C5 L LB-UBS COMMERCIAL MT 00	12/25/30	0.00%	MTS	1	0.00	0.00
3686	LBFRC 2000 LLF C5 LR LB-UBS COMMERCIAL MT 00	12/25/30	0.00%	MTS	1	0.00	0.00
3687	LBFRC 2002-LLF CF3 LEHMAN BROS FLOATING RATE	06/16/17	0.00%	MTS	1	0.00	0.00
3688	LBFRC 2002-LLF C3 LEHMAN BROS FLOATING RATE	06/16/17	0.00%	MTS	1	0.00	0.00
3689	LBFRC 2002-LLF C3 LEHMAN BROS FLOATING RATE	06/16/17	0.00%	MTS	1	0.00	0.00
3690	LBFRC 2003-C4A R LEHMAN BROS FLOATING RATE	07/11/15	0.00%	MTS	1	0.00	0.00
3691	LBFRC 2003-LLF-LR LEHMAN BROS FLOATING RATE	12/14/14	0.00%	MTS	1	0.00	0.00
3692	CWALT07-T2 B5 CWALT	03/25/37	0.00%	MTS	0	0.02	0.02
3693	CWALT05-77T1 1B5 COUNTRYWIDE ALTERNATIVE LOAN T	01/25/36	6.00%	MTS	0	0.00	0.00
3694	CWHL 02-18 B5 COUNTRYWIDE HOME LOANS	02/25/33	6.00%	MTS	0	0.03	0.03

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
3639	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3640	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3641	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3642	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3643	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3644	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3645	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3646	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3647	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3648	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3649	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3650	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3651	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3652	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3653	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3654	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3655	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3656	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3657	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3658	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3659	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3660	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3661	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3662	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3663	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3664	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3665	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3666	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3667	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3668	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3669	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3670	0	Total Mortgages & Mortgage Backed	TBA	TBA
3671	0	Total Mortgages & Mortgage Backed	TBA	TBA
3672	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3673	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3674	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3675	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3676	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3677	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3678	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3679	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3680	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3681	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3682	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3683	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3684	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3685	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3686	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3687	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3688	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3689	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3690	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3691	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3692	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3693	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3694	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3695	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3696	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3697	GAEJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3698	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3699	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3700	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3701	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3702	GAEK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3703	GAER	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3704	GAES	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3705	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3706	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3707	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3708	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3709	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3710	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3711	GAFC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3712	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3713	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3714	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3715	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3716	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3717	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3718	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3719	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3720	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3721	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3722	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3723	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3724	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3725	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3726	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3727	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3728	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3729	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3730	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3731	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3732	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3733	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3734	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3735	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3736	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3737	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3738	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3739	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3740	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3741	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3742	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3743	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3744	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3745	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3746	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3747	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3748	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3749	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3750	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3695	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RAY8		52520RAY8
3696	SP AMERICAS-TRADING	PRIME-AMERICAS	76113XAN1		76113XAN1
3697	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RGF8		86358RGF8
3698	SP AMERICAS-TRADING	PRIME-AMERICAS	126694XN3		126694XN3
3699	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GMT9		32051GMT9
3700	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GWB7		32051GWB7
3701	SP AMERICAS-TRADING	PRIME-AMERICAS	32051HAX1		32051HAX1
3702	SP AMERICAS-TRADING	PRIME-AMERICAS	45660NPT6		45660NPT6
3703	SP AMERICAS-TRADING	PRIME-AMERICAS	52524SAC0		52524SAC0
3704	SP AMERICAS-TRADING	PRIME-AMERICAS	94980LAA8		94980LAA8
3705	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF3X
3706	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF7X
3707	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC5RF1X
3708	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0087754
3709	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWS2		86359DWS2
3710	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAK0		86362CAK0
3711	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS3RNP2R
3712	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	152314FM7		152314FM7
3713	SP AMERICAS-TRADING	PRIME-AMERICAS			SAR520PII
3714	SP AMERICAS-TRADING	PRIME-AMERICAS			SAR523PII
3715	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0410P
3716	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0420P
3717	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM045P1
3718	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM046CX
3719	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM046PP
3720	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM048CX
3721	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM048P1
3722	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0511P
3723	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0512P
3724	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM051CX
3725	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM051PP
3726	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM051ZZ
3727	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM054P3
3728	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM054PI
3729	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM057PP
3730	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM14CX
3731	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM14P1
3732	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM18PII
3733	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM205PI
3734	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM410CX
3735	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM412CX
3736	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM416CX
3737	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM418CX
3738	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM418P1
3739	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM515P2
3740	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM515PI
3741	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM517P1
3742	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM517P2
3743	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM518PI
3744	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM520PI
3745	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM521PI
3746	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM523PI
3747	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM54PII
3748	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM61PII
3749	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS042ACP
3750	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS340ACX

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
3695	LMT 2006-4 1B6 LEHMAN MORTGAGE TRUST	08/25/36	6.75%	MTS	0	0.02	0.02
3696	RAST06-A12 B6 RESIDENTIAL ASSET SECURITIZATI	10/25/36	0.00%	MTS	0	0.05	0.05
3697	SASCO 01-11 B4 CMO SER 01-11 STRUC ASST SEC CRP	08/25/31	7.48%	MTS	0	0.00	0.00
3698	CWHL 2006-1 B5 COUNTRYWIDE HOME LOAN MORTGAGE	02/25/36	0.00%	MTS	0	0.25	0.25
3699	FHASI 2005-3 B6 FIRST HORIZON ASSET SECURITIES	06/25/35	5.50%	MTS	0	0.03	0.03
3700	FHAMS 2005-FA7 B6 FIRST HORIZON ALTERNATIVE MORT	10/25/35	5.46%	MTS	0	0.03	0.03
3701	FHAMS 2006-FA3 B6 FIRST HORIZON ALTERNATIVE MORT	07/25/36	6.00%	MTS	0	0.01	0.01
3702	RAST 03-4 B1 CMO SER 03-4 RESIDENTIAL ASSET SEC TRUST	05/25/33	5.75%	MTS	0	0.00	0.00
3703	LMT 2008-5 A3 LEHMAN MORTGAGE TRUST	11/28/37	5.82%	MTS	2,256,683	0.00	0.00
3704	WFMBS 2004-8 A1 WELLS FARGO MORTGAGE BACKED SE	08/25/19	5.00%	MTS	0	0.00	0.00
3705	SASC05-RF3 X STRUCTURED ASSET SECURITIES CO	06/25/35	0.00%	MTS	100	0.00	0.00
3706	SASC05-RF7 X STRUCTURED ASSET SECURITIES CO	11/25/35	0.00%	MTS	100	0.00	0.00
3707	SASCO 2005-RF1 X STRUCTURED ASSET SECURITIES CO	03/25/35	0.00%	MTS	100	0.00	0.00
3708	SASC06-RF3 P	12/25/36	0.00%	MTS	100	0.00	0.00
3709	SASC05-RF6 R STRUCTURED ASSET SECURITIES CO	12/25/35	6.48%	MTS	200	0.00	-0.01
3710	SASC 2007-RF1 R STRUCTURED ASSET SECURITIES CO	03/25/37	0.00%	MTS	100	0.00	0.00
3711	SASCO 2003-RNP2 R STRUCTURED ASSET SECS CORP	07/25/33	0.00%	MTS	2,913,072	0.00	0.00
3712	CXHE 2002-C AF4 CENTEX HOME EQUITY LN TR	06/25/31	4.48%	MTS	0	0.98	0.98
3713	SARM 2005-20 PII STRUCTURED ADJUSTABLE RATE MOR	10/25/35	0.00%	MTS	100	0.00	0.00
3714	SARM 2005-23 PII STRUCTURED ADJUSTABLE RATE MOR	01/25/35	0.00%	MTS	100	0.00	0.00
3715	SARM04-10 P STRUCTURED ADJUSTABLE RATE MOR	08/25/34	0.00%	MTS	100	0.00	0.00
3716	SARM04-20 P STRUCTURED ADJUSTABLE RATE MOR	01/25/35	0.00%	MTS	100	0.00	0.00
3717	SARM 2004-5 P1 STRUCTURED ADJUSTABLE RATE MOR	05/25/34	1.00%	MTS	100	0.00	-0.01
3718	SARM 2004-6 CX STRUCTURED ADJUSTABLE RATE MOR	06/25/34	0.00%	MTS	100	0.00	0.00
3719	SARM 2004-6 P STRUCTURED ADJUSTABLE RATE MOR	06/25/34	0.00%	MTS	100	0.00	0.00
3720	SARM 2004-8 CX STRUCTURED ADJUSTABLE RATE MOR	08/25/34	0.00%	MTS	100	0.00	0.00
3721	SARM 2004-8 P STRUCTURED ADJUSTABLE RATE MOR	08/25/34	0.00%	MTS	100	0.00	0.00
3722	SARM05-11 P STRUCTURED ADJUSTABLE RATE MOR	05/25/35	0.00%	MTS	100	0.00	0.00
3723	SARM05-12 P STRUCTURED ADJUSTABLE RATE MOR	06/25/35	0.00%	MTS	100	0.00	0.00
3724	SARM05-1 CX STRUCTURED ADJUSTABLE RATE MOR	02/25/35	0.00%	MTS	100	0.00	0.00
3725	SARM05-1 P STRUCTURED ADJUSTABLE RATE MOR	02/25/35	0.00%	MTS	100	0.00	0.00
3726	SARM05-1 Z STRUCTURED ADJUSTABLE RATE MOR	02/25/35	0.00%	MTS	100	0.00	0.00
3727	SARM05-4 PIII STRUCTURED ADJUSTABLE RATE MOR	03/25/35	0.00%	MTS	100	0.00	0.00
3728	SARM05-4 PI STRUCTURED ADJUSTABLE RATE MOR	03/25/35	0.00%	MTS	100	0.00	0.00
3729	SARM05-7 P STRUCTURED ADJUSTABLE RATE MOR	04/25/35	0.00%	MTS	100	0.00	0.00
3730	SARM04-14 CX STRUCTURED ADJUSTABLE RATE MOR	10/25/34	0.00%	MTS	100	0.00	0.00
3731	SARM04-14 P1 STRUCTURED ADJUSTABLE RATE MOR	10/25/34	0.00%	MTS	100	0.00	0.00
3732	SARM 2005-18 PII STRUCTURED ADJUSTABLE RATE MOR	09/25/35	0.00%	MTS	100	0.00	0.00
3733	SARM 2005-22 P-I STRUCTURED ADJUSTABLE RATE MOR	12/25/35	0.00%	MTS	100	0.00	0.00
3734	SARM04-10 CX STRUCTURED ADJUSTABLE RATE MOR	08/25/34	0.00%	MTS	100	0.00	0.00
3735	SARM04-12 CX STRUCTURED ADJUSTABLE RATE MOR	09/25/34	0.00%	MTS	100	0.00	0.00
3736	SARM04-16 CX STRUCTURED ADJUSTABLE RATE MOR	11/25/34	5.04%	MTS	100	0.00	-0.01
3737	SARM04-18 CX STRUCTURED ADJUSTABLE RATE MOR	12/25/34	0.00%	MTS	100	0.00	0.00
3738	SARM04-18 P1 STRUCTURED ADJUSTABLE RATE MOR	12/25/34	0.00%	MTS	100	0.00	0.00
3739	SARM 2005-15 PII STRUCTURED ADJUSTABLE RATE MOR	07/25/35	0.00%	MTS	100	0.00	0.00
3740	SARM 2005-15 PI STRUCTURED ADJUSTABLE RATE MOR	07/25/35	0.00%	MTS	100	0.00	0.00
3741	SARM 2005-17 P1 STRUCTURED ADJUSTABLE RATE MOR	08/25/35	0.00%	MTS	100	0.00	0.00
3742	SARM 2005-17 P2 STRUCTURED ADJUSTABLE RATE MOR	08/25/35	0.00%	MTS	100	0.00	0.00
3743	SARM 2005-18 PI STRUCTURED ADJUSTABLE RATE MOR	09/25/35	0.00%	MTS	100	0.00	0.00
3744	SARM 2005-20 PI STRUCTURED ADJUSTABLE RATE MOR	10/25/35	0.00%	MTS	100	0.00	0.00
3745	SARM 2005-21 P-I STRUCTURED ADJUSTABLE RATE MOR	11/25/35	0.00%	MTS	100	0.00	0.00
3746	SARM 2005-23 PI STRUCTURED ADJUSTABLE RATE MOR	01/25/35	0.00%	MTS	100	0.00	0.00
3747	SARM05-4 PII STRUCTURED ADJUSTABLE RATE MOR	03/25/35	0.00%	MTS	100	0.00	0.00
3748	SARM 2006-1 P-II STRUCTURED ADJUSTABLE RATE MOR	02/01/36	0.00%	MTS	100	0.00	0.00
3749	SASCO 2004-2AC P STRUCTURED ASSET SECS CRP	02/25/34	0.00%	MTS	100	0.00	0.00
3750	SASCO 2003-40A CX STRUCTURED ASSET SECS CORP	01/25/34	0.00%	MTS	100	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
3695	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3696	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3697	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3698	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3699	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3700	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3701	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3702	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3703	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3704	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3705	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3706	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3707	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3708	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3709	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3710	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3711	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3712	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3713	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3714	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3715	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3716	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3717	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3718	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3719	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3720	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3721	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3722	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3723	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3724	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3725	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3726	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3727	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3728	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3729	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3730	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3731	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3732	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3733	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3734	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3735	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3736	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3737	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3738	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3739	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3740	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3741	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3742	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3743	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3744	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3745	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3746	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3747	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3748	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3749	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3750	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3751	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3752	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3753	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3754	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3755	GAGB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
3756	GAH4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3757	GAH4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3758	GAH4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3759	GAH4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3760	GAH4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3761	GAH4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3762	GAH4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3763	GAH4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3764	GAH4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3765	GAH4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
3766	GAHC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3767	GAHC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3768	GAHC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3769	GAHR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3770	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3771	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3772	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3773	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3774	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3775	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3776	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3777	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3778	GAJ4	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3779	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3780	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3781	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3782	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3783	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3784	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3785	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3786	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3787	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3788	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3789	GAJ5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3790	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3791	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3792	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3793	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3794	GAJ9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3795	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3796	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3797	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3798	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3799	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3800	GAJI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3801	GAJJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3802	GAJJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3803	GAJJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3804	GALL	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3805	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3806	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3751	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RF28		86358RF28
3752	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03485		SASC03485
3753	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03576		SASC03576
3754	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC24P39		SASC24P39
3755	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
3756	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR5C4R1
3757	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR5C4R2
3758	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR5C4R3
3759	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFRC03R
3760	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFRC0501
3761	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFRC0502
3762	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFRC0503
3763	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LFRC6C2R1
3764	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LFRC6C2R2
3765	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LFRC6C2R3
3766	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572XM0		863572XM0
3767	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572XN8		863572XN8
3768	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572XP3		863572XP3
3769	SP AMERICAS-TRADING	PRIME-AMERICAS	52524SAE6		52524SAE6
3770	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	542514TG9		542514TG9
3771	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863587AR2		863587AR2
3772	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358ERK4		86358ERK4
3773	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358EZK5		86358EZK5
3774	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0616NC
3775	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0616NR
3776	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07121X
3777	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0712NR
3778	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS715NX2
3779	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR8C
3780	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT20081R
3781	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0614NR
3782	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0090437
3783	SP AMERICAS-TRADING	PRIME-AMERICAS	02148YAU8		02148YAU8
3784	SP AMERICAS-TRADING	PRIME-AMERICAS	12638PAK5		12638PAK5
3785	SP AMERICAS-TRADING	PRIME-AMERICAS	16165TAJ2	US16165TAJ25	16165TAJ2
3786	SP AMERICAS-TRADING	PRIME-AMERICAS	17311FAD6	US17311FAD69	17311FAD6
3787	SP AMERICAS-TRADING	PRIME-AMERICAS	32056FAA0		32056FAA0
3788	SP AMERICAS-TRADING	PRIME-AMERICAS	74922LAL7		74922LAL7
3789	SP AMERICAS-TRADING	PRIME-AMERICAS	94983BAT6		94983BAT6
3790	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR5C
3791	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0704NC
3792	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0704NR
3793	SP AMERICAS-TRADING	PRIME-AMERICAS	45660NG82	US45660NG826	45660NG82
3794	SP AMERICAS-TRADING	PRIME-AMERICAS	863579AB4		863579AB4
3795	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
3796	SP AMERICAS-TRADING	PRIME-AMERICAS	62951MBB5		62951MBB5
3797	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXY8		86359DXY8
3798	SP AMERICAS-TRADING	PRIME-AMERICAS	86361AAJ8		86361AAJ8
3799	SP AMERICAS-TRADING	PRIME-AMERICAS	SCSO98RF4		SCSO98RF4
3800	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAJ3		86362CAJ3
3801	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF6X
3802	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC6RF3P
3803	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0087754
3804	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B3M1		86359B3M1
3805	SP AMERICAS-TRADING	PRIME-AMERICAS			LEHXS053P
3806	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT0501P0

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
3751	SASCO 02-8A P STRUCTURED ASSET SECS CORP	05/25/32	0.00%	MTS	100	0.00	0.00
3752	SASCO 2003-22A PII STRUCTURED ASSET SECS CORP	06/25/33	0.00%	MTS	100	0.00	0.00
3753	SASCO 2003-22A PI STRUCTURED ASSET SECS CORP	06/25/33	0.00%	MTS	100	0.00	0.00
3754	SASCO 2003-24 PIII STRUCTURED ASSET SECS CORP	07/25/33	0.00%	MTS	0	0.00	0.00
3755	FNMA SF 30 YEAR	01/01/00	6.00%	MTS	(1,438,920)	1.02	1.02
3756	LBFR C4 R1 LBFRC 2005-C4 R1	07/15/18	0.00%	MTS	1	0.00	0.00
3757	LBFR C4 R2 LBFRC 2005-C4 R1	07/15/18	0.00%	MTS	1	0.00	0.00
3758	LBFR C4 R3 LBFRC 2005-C4 R1	07/15/18	0.00%	MTS	1	0.00	0.00
3759	LBFRC 2003-LLF-R LEHMAN BROS FLOATING RATE	12/14/14	0.00%	MTS	1	0.00	0.00
3760	LBFRC 2004-LLF C5 R1 LEHMAN BROTHERS FLOATING RATE	10/16/17	0.00%	MTS	1	0.00	0.00
3761	LBFRC 2004-LLF C5 R2 LEHMAN BROTHERS FLOATING RATE	10/16/17	0.00%	MTS	1	0.00	0.00
3762	LBFRC 2004-LLF C5 R3 LEHMAN BROTHERS FLOATING RATE	10/16/17	0.00%	MTS	1	0.00	0.00
3763	LBFRC 2006-C2 R1 LBFRC 2006-C2 R3	01/15/21	0.00%	MTS	1	0.00	0.00
3764	LBFRC 2006-C2 R2 LBFRC 2006-C2 R3	01/15/21	0.00%	MTS	1	0.00	0.00
3765	LBFRC 2006-C2 R3 LBFRC 2006-C2 R3	01/15/21	0.00%	MTS	1	0.00	0.00
3766	SASCO 98-11 2B4 SERIES 98-11 STRUCT ASSET SEC-144A PRV PLMT	01/01/32	6.20%	MTS	0	0.19	0.19
3767	SASCO 98-11 2B5 SERIES 98-11 STRUCT ASSET SEC-144A PRV PLMT	01/01/32	6.20%	MTS	0	0.11	0.11
3768	SASCO 98-11 2B6 SERIES 98-11 STRUCT ASSET SEC-144A PRV PLMT	01/01/32	6.37%	MTS	0	0.05	0.05
3769	LMT 2008-5 R LEHMAN MORTGAGE TRUST	11/28/37	0.00%	MTS	100	0.00	0.00
3770	LBMLT 2006-WL3 B1 LONG BEACH MORTGAGE LOAN TRUST	01/25/36	4.98%	MTS	0	0.00	0.00
3771	SAIL 2006-3 B1 STRUCTURED ASSET INVESTMENT LO	06/25/36	4.98%	MTS	0	0.00	0.00
3772	SAIL 2005-3 B STRUCTURED ASSET INVESTMENT LO	04/25/35	4.96%	MTS	0	0.00	0.00
3773	SAIL 2005-10 B2 STRUCTURED ASSET INVESTMENT LO	12/25/35	4.89%	MTS	1	0.01	0.01
3774	LXS 06-16N C LEHMAN XS TRUST	09/30/36	0.00%	MTS	100	0.00	0.00
3775	LXS 06-16N R LEHMAN XS TRUST	09/30/36	0.00%	MTS	100	0.00	0.00
3776	LXS 07-12N 1X LEHMAN XS TRUST	07/25/37	0.00%	MTS	0	0.01	0.01
3777	LXS 07-12N R LEHMAN XS TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
3778	LXS 07-15N X-II LEHMAN XS TRUST	08/25/47	0.00%	MTS	0	0.02	0.02
3779	LXS GPMF06-AR8 C LEHMAN XS TRUST	12/25/46	0.00%	MTS	100	0.00	0.00
3780	LMT 2008-1 R LEHMAN MORTGAGE TRUST	09/25/37	0.00%	MTS	100	0.00	0.00
3781	LXS 06-14N R LEHMAN XS TRUST	08/25/36	0.00%	MTS	100	0.00	0.00
3782	LMT08-1 R	04/28/38	0.00%	MTS	(100)	0.96	0.96
3783	CWALT 2006-42 1A8 COUNTRYWIDE ALTERNATIVE LOAN T	01/25/47	6.00%	MTS	0	0.42	0.42
3784	CSMC 2007-3 1A6B CREDIT SUISSE MORTGAGE CAPITAL	04/25/37	5.70%	MTS	0	0.35	0.35
3785	CFLX 2005-1 2A4 CHASEFLEX TRUST	02/25/35	5.50%	MTS	0	0.86	0.86
3786	CMLTI 2007-OPX1 A3A CITIGROUP MORTGAGE LOAN TRUST	01/25/37	5.97%	MTS	0	0.50	0.50
3787	FHASI 2007-5 A1 FIRST HORIZON ASSET SECURITIES	11/25/37	6.25%	MTS	0	0.95	0.95
3788	RALI 2006-QS16 A11 RESIDENTIAL ACCREDIT LOANS INC	11/25/36	6.00%	MTS	0	0.67	0.67
3789	WFMBS 2006-4 2A2 WELLS FARGO MORTGAGE BACKED SE	04/25/36	5.50%	MTS	0	0.95	0.96
3790	LXS GPMF06-AR5 C LEHMAN XS TRUST	09/30/36	0.00%	MTS	100	0.00	0.00
3791	LXS 2007-4N C LEHMAN XS TRUST	04/25/37	0.00%	MTS	100	0.00	0.00
3792	LXS 2007-4N R LEHMAN XS TRUST	04/25/37	0.00%	MTS	100	0.00	0.00
3793	INDX 2004-AR2 AX1 INDYMAC INDEX MORTGAGE LOAN TR	06/25/34	0.80%	MTS	40	0.00	0.00
3794	SARM 2004-13 AX1 STRUCTURED ADJUSTABLE RATE MOR	09/25/34	4.00%	MTS	0	0.00	0.00
3795	FNMA SF 30 YEAR	01/01/00	7.00%	MTS	(2,881,276)	1.05	1.05
3796	NAA 2004-R3 PT NOMURA ASSET ACCEPTANCE CORP	02/25/35	7.49%	MTS	0	0.00	0.00
3797	SASC 2006-RF1 R STRUCTURED ASSET SECURITIES CO	01/25/36	0.00%	MTS	(100)	1.00	1.00
3798	SASC 2006-RF2 R STRUCTURED ASSET SECURITIES CO	05/25/36	6.21%	MTS	(100)	1.00	1.00
3799	SASCO 98-RF4 B-IO CMO SER 98 STRUCTURED ASSET SECS CORP	08/15/28	0.64%	MTS	0	0.00	0.00
3800	SASC 2007-RF1 B6 STRUCTURED ASSET SECURITIES CO	03/25/37	6.01%	MTS	(61)	0.03	0.03
3801	SASC05-RF6 X STRUCTURED ASSET SECURITIES CO	12/25/35	0.00%	MTS	100	0.00	0.00
3802	SASC06-RF3 P STRUCTURED ASSET SECURITIES CO	10/25/36	0.00%	MTS	100	0.00	0.00
3803	SASC06-RF3 P	12/25/36	0.00%	MTS	(100)	0.00	0.00
3804	SASC 2005-1 AP STRUCTURED ASSET SECURITIES CO	02/25/35	0.00%	MTS	(1)	0.68	0.68
3805	LEH XS 05-3 P LEHMAN XS TRUST MORTGAGE PASS	10/25/35	0.00%	MTS	100	0.00	0.00
3806	LMT05-1 P LEHMAN MORTGAGE TRUST	11/25/35	0.00%	MTS	100	0.00	0.00

	S	T	U	V
3751	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3752	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3753	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3754	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3755	0	Total Mortgages & Mortgage Backed	TBA	TBA
3756	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3757	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3758	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3759	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3760	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3761	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3762	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3763	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3764	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3765	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3766	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3767	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3768	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3769	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3770	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3771	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3772	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3773	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3774	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3775	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3776	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3777	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3778	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3779	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3780	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3781	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3782	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3783	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3784	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3785	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3786	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3787	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3788	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3789	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3790	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3791	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3792	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3793	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3794	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3795	0	Total Mortgages & Mortgage Backed	TBA	TBA
3796	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3797	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3798	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3799	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3800	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3801	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3802	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3803	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3804	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3805	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3806	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3807	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3808	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3809	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3810	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3811	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3812	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3813	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3814	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3815	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3816	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3817	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3818	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3819	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3820	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3821	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3822	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3823	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3824	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3825	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3826	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3827	GAMF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3828	GANN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3829	GANN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3830	GANY	0000	LEHMAN BROTHERS INC.	SUM-NON-CORE	SUM AMERICAS	CORPORATE INVEST/OTHER
3831	GAQH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3832	GAUU	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3833	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3834	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3835	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3836	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3837	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3838	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3839	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3840	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3841	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3842	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3843	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3844	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3845	GAZQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3846	GDDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3847	GDDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3848	GDDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3849	GDDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3850	GDDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
3851	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3852	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3853	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3854	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3855	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3856	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3857	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3858	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3859	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3860	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3861	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3862	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3807	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT0501X0
3808	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT0502P0
3809	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT052XXX
3810	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT053PPP
3811	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT053XXX
3812	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT061PPP
3813	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT061XXX
3814	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT074PPP
3815	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS0117P
3816	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0413P
3817	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0422P
3818	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0501P
3819	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0510P
3820	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0514P
3821	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0515P
3822	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0516P
3823	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0517P
3824	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC053PP
3825	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC055PP
3826	SP AMERICAS-TRADING	PRIME-AMERICAS			SASCO056P
3827	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
3828	SP AMERICAS-TRADING	PRIME-AMERICAS	86362DAZ5		86362DAZ5
3829	SP AMERICAS-TRADING	PRIME-AMERICAS	86365CAC5		86365CAC5
3830	CORP INVEST/OTHER AMERICAS	FIRM CAP	86362CAK0		86362CAK0
3831	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS			FREMONTRX
3832	SP AMERICAS-TRADING	PRIME-AMERICAS	52520CAV7		52520CAV7
3833	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0615CX
3834	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0615SX
3835	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07063P
3836	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0717HP
3837	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSN0507P
3838	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSN051PS
3839	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSN056PS
3840	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS11XS2P
3841	SP AMERICAS-TRADING	PRIME-AMERICAS	525225108		525225108
3842	SP AMERICAS-TRADING	PRIME-AMERICAS	80382QBD3		80382QBD3
3843	SP AMERICAS-TRADING	PRIME-AMERICAS	80382QBY7		80382QBY7
3844	SP AMERICAS-TRADING	PRIME-AMERICAS	86358DAT5		86358DAT5
3845	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DTC1		86359DTC1
3846	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS			WE253
3847	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS			WE254
3848	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	1248P8AL3		1248P8AL3
3849	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	1248P8AM1		1248P8AM1
3850	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	12497SAE3	US12497SAE37	12497SAE3
3851	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	00081WAH4		00081WAH4
3852	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	004375CH2		004375CH2
3853	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	00441RAF4		00441RAF4
3854	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	004421BH5		004421BH5
3855	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	004421JR5	US004421JR52	004421JR5
3856	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	004421ME0		004421ME0
3857	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	004421WY5	US004421WY56	004421WY5
3858	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	007036EQ5		007036EQ5
3859	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02147CAA1		02147CAA1
3860	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02147DAB7	US02147DAB73	02147DAB7
3861	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02639MAJ5		02639MAJ5
3862	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02660TES8	US02660TES87	02660TES8

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L		M	N	O	P	Q	R
3807	LMT05-1 X	LEHMAN MORTGAGE TRUST	11/25/35	0.00%	MTS	100	0.00	0.00
3808	LMT05-2 P	LEHMAN MORTGAGE TRUST	11/25/35	0.00%	MTS	100	0.00	0.00
3809	LMT05-2 X	LEHMAN MORTGAGE TRUST	12/25/35	0.00%	MTS	100	0.00	0.00
3810	LMT05-3 P	LEHMAN MORTGAGE TRUST	01/25/36	0.00%	MTS	100	0.00	0.00
3811	LMT05-3 X	LEHMAN MORTGAGE TRUST	01/25/36	0.00%	MTS	100	0.00	0.00
3812	LMT 2006-1 P	LEHMAN MORTGAGE TRUST	02/25/36	0.00%	MTS	100	0.00	0.00
3813	LMT 2006-1 X	LEHMAN MORTGAGE TRUST	02/25/36	0.00%	MTS	100	0.00	0.00
3814	LMT 2007-4 P	LEHMAN MORTGAGE TRUST	05/25/37	0.00%	MTS	100	0.00	0.00
3815	SASCO 01-17 P	STRUCTURED ASSET SECS CORP	12/26/31	6.50%	MTS	100	0.00	-0.01
3816	SASC 2004-13 P	STRUCTURED ASSET SECURITIES CO	07/25/34	0.00%	MTS	0	1.00	1.00
3817	SASC04-22 P	STRUCTURED ASSET SECURITIES CO	01/25/35	0.00%	MTS	100	0.00	0.00
3818	SASC05-1 P	STRUCTURED ASSET SECURITIES CO	02/25/35	0.00%	MTS	100	0.00	0.00
3819	SASC05-10 P	STRUCTURED ASSET SECURITIES CO	06/25/35	0.00%	MTS	100	0.00	0.00
3820	SASC05-14 P	STRUCTURED ASSET SECURITIES CO	07/25/35	0.00%	MTS	100	0.00	0.00
3821	SASC05-15 P	STRUCTURED ASSET SECURITIES CO	08/25/35	0.00%	MTS	100	0.00	0.00
3822	SASC05-16 P	STRUCTURED ASSET SECURITIES CO	09/25/35	0.00%	MTS	100	0.00	0.00
3823	SASC05-17 P	STRUCTURED ASSET SECURITIES CO	10/25/35	0.00%	MTS	100	0.00	0.00
3824	SASC05-3 P	STRUCTURED ASSET SECURITIES CO	03/25/35	0.00%	MTS	100	0.00	0.00
3825	SASC05-5 P	STRUCTURED ASSET SECURITIES CO	04/25/35	0.00%	MTS	100	0.00	0.00
3826	SASC05-6 P	STRUCTURED ASSET SECURITIES CO	01/02/35	0.00%	MTS	100	0.00	0.00
3827	FNMA SF 30 YEAR		01/01/00	5.50%	MTS	(100,000,000)	1.01	1.01
3828	SASC 2008-RF1 R	STRUCTURED ASSET SECURITIES CO	03/25/38	0.00%	MTS	100	0.00	0.00
3829	SASC 2007-RF2 1A3	STRUCTURED ASSETS SECURITIES C	11/25/37	0.00%	MTS	0	0.79	0.79
3830	SASC 2007-RF1 R	STRUCTURED ASSET SECURITIES CO	03/25/37	0.00%	MTS	(100)	0.00	0.00
3831	FHLT 2004-D RX	FREMONT HOME LOAN TRUST	11/25/34	0.00%	MTS	1	0.00	0.00
3832	LMT 2006-3 AX	LEHMAN MORTGAGE TRUST	07/25/36	6.00%	MTS	1	0.19	0.19
3833	LXS 2006-15 CX	LEHMAN XS TRUST	10/25/36	0.00%	MTS	100	0.00	0.00
3834	LXS 2006-15 SX	LEHMAN XS TRUST	10/25/36	0.00%	MTS	100	0.00	0.00
3835	LXS 2007-6 3P	LEHMAN XS TRUST	05/25/37	0.00%	MTS	(100)	0.00	0.00
3836	LXS 2007-17H P	LEHMAN XS TRUST	10/25/37	0.00%	MTS	100	0.00	0.00
3837	LEH XSN 05-2 PS	LEHMAN XS TRUST MORTGAGE PASS	09/25/35	0.00%	MTS	100	0.00	0.00
3838	LXS NIM 2005-1 PREF SHARES		01/01/00	0.00%	MTS	(100)	0.05	0.05
3839	LEH XS 05-6 NIM PS	LEHMAN XS TRUST MORTGAGE PASS	11/28/35	0.00%	MTS	100	0.00	0.00
3840	SASC 2004-11XS 2P	STRUCTURED ASSET SECURITIES CO	06/25/34	0.00%	MTS	100	0.00	0.00
3841	LXS 06-9 NIM PS	LEHMAN XS TRUST	05/28/46	0.00%	MTS	(100)	0.00	0.00
3842	SASNM 2004-16XS S	SASCO NET INTEREST MARGIN TRUS	08/25/34	0.00%	MTS	2,393,973	0.00	0.00
3843	SARM 2005-10 NIM S	STRUCTURED ADJUSTABLE RATE MOR	06/28/35	0.00%	MTS	1,000,000	0.00	0.00
3844	SARM 2008-1 AP	STRUCTURED ADJUSTABLE RATE MOR	11/25/10	0.00%	MTS	1,000	0.00	0.00
3845	SASC 2005-17 B6	STRUCTURED ASSET SECURITIES CO	10/25/35	5.54%	MTS	(1)	0.03	0.03
3846	CBASS 2006 MH-1 CE	WHOLE LOAN	10/01/30	0.00%	MTS	0	0.00	0.00
3847	CBASS 2006 MH-1 P	WHOLE LOAN	10/01/30	0.00%	MTS	0	0.00	0.00
3848	CBASS 2006-MH1 B2	CREDIT-BASED ASSET SERVICING A	09/25/36	6.25%	MTS	0	0.00	0.00
3849	CBASS 2006-MH1 B3	CREDIT-BASED ASSET SERVICING A	09/25/36	6.25%	MTS	0	0.00	0.00
3850	CREDIT-BASED ASSET SERVICING AND SECURIT 0.000% 20390915		09/15/39	0.00%	MTS	0	0.00	0.00
3851	ABSMH 2004-CN1 A2	ABSC MANUFACTURED HOUSING CONT	12/02/30	8.40%	MTS	0	0.00	0.00
3852	ACCR 2004-4 M2	ACCREDITED MORTGAGE LOAN TRUST	01/25/35	3.52%	MTS	0	0.00	0.00
3853	ACERV 2001-RV1 B	ACE RV AND MARINE TRUST	09/20/21	6.61%	MTS	0	0.00	0.00
3854	ACE 2002-HE3 M1	ACE SECURITIES CORP	10/25/32	3.67%	MTS	0	0.00	0.00
3855	ACE 2004-HE4 M9	ACE SECURITIES CORP	12/25/34	5.57%	MTS	0	0.00	0.00
3856	ACE 2005-HE2 M3	ACE SECURITIES CORP	04/25/35	2.95%	MTS	0	0.00	0.00
3857	ACE 2006-HE1 M8	ACE SECURITIES CORP	02/25/36	4.04%	MTS	0	0.00	0.00
3858	ARMT 2004-5 3A1	ADJUSTABLE RATE MORTGAGE TRUST	04/25/35	4.94%	MTS	0	0.00	0.00
3859	CWALT 2006-OA8 1A1	COUNTRYWIDE ALTERNATIVE LOAN T	06/25/46	2.66%	MTS	0	0.00	0.00
3860	CWALT 2006-OA11 A1B	COUNTRYWIDE ALTERNATIVE LOAN T	09/25/46	2.66%	MTS	0	0.00	0.00
3861	AGFMT 2006-1 A3	AMERICAN GENERAL MORTGAGE LOAN	12/25/35	5.75%	MTS	0	0.00	0.00
3862	AHM 05-2 5A2	AMERICAN HOME MORTGAGE INVESTM	07/25/35	2.62%	MTS	0	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
3807	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3808	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3809	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3810	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3811	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3812	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3813	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3814	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3815	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3816	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3817	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3818	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3819	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3820	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3821	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3822	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3823	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3824	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3825	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3826	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3827	0	Total Mortgages & Mortgage Backed	TBA	TBA
3828	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3829	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3830	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3831	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3832	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3833	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3834	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3835	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3836	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3837	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3838	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3839	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3840	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3841	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3842	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3843	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3844	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3845	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3846	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3847	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3848	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3849	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3850	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3851	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3852	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3853	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3854	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3855	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3856	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3857	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3858	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3859	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3860	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3861	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3862	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3863	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3864	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3865	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3866	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3867	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3868	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3869	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3870	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3871	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3872	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3873	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3874	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3875	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3876	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3877	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3878	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3879	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3880	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3881	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3882	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3883	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3884	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3885	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3886	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3887	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3888	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3889	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3890	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3891	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3892	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3893	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3894	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3895	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3896	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3897	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3898	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3899	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3900	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3901	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3902	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3903	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3904	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3905	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3906	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3907	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3908	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3909	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3910	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3911	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3912	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3913	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3914	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3915	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3916	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3917	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3918	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3863	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02660TGN7		02660TGN7
3864	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02660TGS6		02660TGS6
3865	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02660XAD6	US02660XAD66	02660XAD6
3866	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	030613AD5	US030613AD50	030613AD5
3867	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	03072SSL0		03072SSL0
3868	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	03072SW27	US03072SW275	03072SW27
3869	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	040104EB3		040104EB3
3870	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	045413AZ4		045413AZ4
3871	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	04541GBC5		04541GBC5
3872	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	04542BAZ5		04542BAZ5
3873	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	055683AC0	US055683AC04	055683AC0
3874	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05569QAB0	US05569QAB05	05569QAB0
3875	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05570GAV5	US05570GAV59	05570GAV5
3876	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05947UEY0		05947UEY0
3877	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05947UWF1		05947UWF1
3878	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05947UYJ1		05947UYJ1
3879	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05948KR84		05948KR84
3880	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	059497BW6		059497BW6
3881	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05949CNS1		05949CNS1
3882	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05950HAA9		05950HAA9
3883	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05950XBN5		05950XBN5
3884	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07325BAA6		07325BAA6
3885	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07325MAN4		07325MAN4
3886	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07383FEJ3	US07383FEJ30	07383FEJ3
3887	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07384YGY6		07384YGY6
3888	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	073879X45	US073879X453	073879X45
3889	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	073879X94	US073879X941	073879X94
3890	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07388PAJ0	US07388PAJ03	07388PAJ0
3891	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07388PBS9	US07388PBS92	07388PBS9
3892	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07401LAA1		07401LAA1
3893	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07401LAQ6	US07401LAQ68	07401LAQ6
3894	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	09774XAW2		09774XAW2
3895	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	09774XBN1	US09774XBN12	09774XBN1
3896	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	1248P8AC3		1248P8AC3
3897	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12513YBD1		12513YBD1
3898	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12543RBW8		12543RBW8
3899	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12544ABP9		12544ABP9
3900	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	125585AM1		125585AM1
3901	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126190AC1	US126190AC17	126190AC1
3902	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12666BAC9	US12666BAC90	12666BAC9
3903	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126670WT1	US126670WT11	126670WT1
3904	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126671Z25		126671Z25
3905	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126671Z33		126671Z33
3906	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126673B35		126673B35
3907	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126673BR2		126673BR2
3908	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12667GR62		12667GR62
3909	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12667GS20		12667GS20
3910	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12667TAE5		12667TAE5
3911	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668A4B8		12668A4B8
3912	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668A5X9		12668A5X9
3913	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668AFW0		12668AFW0
3914	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668AGW9		12668AGW9
3915	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668ATN5		12668ATN5
3916	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668AVL6	US12668AVL69	12668AVL6
3917	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668AVP7		12668AVP7
3918	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668BB77		12668BB77

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
3863	AHM 2005-4 1A1 AMERICAN HOME MORTGAGE INVESTM	03/25/35	2.76%	MTS	0	0.00	0.00
3864	AHM 2005-4 3A1 AMERICAN HOME MORTGAGE INVESTM	11/25/45	2.77%	MTS	0	0.00	0.00
3865	AHMA 2006-2 2A1 AMERICAN HOME MORTGAGE ASSETS	09/25/46	2.66%	MTS	0	0.00	0.00
3866	AMCAR 2007-AX A4 AMERICREDIT AUTOMOBILE RECEIVA	10/06/13	2.53%	MTS	0	0.00	0.00
3867	AMSI 2004-R6 A4 AMERIQUEST MORTGAGE SECURITIES	07/25/34	2.92%	MTS	0	0.00	0.00
3868	AMSI 2005-R11 M10 AMERIQUEST MORTGAGE SECURITIES	04/25/36	4.97%	MTS	0	0.00	0.00
3869	ARSI 2003-W9 M2 ARGENT SECURITIES INC	03/25/34	4.19%	MTS	0	0.00	0.00
3870	INDMH 1998-2 A4 ASSET BACKED INDYMAC MANUF HOUSING CONTRACT	12/25/27	6.64%	MTS	0	0.00	0.00
3871	ABSHE 2001-HE1 M1 ASSET BACKED SECURITIES CORP H	04/15/31	3.10%	MTS	0	0.00	0.00
3872	ABFC 2002-NC1 M1 ASSET BACKED FUNDING CERTIFICA	03/25/32	3.15%	MTS	0	0.00	0.00
3873	BNCMT 2006-2 A3 BNC MORTGAGE LOAN TRUST	11/25/36	2.59%	MTS	0	0.00	0.00
3874	BNCMT 2007-2 A2 BNC MORTGAGE LOAN TRUST	05/25/37	2.57%	MTS	0	0.00	0.00
3875	BNCMT 2007-4 A3A BNC MORTGAGE LOAN TRUST	11/25/37	2.72%	MTS	0	0.00	0.00
3876	BACM 2002-PB2 XC BANC OF AMERICA COMMERCIAL	06/11/35	0.22%	MTS	0	0.00	0.00
3877	BACM 2004-4 XC BANC OF AMERICA COMMERCIAL MOR	07/10/42	0.17%	MTS	0	0.00	0.00
3878	BACM 2004-5 XC BANC OF AMERICA COMMERCIAL MOR	11/10/41	0.17%	MTS	0	0.00	0.00
3879	BOAA 2005-10 2CB1 BANC OF AMERICA ALTERNATIVE LO	11/25/35	6.00%	MTS	0	0.00	0.00
3880	BACM 2007-1 XW BANC OF AMERICA COMMERCIAL MOR	01/15/49	0.46%	MTS	0	0.00	0.00
3881	BOAMS 2005-11 30PO BANC OF AMERICA MORTGAGE SECUR	12/25/35	0.00%	MTS	0	0.00	0.00
3882	BAFC 2006-F 1A1 BANC OF AMERICA FUNDING CORP	07/20/36	5.18%	MTS	0	0.00	0.00
3883	BACM 2006-5 BANC OF AMERICA COMMERCIAL MOR	09/10/47	0.08%	MTS	0	0.00	0.00
3884	BAYC 2006-4A IO BAYVIEW COMMERCIAL ASSET TRUST	12/25/36	1.14%	MTS	0	0.00	0.00
3885	BAYC 2007-1 SIO BAYVIEW COMMERCIAL ASSET TRUST	03/25/37	1.21%	MTS	0	0.00	0.00
3886	BSCMS 2000-WF2 X BEAR STEARNS COMMERCIAL MORT	10/15/32	1.14%	MTS	0	0.00	0.00
3887	BSABS 2003-1 A2 BEAR STEARNS ASSET BACKED SECU	11/25/42	3.22%	MTS	0	0.00	0.00
3888	BSABS 2005-HE10 M2 BEAR STEARNS ASSET BACKED SECU	11/25/35	3.17%	MTS	0	0.00	0.00
3889	BSABS 2005-HE10 M7 BEAR STEARNS ASSET BACKED SECU	11/25/35	4.97%	MTS	0	0.00	0.00
3890	BSCMS 2006-PWR14 BEAR STEARNS COMMERCIAL MORTGA	12/11/38	0.09%	MTS	0	0.00	0.00
3891	BSCMS BEAR STEARNS COMMERCIAL MORTGA	12/01/38	0.69%	MTS	0	0.00	0.00
3892	BSMF 2006-AR1 1A1 BEAR STEARNS MORTGAGE FUNDING	07/25/36	2.68%	MTS	0	0.00	0.00
3893	BSMF 2006-AR1 2A1 BEAR STEARNS MORTGAGE FUNDING	12/25/35	2.69%	MTS	0	0.00	0.00
3894	BCM 1999-A A5 BOMBARDIER CAPITAL MORTGAGE SE	03/15/29	6.70%	MTS	0	0.00	0.00
3895	BCM 00-A A2 ASSETBK BONBARDIER CAP MTGE SECUR	06/15/30	7.58%	MTS	0	0.00	0.00
3896	CBASS 2006-MH1 AF3 CREDIT-BASED ASSET SERVICING A	09/25/36	5.97%	MTS	0	0.00	0.00
3897	CD 2007-CD4 XC CITIGROUP/DEUTSCHE BANK COMMER	12/11/49	0.06%	MTS	0	0.00	0.00
3898	CWHL 2007-3 X COUNTRYWIDE HOME LOAN MORTGAGE	04/25/37	0.24%	MTS	0	0.00	0.00
3899	CWHL 2006-20 X COUNTRYWIDE HOME LOAN MORTGAGE	02/25/37	0.25%	MTS	0	0.00	0.00
3900	CIT 1995-2 B CIT GROUP SECURITIZATION CORP/	05/15/26	7.65%	MTS	0	0.00	0.00
3901	CPS AUTO RECEIVABLES TR SER 20CPS AUTO TRUST	02/15/11	6.48%	MTS	0	0.00	0.00
3902	CWL 2006-22 2A2 COUNTRYWIDE ASSET-BACKED CERTI	05/25/37	2.58%	MTS	0	0.00	0.00
3903	CWL 2006-4 2A2 COUNTRYWIDE ASSET-BACKED CERTI	07/25/36	2.65%	MTS	0	0.00	0.00
3904	CWL 04-1 M1 COUNTRYWIDE ASSETBK CERT	03/25/34	2.97%	MTS	0	0.00	0.00
3905	CWL 04-1 M2 COUNTRYWIDE ASSETBK CERT	03/25/34	3.02%	MTS	0	0.00	0.00
3906	CWL 2005-3 3AV4 COUNTRYWIDE ASSET-BACKED CERTI	08/25/35	2.77%	MTS	0	0.00	0.00
3907	CWL 2004-6 2A5 COUNTRYWIDE ASSET-BACKED CERTI	11/25/34	2.86%	MTS	0	0.00	0.00
3908	CWALT 1 CWALT	09/25/35	2.80%	MTS	0	0.00	0.00
3909	CWALT 11 CWALT	09/25/35	2.81%	MTS	0	0.00	0.00
3910	CWL 2006-25 2A4 COUNTRYWIDE ASSET-BACKED CERTI	06/25/37	2.69%	MTS	0	0.00	0.00
3911	CWALT 2005-IM1 A1 COUNTRYWIDE ALTERNATIVE LOAN T	01/25/36	2.77%	MTS	0	0.00	0.00
3912	CWALT 2005-82 A1 CWALT INC	02/25/36	2.74%	MTS	0	0.00	0.00
3913	CWALT 2005-52CB 1A1 COUNTRYWIDE ALTERNATIVE LOAN T	11/25/35	2.87%	MTS	0	0.00	0.00
3914	CWALT 4 CWALT	11/25/35	2.76%	MTS	0	0.00	0.00
3915	CWALT 2005-62 1A1 CWALT INC	12/25/35	2.77%	MTS	0	0.00	0.00
3916	CWALT 2005-61 1A1 CWALT	12/25/35	2.73%	MTS	0	0.00	0.00
3917	CWALT 23 CWALT	12/25/35	2.75%	MTS	0	0.00	0.00
3918	CWALT 2006-0A3 COUNTRYWIDE ALTERNATIVE LOAN T	05/25/36	2.68%	MTS	0	0.00	0.00

	S	T	U	V
3863	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3864	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3865	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3866	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3867	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3868	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3869	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3870	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3871	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3872	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3873	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3874	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3875	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3876	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3877	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3878	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3879	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3880	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3881	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3882	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3883	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3884	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3885	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3886	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3887	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3888	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3889	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3890	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3891	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3892	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3893	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3894	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3895	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3896	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3897	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3898	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3899	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3900	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3901	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3902	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3903	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3904	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3905	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3906	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3907	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3908	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3909	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3910	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3911	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3912	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3913	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3914	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3915	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3916	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3917	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3918	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3919	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3920	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3921	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3922	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3923	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3924	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3925	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3926	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3927	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3928	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3929	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3930	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3931	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3932	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3933	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3934	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3935	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3936	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3937	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3938	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3939	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3940	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3941	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3942	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3943	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3944	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3945	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3946	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3947	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3948	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3949	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3950	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3951	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3952	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3953	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3954	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3955	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3956	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3957	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3958	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3959	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3960	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3961	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3962	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3963	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3964	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3965	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3966	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3967	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3968	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3969	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3970	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3971	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3972	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3973	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3974	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3919	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126694YM4	US126694YM42	126694YM4
3920	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126694YR3		126694YR3
3921	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669FXR9		12669FXR9
3922	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669GN72		12669GN72
3923	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669GWP2		12669GWP2
3924	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669QAC3	US12669QAC33	12669QAC3
3925	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669UCD0		12669UCD0
3926	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669UCQ1		12669UCQ1
3927	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669VAC2	US12669VAC28	12669VAC2
3928	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	144539AB9	US144539AB94	144539AB9
3929	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	161546EX0		161546EX0
3930	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	161546JA5		161546JA5
3931	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	16163LAD4		16163LAD4
3932	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17307G2Z0	US17307G2Z05	17307G2Z0
3933	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17309PAB2	US17309PAB22	17309PAB2
3934	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17309SAC4		17309SAC4
3935	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17310MAN0		17310MAN0
3936	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17310NAC2		17310NAC2
3937	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20047EAU6		20047EAU6
3938	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20173QBC4		20173QBC4
3939	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QBP2	US20846QBP28	20846QBP2
3940	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QCQ9		20846QCQ9
3941	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QDU9	US20846QDU94	20846QDU9
3942	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QDV7	US20846QDV77	20846QDV7
3943	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QEQ7		20846QEQ7
3944	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QER5		20846QER5
3945	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QGC6	US20846QGC69	20846QGC6
3946	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QJR0		20846QJR0
3947	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QJS8		20846QJS8
3948	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	22541N2V0		22541N2V0
3949	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	22545LBR9		22545LBR9
3950	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	22545YBS9		22545YBS9
3951	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	23244EAA5	US23244EAA55	23244EAA5
3952	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	233046AA9		233046AA9
3953	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	23332UFV1	US23332UFV17	23332UFV1
3954	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	29445UAB1	US29445UAB17	29445UAB1
3955	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	301965BB4		301965BB4
3956	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	32027EAE1	US32027EAE14	32027EAE1
3957	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	32028HAD5		32028HAD5
3958	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	32051GA88		32051GA88
3959	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	32057TAK7	US32057TAK79	32057TAK7
3960	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	34528AAH2		34528AAH2
3961	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	34528QAC8	US34528QAC87	34528QAC8
3962	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	35729PEU0		35729PEU0
3963	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	35729PNC0		35729PNC0
3964	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36157RD77		36157RD77
3965	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36159XAN0		36159XAN0
3966	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	361849N65		361849N65
3967	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	361849R95		361849R95
3968	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36228CQK2		36228CQK2
3969	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	362341LM9		362341LM9
3970	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	362341RT8		362341RT8
3971	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	362341XE4		362341XE4
3972	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36242DJR5	US36242DJR52	36242DJR5
3973	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36242DKK8		36242DKK8
3974	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36242DLY7		36242DLY7

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
3919	CWHL 2006-3 2A1 COUNTRYWIDE HOME LOAN MORTGAGE	03/25/36	2.72%	MTS	0	0.00	0.00
3920	CWHL 2006-3 3A2 COUNTRYWIDE HOME LOAN MORTGAGE	02/25/36	2.82%	MTS	0	0.00	0.00
3921	CWHL 2004-7 5A3 COUNTRYWIDE HOME LOAN MORTGAGE	05/25/34	3.00%	MTS	0	0.00	0.00
3922	CWHL 2005-R2 1AS COUNTRYWIDE HOME LOAN MORTGAGE	06/25/35	2.76%	MTS	0	0.00	0.00
3923	CWHL 2005-R1 1AS COUNTRYWIDE HOME LOAN MORTGAGE	03/25/35	3.12%	MTS	0	0.00	0.00
3924	CWL 2007-BC2 2A2 COUNTRYWIDE ASSET-BACKED CERTI	06/25/37	2.65%	MTS	0	0.00	0.00
3925	CWHL 2004-R2 1AS COUNTRYWIDE HOME LOAN MORTGAGE	11/25/34	3.13%	MTS	0	0.00	0.00
3926	CWHL 2006-R1 AS COUNTRYWIDE HOME LOAN MORTGAGE	01/25/36	3.47%	MTS	0	0.00	0.00
3927	CWL 2007-7 2A2 COUNTRYWIDE ASSET-BACKED CERTI	10/25/37	2.63%	MTS	0	0.00	0.00
3928	CARR 2006-NC5 A2 CARRINGTON MORTGAGE LOAN TRUST	01/25/37	2.58%	MTS	0	0.00	0.00
3929	CFAB 2003-2 2M1 CHASE FUNDING MORTGAGE LOAN AS	11/25/32	3.30%	MTS	0	0.00	0.00
3930	CFAB 2004-1 2M1 CHASE FUNDING MORTGAGE LOAN AS	09/25/33	2.97%	MTS	0	0.00	0.00
3931	CHASE 2007-A2 2A1 CHASE MORTGAGE FINANCE CORP	07/25/37	4.24%	MTS	0	0.00	0.00
3932	CMLTI 06-AR1 MTG BKD NT CL 1-ACITIGROUP MORTGAGE LOAN TRUST	02/25/36	4.90%	MTS	0	0.00	0.00
3933	CMLTI 2006-AMC1 A2B CITIGROUP MORTGAGE LOAN TRUST	09/25/36	2.63%	MTS	0	0.00	0.00
3934	CMLTI 2006-WFH4 A3 CITIGROUP MORTGAGE LOAN TRUST	11/25/36	2.62%	MTS	0	0.00	0.00
3935	CGCMT 2006-C5 XC CITIGROUP COMMERCIAL MORTGAGE	10/15/49	0.08%	MTS	0	0.00	0.00
3936	CRMSI 2006-3 A3 CITICORP RESIDENTIAL MORTGAGE	11/25/36	5.61%	MTS	0	0.00	0.00
3937	COMM 2006-C8 COMMERCIAL MORTGAGE PASS THROU	12/10/46	0.08%	MTS	0	0.00	0.00
3938	GCCFC 2007-GG9 X GREENWICH CAPITAL COMMERCIAL F	03/10/39	0.51%	MTS	0	0.00	0.00
3939	CNF 2000-1 A5 SERIES 00-1 A5 CONSECO FINANCE SECT CORP	05/01/31	8.06%	MTS	0	0.00	0.00
3940	CNF 2000-2 A5 SERIES 00 A5 CONSECO FINANCE SECT CORP	12/01/31	8.85%	MTS	0	0.00	0.00
3941	CNF 2000-4 A5 CONSECO FINANCE SECT CORP	05/01/32	7.97%	MTS	0	0.00	0.00
3942	CNF 2000-4 A6 SERIES 00 A6 CONSECO FINANCE SECT CORP	05/01/32	8.31%	MTS	0	0.00	0.00
3943	CNF 2000-5 A6 SERIES 00 5 CONSECO FINANCE SECT CORP	02/01/32	7.96%	MTS	0	0.00	0.00
3944	CNF 2000-5 A7 SERIES 00 5 CONSECO FINANCE SECT CORP	02/01/32	8.20%	MTS	0	0.00	0.00
3945	CNSCO 01-01 A-5 SER 01-01 CONSECO FINANCE MH 2001-1	06/15/31	6.99%	MTS	0	0.00	0.00
3946	CNF 2002-1 M1A CONSECO FINANCE SECURITIZATION	12/01/33	4.54%	MTS	0	0.00	0.00
3947	CNF 2002-1 MF1 CONSECO FINANCE SECURITIZATION	12/01/33	7.95%	MTS	0	0.00	0.00
3948	CSFB 2003-CK2 AX CS FIRST BOSTON MORTGAGE SECUR	03/15/36	0.41%	MTS	0	0.00	0.00
3949	CSMC 2006-C5 CREDIT SUISSE MORTGAGE CAPITAL	12/15/39	0.11%	MTS	0	0.00	0.00
3950	CSC MORTGAGE TRUST SERIES 2007CREDIT SUISSE COMMERCIAL MORTG	07/15/31	0.00%	MTS	0	0.00	0.00
3951	CWALT 2006-J6 A1 COUNTRYWIDE ALTERNATIVE LOAN T	09/25/36	2.97%	MTS	0	0.00	0.00
3952	DUNKN 2006-1 A2 DUNKIN SECURITIZATION	06/20/31	5.78%	MTS	0	0.00	0.00
3953	DSLA 2005-AR6 2A1A DOWNEY SAVINGS & LOAN ASSOCIAT	10/19/45	2.76%	MTS	0	0.00	0.00
3954	EQLS 2007-1 A2B EQUIFIRST LOAN SECURITIZATION	04/25/37	2.66%	MTS	0	0.00	0.00
3955	FFCA 99-1A A1B FFCA SECURED LND CORP 144A	09/18/25	6.94%	MTS	0	0.00	0.00
3956	FFML 2006-FF5 2A3 FIRST FRANKLIN MORTGAGE LOAN A	04/25/36	2.63%	MTS	0	0.00	0.00
3957	FFML 2006-FF10 A4 FIRST FRANKLIN MORTGAGE LOAN A	07/25/36	2.62%	MTS	0	0.00	0.00
3958	FHAMS 2005-AA10 2A1 FIRST HORIZON ALTERNATIVE MORT	12/25/35	5.74%	MTS	0	0.00	0.00
3959	FIAOT 2006-A A4 FIRST INVESTORS AUTO OWNER TRU	04/15/13	5.00%	MTS	0	0.00	0.00
3960	FORDO 2006-B D FORD CREDIT AUTO OWNER TRUST	02/15/13	7.12%	MTS	0	0.00	0.00
3961	FORDF 2006-4 A FORD CREDIT FLOORPLAN MASTER O	06/17/13	2.72%	MTS	0	0.00	0.00
3962	FHLT 2004-C M2 FREMONT HOME LOAN TRUST	08/25/34	3.17%	MTS	0	0.00	0.00
3963	FHLT 2005-E 2A4 FREMONT HOME LOAN TRUST	01/25/36	2.80%	MTS	0	0.00	0.00
3964	GECMS 1999-HE1 A6 GE CAPITAL MTG SERVICES INC	04/25/29	6.70%	MTS	0	0.00	0.00
3965	GECMC 2007-C1 XC GE CAPITAL COMMERCIAL MORTGAGE	12/10/49	0.07%	MTS	0	0.00	0.00
3966	GMACC 2005 GMAC COMMERCIAL MORTGAGE SECUR	05/10/43	0.00%	MTS	0	0.00	0.00
3967	GMACC GMAC COMMERCIAL MORTGAGE SECUR	11/10/45	0.00%	MTS	0	0.00	0.00
3968	GSMS 2003-C1 X1 GS MORTGAGE SECURITIES CORP II	01/10/40	0.25%	MTS	0	0.00	0.00
3969	GSMPS 2005-RP3 1AS GSMPS MORTGAGE LOAN TRUST	09/25/35	2.47%	MTS	0	0.00	0.00
3970	GSAMP 2005-HE2-N GSAMP TRUST	09/25/35	4.63%	MTS	0	0.00	0.00
3971	GSR 2005-AR7 5A1 GSR MORTGAGE LOAN TRUST	11/25/35	5.37%	MTS	0	0.00	0.00
3972	GSMPS 2004-4 1AS GSMPS MORTGAGE LOAN TRUST	06/25/34	2.87%	MTS	0	0.00	0.00
3973	GSAMP 2004-WF M1 GSAMP TRUST	10/25/34	3.05%	MTS	0	0.00	0.00
3974	GSR 2004-13F 4A2 GSR MORTGAGE LOAN TRUST	11/25/34	5.23%	MTS	0	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
3919	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3920	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3921	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3922	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3923	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3924	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3925	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3926	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3927	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3928	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3929	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3930	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3931	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3932	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3933	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3934	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3935	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3936	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3937	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3938	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3939	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3940	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3941	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3942	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3943	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3944	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3945	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3946	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3947	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3948	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3949	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3950	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3951	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3952	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3953	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3954	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3955	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3956	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3957	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3958	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3959	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3960	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3961	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3962	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3963	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3964	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3965	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3966	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3967	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3968	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3969	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3970	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3971	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3972	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3973	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3974	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
3975	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3976	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3977	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3978	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3979	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3980	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3981	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3982	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3983	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3984	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3985	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3986	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3987	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3988	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3989	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3990	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3991	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3992	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3993	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3994	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3995	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3996	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3997	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3998	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
3999	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4000	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4001	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4002	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4003	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4004	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4005	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4006	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4007	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4008	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4009	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4010	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4011	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4012	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4013	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4014	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4015	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4016	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4017	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4018	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4019	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4020	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4021	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4022	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4023	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4024	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4025	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4026	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4027	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4028	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4029	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4030	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
3975	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	362480AD7		362480AD7
3976	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3935053P5	US3935053P58	3935053P5
3977	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3935053Q3		3935053Q3
3978	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505A69	US393505A695	393505A69
3979	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505BC5		393505BC5
3980	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505DX7	US393505DX72	393505DX7
3981	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505E32	US393505E325	393505E32
3982	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505F49	US393505F496	393505F49
3983	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505HJ4	US393505HJ43	393505HJ4
3984	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505HK1	US393505HK16	393505HK1
3985	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505LF7		393505LF7
3986	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505LV2	US393505LV25	393505LV2
3987	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505LX8	US393505LX80	393505LX8
3988	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505NB4	US393505NB43	393505NB4
3989	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505NC2	US393505NC26	393505NC2
3990	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505PN6	US393505PN62	393505PN6
3991	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505QY1	US393505QY19	393505QY1
3992	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505RJ3	US393505RJ33	393505RJ3
3993	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505SH6	US393505SH67	393505SH6
3994	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505SU7	US393505SU78	393505SU7
3995	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505SV5	US393505SV51	393505SV5
3996	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505T28	US393505T281	393505T28
3997	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505V90	US393505V907	393505V90
3998	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505VV1	US393505VV15	393505VV1
3999	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505W24		393505W24
4000	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505W32		393505W32
4001	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505X72	US393505X721	393505X72
4002	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505XD9	US393505XD98	393505XD9
4003	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505XH0	US393505XH03	393505XH0
4004	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505XR8	US393505XR84	393505XR8
4005	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505YA4		393505YA4
4006	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	395383AD4	US395383AD48	395383AD4
4007	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	395386AY1		395386AY1
4008	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	39538WHF8	US39538WHF86	39538WHF8
4009	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	39539KAH6		39539KAH6
4010	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	396789KZ1		396789KZ1
4011	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	41161PQU0		41161PQU0
4012	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	41161PTN3	US41161PTN32	41161PTN3
4013	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	43739EAP2		43739EAP2
4014	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	449670DE5	US449670DE58	449670DE5
4015	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	449670EP9		449670EP9
4016	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45254NKY2		45254NKY2
4017	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660HAA6	US45660HAA68	45660HAA6
4018	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660LCN7	US45660LCN73	45660LCN7
4019	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660LKW8		45660LKW8
4020	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660LZW2		45660LZW2
4021	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660NWS0		45660NWS0
4022	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660NZY4	US45660NZY48	45660NZY4
4023	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46625YNE9	US46625YNE94	46625YNE9
4024	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46625YNP4		46625YNP4
4025	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46626LFM7		46626LFM7
4026	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46628KAV2		46628KAV2
4027	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46628SAC7		46628SAC7
4028	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46629PAK4		46629PAK4
4029	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46630EAF7		46630EAF7
4030	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46631QAK8		46631QAK8

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
3975	GSCC 2006-2 A1 GSC CAPITAL CORP MORTGAGE TRUS	05/25/36	2.65%	MTS	0	0.00	0.00
3976	GT 99-5 A5 ASSETBK HOME EQUITYGREENTREE FINANCIAL CORP	04/01/31	7.86%	MTS	0	0.00	0.00
3977	GT 99-5 A6 ASSETBK HOME EQUITYGREENTREE FINANCIAL CORP	04/01/31	7.50%	MTS	0	0.00	0.00
3978	GTMH 98-2 A5 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	02/01/30	6.24%	MTS	0	0.00	0.00
3979	GREENTREE 1993-2 B GREENTREE FINANCIAL CORP	07/15/18	8.00%	MTS	0	0.00	0.00
3980	GREENTREE 94-6 M1 ASSET-BACK GREENTREE FINANCIAL CORP	12/15/19	8.90%	MTS	0	0.00	0.00
3981	GTMH 98-3 A5 ASSETBK HOME EQ GREENTREE FIN MANUFACTURED HSG	03/01/30	6.22%	MTS	0	0.00	0.00
3982	GTMH 98-4 A5 ASSETBK HOME EQ GREENTREE FIN MANUFACTURED HSG	04/01/30	6.18%	MTS	0	0.00	0.00
3983	GREENTREE 1995-5 M1 GREENTREE FINANCIAL CORP	09/15/26	7.65%	MTS	0	0.00	0.00
3984	GT 1995-5 B1 GREEN TREE FINANCIAL CORP	09/15/26	7.30%	MTS	0	0.00	0.00
3985	GREENTREE 1996-1 M1 GREENTREE FINANCIAL CORP	03/15/27	7.00%	MTS	0	0.00	0.00
3986	GT 96-2 A4 ASSETBK LOAN GREENTREE FINANCIAL CORP	04/15/27	7.20%	MTS	0	0.00	0.00
3987	GT 96-2 M1 ASSETBK LOAN GREENTREE FINANCIAL CORP	04/15/27	7.60%	MTS	0	0.00	0.00
3988	GT 96-5 MHA7 ASSETBK HOME EQTYGREENTREE FINL MANUF & HOUSING	07/15/27	8.25%	MTS	0	0.00	0.00
3989	GT 96-5 MHM1 ASSETBK HOME EQTYGREENTREE FINL MANUF & HOUSING	07/15/27	8.05%	MTS	0	0.00	0.00
3990	GTMH 96-7 M1 ASSETBK HOME EQT GREENTREE MANUFACTURED HOUSING	10/15/27	7.70%	MTS	0	0.00	0.00
3991	GTMH 96-9 A6 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	01/15/28	7.69%	MTS	0	0.00	0.00
3992	GT 96-10 M1 ASSETBK HOME EQTY GREENTREE FINANCIAL MTGE HSG	11/15/28	7.24%	MTS	0	0.00	0.00
3993	GTMH 97-1 A5 ASSETBK HOME EQT GREENTREE MANUFACTURED HOUSING	03/15/28	6.86%	MTS	0	0.00	0.00
3994	GTMH 97-2 A7 ASSETBK HOME EQT GREENTREE MANUFACTURED HOUSING	06/15/28	7.62%	MTS	0	0.00	0.00
3995	GTMH 97-2 M1 ASSETBK HOME EQT GREENTREE MANUFACTURED HOUSING	06/15/28	7.54%	MTS	0	0.00	0.00
3996	GTMH 99-1A5 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30	6.11%	MTS	0	0.00	0.00
3997	GTMH 99-2A5 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30	6.68%	MTS	0	0.00	0.00
3998	GTMH 97-5 A5 ASSETBK HOME GREENTREE MANUFACTURED HOUSING	05/15/29	6.62%	MTS	0	0.00	0.00
3999	GTMH 99-2A6 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30	6.92%	MTS	0	0.00	0.00
4000	GTMH 99-2A7 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30	6.44%	MTS	0	0.00	0.00
4001	GT 99-3 A7 ASSETBK HOME EQUITYGREENTREE FINANCIAL CORP	02/01/31	6.74%	MTS	0	0.00	0.00
4002	GTMH 97-6 A7 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	01/15/29	7.14%	MTS	0	0.00	0.00
4003	GTMH 97-6 M1 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	01/15/29	7.21%	MTS	0	0.00	0.00
4004	GTMH 97-7 A6 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	08/25/29	6.76%	MTS	0	0.00	0.00
4005	GT 97-8 M1 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	10/15/29	7.02%	MTS	0	0.00	0.00
4006	GPMH 99-5 A4 GREENPOINT MANUFACTURED HOUSIN	11/15/28	7.59%	MTS	0	0.00	0.00
4007	GPMH 2000-3 IA GREENPOINT MANUFACTURED HOUSIN	06/20/31	8.45%	MTS	0	0.00	0.00
4008	GPMF 2006-AR3 4A1 GREENPOINT MORTGAGE FUNDING TR	09/25/35	2.68%	MTS	0	0.00	0.00
4009	GPMF 2007-AR1 3A3 GREENPOINT MORTGAGE FUNDING TR	03/25/37	2.70%	MTS	0	0.00	0.00
4010	GCCFC 2005-GG3 XC GREENWICH CAPITAL COMMERCIAL F	08/10/42	0.27%	MTS	0	0.00	0.00
4011	HVMLT 2005-8 1A2A HARBORVIEW MORTGAGE LOAN TRUST	09/19/35	2.80%	MTS	0	0.00	0.00
4012	HVMLT 2005-10 2A1A HARBORVIEW MORTGAGE LOAN TRUST	11/19/45	2.78%	MTS	0	0.00	0.00
4013	HMBT 2005-1 A1 HOMEBANC MORTGAGE TRUST	03/25/35	2.72%	MTS	0	0.00	0.00
4014	IMCHE 1997-5 A10 HOME EQUITY IMC HOME EQUITY LOAN TRUST	11/20/28	6.88%	MTS	0	0.00	0.00
4015	IMCHE 1998-3 A7 IMC HOME EQUITY LOAN TRUST	08/20/29	7.22%	MTS	0	0.00	0.00
4016	IMM 2004-9 1A2 IMPAC CMB TRUST	01/25/35	2.91%	MTS	0	0.00	0.00
4017	INDX 2006-AR21 A1 INDYMAC INDEX MORTGAGE LOAN TR	08/25/36	2.59%	MTS	0	0.00	0.00
4018	INDX 2005-AR2 2A2A INDYMAC INDEX MORTGAGE LOAN TR	02/25/35	2.81%	MTS	0	0.00	0.00
4019	INDX 2005-AR10 A1 INDYMAC INDEX MORTGAGE LOAN TR	06/25/35	2.73%	MTS	0	0.00	0.00
4020	RAST 2005-A11 1A1 RESIDENTIAL ASSET SECURITIZATI	10/25/35	2.92%	MTS	0	0.00	0.00
4021	RAST 2003-A15 1A1 RESIDENTIAL ASSET SECURITIZATI	02/25/34	4.25%	MTS	0	0.00	0.00
4022	INDX 2004-AR1 2A1 INDYMAC INDEX MORTGAGE LOAN TR	04/25/34	2.77%	MTS	0	0.00	0.00
4023	JPMCC 2005-LDP2 AM JP MORGAN CHASE COMMERCIAL MOR	07/15/42	4.78%	MTS	0	0.00	0.00
4024	JPMCC 2005-LDP2 X1 JP MORGAN CHASE COMMERCIAL MOR	07/15/42	0.23%	MTS	0	0.00	0.00
4025	JPMAC 2006-FRE1 A4 JP MORGAN MORTGAGE ACQUISITION	05/25/35	2.76%	MTS	0	0.00	0.00
4026	JPMMT 2006-A3 7A1 JP MORGAN MORTGAGE TRUST	04/25/35	4.57%	MTS	0	0.00	0.00
4027	JPMAC 2006-WF1 A2A JP MORGAN MORTGAGE ACQUISITION	07/25/36	5.78%	MTS	0	0.00	0.00
4028	JPMCC 2006-LDP9 X JP MORGAN CHASE COMMERCIAL MOR	05/15/47	0.64%	MTS	0	0.00	0.00
4029	JPMCC 2006-CB17 X JP MORGAN CHASE COMMERCIAL MOR	12/12/43	0.70%	MTS	0	0.00	0.00
4030	JPMCC 2007-CB20 X1 JP MORGAN CHASE COMMERCIAL MOR	02/12/51	0.07%	MTS	0	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
3975	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3976	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3977	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3978	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3979	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3980	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3981	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3982	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3983	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3984	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3985	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3986	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3987	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3988	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3989	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3990	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3991	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3992	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3993	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3994	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3995	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3996	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3997	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3998	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
3999	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4000	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4001	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4002	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4003	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4004	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4005	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4006	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4007	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4008	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4009	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4010	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4011	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4012	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4013	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4014	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4015	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4016	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4017	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4018	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4019	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4020	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4021	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4022	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4023	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4024	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4025	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4026	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4027	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4028	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4029	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4030	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E	F
4031	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4032	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4033	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4034	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4035	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4036	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4037	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4038	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4039	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4040	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4041	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4042	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4043	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4044	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4045	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4046	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4047	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4048	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4049	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4050	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4051	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4052	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4053	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4054	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4055	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4056	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4057	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4058	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4059	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4060	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4061	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4062	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4063	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4064	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4065	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4066	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4067	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4068	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4069	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4070	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4071	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4072	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4073	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4074	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4075	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4076	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4077	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4078	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4079	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4080	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4081	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4082	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4083	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4084	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4085	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4086	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4031	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	50180CAT7		50180CAT7
4032	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	50180CAU4		50180CAU4
4033	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	50180JAP0		50180JAP0
4034	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	50180JAQ8		50180JAQ8
4035	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52108H4B7		52108H4B7
4036	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52108H7T5		52108H7T5
4037	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52109PAM7		52109PAM7
4038	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52109PAQ8		52109PAQ8
4039	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52109RBX8		52109RBX8
4040	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	524644AA9		524644AA9
4041	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	524644AB7		524644AB7
4042	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52519SAL7		52519SAL7
4043	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520NAB7		52520NAB7
4044	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520NAC5		52520NAC5
4045	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520QAP9		52520QAP9
4046	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520QAQ7		52520QAQ7
4047	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520SAE0		52520SAE0
4048	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520TAT5		52520TAT5
4049	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521FAF4		52521FAF4
4050	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521FAU1		52521FAU1
4051	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521GAC9		52521GAC9
4052	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521HBF9		52521HBF9
4053	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521HBG7		52521HBG7
4054	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521LAF1		52521LAF1
4055	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521LBE3		52521LBE3
4056	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521RBJ9		52521RBJ9
4057	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521RCJ8		52521RCJ8
4058	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	525221GM3	US525221GM31	525221GM3
4059	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	525245AW6		525245AW6
4060	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52524PAD4	US52524PAD42	52524PAD4
4061	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52524PAM4	US52524PAM41	52524PAM4
4062	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	536884AA7	US536884AA77	536884AA7
4063	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	536884AB5	US536884AB50	536884AB5
4064	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	53957DAC7		53957DAC7
4065	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	542514DB7		542514DB7
4066	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	542514RL0		542514RL0
4067	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	55027AAU4		55027AAU4
4068	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	55027BAA6		55027BAA6
4069	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	55312VBD9		55312VBD9
4070	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	55352RAA6	US55352RAA68	55352RAA6
4071	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	55660AAE2		55660AAE2
4072	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	576433H33		576433H33
4073	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	576433PQ3		576433PQ3
4074	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	576433UL8		576433UL8
4075	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	576434RH9	US576434RH98	576434RH9
4076	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	576436AU3		576436AU3
4077	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	576438AA3		576438AA3
4078	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	57643LNU6	US57643LNU60	57643LNU6
4079	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	57643LPN0	US57643LPN00	57643LPN0
4080	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59020UB95	US59020UB954	59020UB95
4081	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59020UMJ1		59020UMJ1
4082	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59020UNN1		59020UNN1
4083	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59020UUJ2		59020UUJ2
4084	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59020UW27		59020UW27
4085	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59022HEL2		59022HEL2
4086	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59022HNV0		59022HNV0

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
4031	LBUBS 2006-C7 XCL LB-UBS COMMERCIAL MORTGAGE TRU	12/24/09	0.09%	MTS	0	0.00	0.00
4032	LBUBS 2006-C7 XW LB-UBS COMMERCIAL MORTGAGE TRU	11/15/38	0.91%	MTS	0	0.00	0.00
4033	LBUBS 2007-C2 XW LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40	0.73%	MTS	0	0.00	0.00
4034	LBUBS 2007 C2 XCL LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40	0.08%	MTS	0	0.00	0.00
4035	LBUBS 2005-C2 XCL LB-UBS COMMERCIAL MORTGAGE TRU	04/15/30	0.17%	MTS	0	0.00	0.00
4036	LBUBS 2005-C5 XCL LB-UBS COMMERCIAL MORTGAGE TRU	09/15/40	0.12%	MTS	0	0.00	0.00
4037	LBUBS 2007-C6 E LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40	6.24%	MTS	0	0.00	0.00
4038	LBUBS 2007-C6 XW LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40	0.34%	MTS	0	0.00	0.00
4039	LBUBS 2007-C7 XW LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45	0.37%	MTS	0	0.00	0.00
4040	LST 2003-1A 1 LEGAL SETTLEMENT TRUST	07/23/15	5.25%	MTS	0	0.00	0.00
4041	LST 2003-1A 2 LEGAL SETTLEMENT TRUST	07/23/16	5.75%	MTS	0	0.00	0.00
4042	LABS 01-B M1 LEHMAN ABS MH TR 01-B M1	03/15/28	6.63%	MTS	0	0.00	0.00
4043	LMT 2006-6 1A2 LEHMAN MORTGAGE TRUST	10/25/36	4.03%	MTS	0	0.00	0.00
4044	LMT 2006-6 1A3 LEHMAN MORTGAGE TRUST	10/25/36	4.04%	MTS	0	0.00	0.00
4045	LMT 2006-7 2A4 LEHMAN MORTGAGE TRUST	11/25/36	4.16%	MTS	0	0.00	0.00
4046	LMT 2006-7 2A5 LEHMAN MORTGAGE TRUST	11/25/36	4.08%	MTS	0	0.00	0.00
4047	LMT 2006-8 2A2 LEHMAN MORTGAGE TRUST	12/25/36	4.11%	MTS	0	0.00	0.00
4048	LMT06-5 2A2 LEHMAN MORTGAGE TRUST	09/01/36	4.67%	MTS	0	0.00	0.00
4049	LMT 2007-1 2A3 LEHMAN MORTGAGE TRUST	02/25/37	4.17%	MTS	0	0.00	0.00
4050	LMT 2007-1 3A2 LEHMAN MORTGAGE TRUST	02/25/37	4.78%	MTS	0	0.00	0.00
4051	LBSBC 2007-1A 2A2 LEHMAN BROTHERS SMALL BALANCE	03/25/37	5.37%	MTS	0	0.00	0.00
4052	LMT 2006-9 2A2 LEHMAN MORTGAGE TRUST	01/25/37	4.16%	MTS	0	0.00	0.00
4053	LMT 2006-9 2A3 LEHMAN MORTGAGE TRUST	01/25/37	4.15%	MTS	0	0.00	0.00
4054	LMT 2007-4 2A2 LEHMAN MORTGAGE TRUST	05/25/37	4.20%	MTS	0	0.00	0.00
4055	LMT 2007-4 3A2 LEHMAN MORTGAGE TRUST	05/25/37	4.20%	MTS	0	0.00	0.00
4056	LMT 2007-5 4A3 LEHMAN MORTGAGE TRUST	06/25/37	25.25%	MTS	0	0.00	0.00
4057	LMT 2007-5 10A2 LEHMAN MORTGAGE TRUST	06/25/37	3.87%	MTS	0	0.00	0.00
4058	LXS 2005-9N 1A1 LEHMAN XS TRUST	02/25/36	2.74%	MTS	0	0.00	0.00
4059	LXS 2007-3 4BIO LEHMAN XS TRUST	03/25/37	4.23%	MTS	0	0.00	0.00
4060	LXS 2007-6 2A1 LEHMAN XS TRUST	05/25/37	2.89%	MTS	0	0.00	0.00
4061	LXS 2007-6 3A6 LEHMAN XS TRUST	05/25/37	6.50%	MTS	0	0.00	0.00
4062	LSMFT 01-1A A1 SER 01-1A 144A LITIGATION SETTLEMENT MON FEE	04/25/31	8.33%	MTS	0	0.00	0.00
4063	LSMFT 01-1A A2 SER 01-1A 144A LITIGATION SETTLEMENT MON FEE	04/25/31	10.98%	MTS	0	0.00	0.00
4064	LIMAA RS NT 144A 3C7 CLASS A2 LOCAL INSIGHT MEDIA FINANCE LL	10/23/08	5.88%	MTS	0	0.00	0.00
4065	LBMLT 2002-5 M1 LONG BEACH MORTGAGE LOAN TRUST	11/25/32	3.30%	MTS	0	0.00	0.00
4066	LBMLT 2006-1 2A3 LONG BEACH MORTGAGE LOAN TRUST	02/25/36	2.66%	MTS	0	0.00	0.00
4067	LUM 2006-3 12A1 LUMINENT MORTGAGE TRUST	09/25/35	2.68%	MTS	0	0.00	0.00
4068	LUM 2006-4 A1A LUMINENT MORTGAGE TRUST	05/25/46	2.66%	MTS	0	0.00	0.00
4069	MLCFC 2006-4 MERRILL LYNCH/COUNTRYWIDE COMM	09/12/24	0.05%	MTS	0	0.00	0.00
4070	MSHLC 2007-1 A MSDWCC HELOC TRUST	12/25/31	2.57%	MTS	0	0.00	0.00
4071	MAMHC 2002-A M2 MADISON AVENUE MANUFACTURED HO	03/25/32	4.72%	MTS	0	0.00	0.00
4072	MARM 2006-OA1 4A1 MASTR ADJUSTABLE RATE MORTGAGE	04/25/46	2.68%	MTS	0	0.00	0.00
4073	MARM 2004-7 2A1 MASTR ADJUSTABLE RATE MORTGAGE	08/25/34	6.09%	MTS	0	0.00	0.00
4074	MARM 2004-13 3A6 MASTR ADJUSTABLE RATE MORTGAGE	11/21/34	3.79%	MTS	0	0.00	0.00
4075	MALT 2004-5 3A1 MASTR ALTERNATIVE LOANS TRUST	06/25/34	6.50%	MTS	0	0.00	0.00
4076	MARP 2005-1 1A4 MASTR REPERFORMING LOAN TRUST	08/25/34	7.50%	MTS	0	0.00	0.00
4077	MARM 2006-2 MASTR ADJUSTABLE RATE MORTGAGE	04/25/36	4.70%	MTS	0	0.00	0.00
4078	MABS 2006-AB1 A2 MASTR ASSET BACKED SECURITIES	02/25/36	2.70%	MTS	0	0.00	0.00
4079	MABS 2006-FRE1 A3 MASTR ASSET BACKED SECURITIES	12/25/35	2.65%	MTS	0	0.00	0.00
4080	MLMI 2005-FM1 A2D MERRILL LYNCH MORTGAGE INVESTO	05/25/36	2.85%	MTS	0	0.00	0.00
4081	MLMI 2004-WMC5 M4 MERRILL LYNCH MORTGAGE INVESTO	07/25/35	3.52%	MTS	0	0.00	0.00
4082	MLCC MLCC MORTGAGE INVESTORS INC	12/25/34	4.74%	MTS	0	0.00	0.00
4083	MLCC 2005-1 1A MLCC MORTGAGE INVESTORS INC	04/25/35	4.74%	MTS	0	0.00	0.00
4084	MLMI 2005-A9 3A1 MERRILL LYNCH MORTGAGE INVESTO	12/25/35	5.28%	MTS	0	0.00	0.00
4085	MLMT 2004-KEY2 XC MERRILL LYNCH MORTGAGE TRUST	08/12/39	0.23%	MTS	0	0.00	0.00
4086	MLMT MERRILL LYNCH MORTGAGE TRUST	01/12/44	0.11%	MTS	0	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
4031	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4032	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4033	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4034	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4035	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4036	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4037	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4038	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4039	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4040	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4041	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4042	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4043	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4044	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4045	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4046	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4047	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4048	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4049	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4050	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4051	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4052	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4053	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4054	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4055	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4056	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4057	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4058	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4059	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4060	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4061	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4062	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4063	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4064	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4065	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4066	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4067	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4068	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4069	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4070	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4071	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4072	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4073	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4074	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4075	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4076	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4077	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4078	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4079	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4080	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4081	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4082	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4083	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4084	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4085	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4086	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4087	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4088	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4089	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4090	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4091	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4092	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4093	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4094	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4095	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4096	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4097	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4098	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4099	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4100	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4101	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4102	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4103	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4104	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4105	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4106	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4107	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4108	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4109	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4110	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4111	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4112	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4113	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4114	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4115	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4116	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4117	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4118	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4119	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4120	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4121	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4122	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4123	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4124	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4125	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4126	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4127	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4128	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4129	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4130	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4131	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4132	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4133	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4134	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4135	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4136	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4137	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4138	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4139	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4140	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4141	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4142	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING

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	G	H	I	J	K
4087	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	593171AT8		593171AT8
4088	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	593171BK6		593171BK6
4089	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61744CJX5		61744CJX5
4090	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61745M6G3		61745M6G3
4091	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61748HLA7		61748HLA7
4092	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61909QAE6		61909QAE6
4093	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61909QAF3		61909QAF3
4094	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	62475FAD4		62475FAD4
4095	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	62951MBA7		62951MBA7
4096	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	63543PBE5	US63543PBE51	63543PBE5
4097	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	65536HBW7	US65536HBW79	65536HBW7
4098	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	66987XEV3		66987XEV3
4099	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	669971AB9	US669971AB95	669971AB9
4100	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	67087TBC4		67087TBC4
4101	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	67087TDF5		67087TDF5
4102	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	674135AQ1		674135AQ1
4103	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	68213KAD7		68213KAD7
4104	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	68338SEX2	US68338SEX27	68338SEX2
4105	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	68389FEG5		68389FEG5
4106	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	71419GAL4	US71419GAL41	71419GAL4
4107	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	71419XAG8	US71419XAG88	71419XAG8
4108	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	749238AC5		749238AC5
4109	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	75114HAD9		75114HAD9
4110	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	75114HAH0	US75114HAH03	75114HAH0
4111	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	75114NAB0		75114NAB0
4112	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	76110H5G0		76110H5G0
4113	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	76110WMB9		76110WMB9
4114	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	76112B4M9	US76112B4M92	76112B4M9
4115	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	76113WAF0		76113WAF0
4116	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	78420MAF6		78420MAF6
4117	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	79548CDK9	US79548CDK99	79548CDK9
4118	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	79548KZH4		79548KZH4
4119	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	817821AA9		817821AA9
4120	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	83611MPH5	US83611MPH50	83611MPH5
4121	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	863576BL7		863576BL7
4122	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	863579XK9	US863579XK92	863579XK9
4123	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86358RYN1	US86358RYN15	86358RYN1
4124	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359BQ79		86359BQ79
4125	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359BR45		86359BR45
4126	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359CAD1		86359CAD1
4127	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359DBX4		86359DBX4
4128	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359DEY9		86359DEY9
4129	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359DUM7		86359DUM7
4130	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359RAC0	US86359RAC07	86359RAC0
4131	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86360JAN1		86360JAN1
4132	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86362GAF2	US86362GAF28	86362GAF2
4133	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86362GAK1	US86362GAK13	86362GAK1
4134	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86362NAB6		86362NAB6
4135	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86363TAC0		86363TAC0
4136	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86363TAD8		86363TAD8
4137	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86364XAB2	US86364XAB29	86364XAB2
4138	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86365DAC3	US86365DAC39	86365DAC3
4139	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	863911AB9		863911AB9
4140	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86838AAB0		86838AAB0
4141	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	89578VAD8		89578VAD8
4142	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92922F2G2	US92922F2G20	92922F2G2

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	L	M	N	O	P	Q	R
4087	MEZZ CAP COML MTG TR SERIES 20MEZZ CAP COMMERCIAL MORTGAGE T	12/15/19	0.00%	MTS	0	0.00	0.00
4088	MEZZ 2005-C3 COML MTG CTF 144AMEZZ CAP COMMERCIAL MORTGAGE T	05/15/44	0.00%	MTS	0	0.00	0.00
4089	MSAC 2004-HE9 M5 MORGAN STANLEY ABS CAPITAL I	11/25/34	3.52%	MTS	0	0.00	0.00
4090	MSC 2005-HQ6 A4A MORGAN STANLEY CAPITAL I	08/13/42	4.99%	MTS	0	0.00	0.00
4091	MSM 2005-5AR MORGAN STANLEY MORTGAGE LOAN T	09/25/35	4.85%	MTS	0	0.00	0.00
4092	MABS 2002-NC1 M2 MASTR ASSET BACKED SECURITIES	10/25/32	3.82%	MTS	0	0.00	0.00
4093	MABS 2002-NC1 M3 MASTR ASSET BACKED SECURITIES	10/25/32	4.56%	MTS	0	0.00	0.00
4094	MSC 2005-RR6 X MORGAN STANLEY CAPITAL I	05/24/43	1.61%	MTS	0	0.00	0.00
4095	NAA 2004-R3 AS NOMURA ASSET ACCEPTANCE CORP	02/25/35	4.58%	MTS	0	0.00	0.00
4096	NCSLT 2005-1 A2 NATIONAL COLLEGIATE STUDENT LO	02/26/24	2.56%	MTS	0	0.00	0.00
4097	NHELI 2006-FM1 2A3 NOMURA HOME EQUITY LOAN INC	11/25/35	2.68%	MTS	0	0.00	0.00
4098	NHEL 2004-2 M3 NOVASTAR HOME EQUITY LOAN	09/25/34	3.57%	MTS	0	0.00	0.00
4099	NHEL 2007-1 A2A1 NOVASTAR HOME EQUITY LOAN	03/25/37	2.57%	MTS	0	0.00	0.00
4100	OAK 2000-A A4 OAKWOOD MORTGAGE INVESTORS INC	09/15/29	8.15%	MTS	0	0.00	0.00
4101	OAK 2002-A A4 OAKWOOD MORTGAGE INVESTORS INC	03/15/32	6.97%	MTS	0	0.00	0.00
4102	OAK 1995-B B1 OAKWOOD MORTGAGE INVESTORS INC	01/15/21	7.55%	MTS	0	0.00	0.00
4103	OAK 2001-E A4 OAKWOOD MORTGAGE INVESTORS INC	12/15/31	6.81%	MTS	0	0.00	0.00
4104	ONYX 2005-B A4 ONYX ACCEPTANCE GRANTOR TRUST	05/15/12	4.34%	MTS	0	0.00	0.00
4105	OOMLT 2003-6 M1 OPTION ONE MORTGAGE LOAN TRUST	11/25/33	3.12%	MTS	0	0.00	0.00
4106	PERMANENT MASTER ISSUER PLC FRN 20331015 SERIES# 1	10/15/33	2.87%	MTS	0	0.00	0.00
4107	PERMANENT FINANCING PLC FRN 20330610 SERIES# 9A 144A	06/10/33	2.92%	MTS	0	0.00	0.00
4108	RAMP 2006-EFC2 A3 RESIDENTIAL ASSET MORTGAGE PRO	12/25/36	2.63%	MTS	0	0.00	0.00
4109	RALI 2006-QO5 2A1 RESIDENTIAL ACCREDIT LOANS INC	04/25/46	2.66%	MTS	0	0.00	0.00
4110	RALI 2006-QO5 3A2 RESIDENTIAL ACCREDIT LOANS INC	05/25/46	2.61%	MTS	0	0.00	0.00
4111	RALI 2006-QO6 A2 RESIDENTIAL ACCREDIT LOANS INC	06/25/46	3.13%	MTS	0	0.00	0.00
4112	RALI 2005-QS6 A2 RESIDENTIAL ACCREDIT LOANS INC	05/25/35	5.75%	MTS	0	0.00	0.00
4113	RASC 2001-KS3 AI5 RESIDENTIAL ASSET SECURITIES C	09/25/31	6.98%	MTS	0	0.00	0.00
4114	RAMP 2006-NC3 A2 RESIDENTIAL ASSET MORTGAGE PRO	03/25/36	2.66%	MTS	0	0.00	0.00
4115	RAST 2007-A3 2A2 RESIDENTIAL ASSET SECURITIZATI	03/25/37	4.22%	MTS	0	0.00	0.00
4116	SGMS 2006-OPT2 A3D SG MORTGAGE SECURITIES TRUST	10/25/36	2.68%	MTS	0	0.00	0.00
4117	SBM7 2002-KEY2 X1 SALOMON BROTHERS MTGE SECS VII	03/18/36	0.73%	MTS	0	0.00	0.00
4118	SBM7 1998-AQ1 A5 SALOMON BROTHERS MORTGAGE SECU	06/25/28	7.15%	MTS	0	0.00	0.00
4119	SFFIN 2004-1A A SETTLEMENT FEE FINANCE LLC	07/25/34	9.10%	MTS	0	0.00	0.00
4120	SVHE 2006-OPT3 2A3 SOUNDVIEW HOME EQUITY LOAN TRU	06/25/36	2.64%	MTS	0	0.00	0.00
4121	SASC 2005-6 2A6 STRUCTURED ASSET SECURITIES CO	05/25/35	5.50%	MTS	0	0.00	0.00
4122	SARM 2005-18 6A1 STRUCTURED ADJUSTABLE RATE MOR	09/25/35	5.25%	MTS	0	0.00	0.00
4123	ARC 2002 BC1 AF CMO SER 02 AMORT RESID COLL TR	04/25/32	2.75%	MTS	0	0.00	0.00
4124	SASC04-NP2 A STRUCTURED ASSET SECURITIES CO	12/25/34	0.00%	MTS	0	0.00	0.00
4125	SASC04-22 AIO STRUCTURED ASSET SECURITIES CO	01/25/35	0.77%	MTS	0	0.00	0.00
4126	START 2005-1 STRUCTURED ASSET RECEIVABLES T	01/21/15	3.29%	MTS	0	0.00	0.00
4127	SASC 2005-RF1 AIO STRUCTURED ASSET SECURITIES CO	03/25/35	1.47%	MTS	0	0.00	0.00
4128	SASCO 2005-RF2 AIO STRUCTURED ASSET SECURITIES CO	03/25/35	3.25%	MTS	0	0.00	0.00
4129	LEH XS 05-5N 1-A2 LEHMAN XS TRUST MORTGAGE PASS	11/25/35	2.83%	MTS	0	0.00	0.00
4130	SASC 2006-BC4 A3 STRUCTURED ASSET SECURITIES CO	12/25/36	2.58%	MTS	0	0.00	0.00
4131	SAMI STRUCTURED ASSET MORTGAGESTRUCTURED ASSET MORTGAGE INVE	05/25/36	5.30%	MTS	0	0.00	0.00
4132	SASC 2006-Z M4 STRUCTURED ASSET SECURITIES CO	01/25/37	4.97%	MTS	0	0.00	0.00
4133	SASC 2006-Z B2 STRUCTURED ASSET SECURITIES CO	01/25/37	4.97%	MTS	0	0.00	0.00
4134	SARM 2007-8 1A2 STRUCTURED ADJUSTABLE RATE MOR	09/25/37	6.25%	MTS	0	0.00	0.00
4135	SASC07-4A 1A3 STRUCTURED ASSET SECURITIES CO	07/01/22	0.93%	MTS	0	0.00	0.00
4136	SASC07-4A 1A4 STRUCTURED ASSET SECURITIES CO	08/28/22	1.00%	MTS	0	0.00	0.00
4137	SASC 2007-BNC1 A2 STRUCTURED ASSET SECURITIES CO	10/25/37	3.57%	MTS	0	0.00	0.00
4138	SASC 2007-BC4 A3 STRUCTURED ASSETS SECURITIES C	11/25/37	2.72%	MTS	0	0.00	0.00
4139	SASC 2006-RF4 1AIO SASCO LLC	10/25/36	0.83%	MTS	0	0.00	0.00
4140	SWIFT 2007-AE1 B SUPERIOR WHOLESALE INVENTORY F	01/15/12	2.77%	MTS	0	0.00	0.00
4141	TAROT 2006-B A4 TRIAD AUTO RECEIVABLES OWNER T	11/12/12	5.52%	MTS	0	0.00	0.00
4142	WAMU 2005-AR11 A1A WASHINGTON MUTUAL INC	08/25/35	2.79%	MTS	0	0.00	0.00

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	S	T	U	V
4087	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4088	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4089	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4090	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4091	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4092	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4093	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4094	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4095	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4096	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4097	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4098	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4099	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4100	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4101	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4102	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4103	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4104	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4105	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4106	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4107	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4108	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4109	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4110	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4111	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4112	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4113	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4114	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4115	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4116	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4117	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4118	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4119	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4120	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4121	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4122	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4123	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4124	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4125	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4126	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4127	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4128	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4129	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4130	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4131	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4132	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4133	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4134	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4135	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4136	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4137	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4138	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4139	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4140	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4141	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4142	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4143	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4144	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4145	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4146	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4147	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4148	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4149	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4150	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4151	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4152	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4153	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4154	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4155	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4156	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4157	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4158	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4159	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4160	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4161	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4162	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4163	GDVT	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4164	GDXZ	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4165	GM10	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4166	GM10	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4167	GM10	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4168	GM22	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4169	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4170	GM3S	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4171	GM3S	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4172	GM3V	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4173	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4174	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4175	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4176	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4177	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4178	GM4N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4179	GM4Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4180	GM4Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4181	GM4Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4182	GM4Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4183	GM4Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4184	GM4Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4185	GM4Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4186	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4187	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4188	GM8M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4189	GM93	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4190	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4191	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4192	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4193	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4194	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4195	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4196	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4197	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4198	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4143	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92922F3L0		92922F3L0
4144	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92922F7P7		92922F7P7
4145	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92922FG77		92922FG77
4146	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92922FU48	US92922FU480	92922FU48
4147	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	929766AH6		929766AH6
4148	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	929766CZ4		929766CZ4
4149	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	929766V91		929766V91
4150	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92976BEC2		92976BEC2
4151	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92978MAG1	US92978MAG15	92978MAG1
4152	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92978QAC1		92978QAC1
4153	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92978TBU4		92978TBU4
4154	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	933632AA9		933632AA9
4155	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	939336X65		939336X65
4156	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	949775AC4		949775AC4
4157	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94980MAB4	US94980MAB46	94980MAB4
4158	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94982BAC4	US94982BAC46	94982BAC4
4159	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94982HAB3		94982HAB3
4160	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94983DAM7		94983DAM7
4161	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94983VAC9		94983VAC9
4162	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94983YAF6		94983YAF6
4163	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94983YAQ2		94983YAQ2
4164	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396V2L1		31396V2L1
4165	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0612NC
4166	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP3C
4167	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP4C
4168	SP AMERICAS-TRADING	HOUSE-RISK	22540A2P2		22540A2P2
4169	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SALN063PS
4170	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			FFM04FFAP
4171	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			FFM04FFAX
4172	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SCZ9		80382SCZ9
4173	SP AMERICAS-TRADING	PRIME-AMERICAS	863579GY8	US863579GY89	863579GY8
4174	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RUC9	US86358RUC95	86358RUC9
4175	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAD4		86364CAD4
4176	SP AMERICAS-TRADING	PRIME-AMERICAS	885220EW9	US885220EW97	885220EW9
4177	SP AMERICAS-TRADING	PRIME-AMERICAS	939336DN0		939336DN0
4178	SP AMERICAS-TRADING	PRIME-AMERICAS	939336PB3		939336PB3
4179	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			FFM05FF2S
4180	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			FHLT043PR
4181	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			LB06WL2PS
4182	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAIL5HE2C
4183	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS05NC2S
4184	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS6AM1PS
4185	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS6BC1PS
4186	SP AMERICAS-TRADING	PRIME-AMERICAS	863579GV4		863579GV4
4187	SP AMERICAS-TRADING	PRIME-AMERICAS	86365BAT0		86365BAT0
4188	SP AMERICAS-TRADING	PRIME-AMERICAS	32051D5L2		32051D5L2
4189	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAT0		05570GAT0
4190	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFFF
4191	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFFF
4192	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFFF
4193	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
4194	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
4195	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
4196	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
4197	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
4198	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
4143	WAMU 2005-AR12 1A6 WAMU MORTGAGE PASS THROUGH CER	10/25/35	4.83%	MTS	0	0.00	0.00
4144	WAMU 2005-AR17 A1A1 WASHINGTON MUTUAL INC	12/20/45	2.74%	MTS	0	0.00	0.00
4145	WAMU 2005-AR4 A5 WAMU MORTGAGE PASS THROUGH CER	04/25/35	4.67%	MTS	0	0.00	0.00
4146	WAMU 2005-AR9 A1A WAMU MORTGAGE PASS THROUGH CER	07/25/45	2.79%	MTS	0	0.00	0.00
4147	WBCMT 2002-C1 IOI WACHOVIA BANK COMMERCIAL MORTG	04/15/34	0.42%	MTS	0	0.00	0.00
4148	WBCMT 2003-C3 IOI WACHOVIA BANK COMMERCIAL MORTG	02/15/35	0.48%	MTS	0	0.00	0.00
4149	WBCMT 2005-C18 XC WACHOVIA BANK COMMERCIAL MORTG	04/15/42	0.06%	MTS	0	0.00	0.00
4150	WBCMT 2006-C23 XC WACHOVIA BANK COMMERCIAL MORTG	01/15/45	0.07%	MTS	0	0.00	0.00
4151	WBCMT 2006-C28 IO WACHOVIA BANK COMMERCIAL MORTG	10/15/48	0.56%	MTS	0	0.00	0.00
4152	WBCMT 2007-C30 A3 WACHOVIA BANK COMMERCIAL MORTG	12/15/43	5.25%	MTS	0	0.00	0.00
4153	WBCMT 2007-C31 IO WACHOVIA BANK COMMERCIAL MORTG	04/15/47	0.26%	MTS	0	0.00	0.00
4154	WMCMS 2007-SL2 X WAMU COMMERCIAL MORTGAGE SECUR	12/27/49	0.88%	MTS	0	0.00	0.00
4155	WAMU 2005-AR1 A2A1 WAMU MORTGAGE PASS THROUGH CER	01/25/45	2.81%	MTS	0	0.00	0.00
4156	WFMBS 2003-18 A3 WELLS FARGO MORTGAGE BACKED SE	12/25/33	5.25%	MTS	0	0.00	0.00
4157	WFMBS 2004-P 2A1 WELLS FARGO MORTGAGE BACKED SE	09/25/34	4.24%	MTS	0	0.00	0.00
4158	WFMBS 2005-AR8 2A1 WELLS FARGO MORTGAGE BACKED SE	06/25/35	4.56%	MTS	0	0.00	0.00
4159	WFMBS 2005-AR9 1A2 WELLS FARGO MORTGAGE BACKED SE	05/25/35	4.37%	MTS	0	0.00	0.00
4160	WFMBS 2005-AR13 A1 WELLS FARGO MORTGAGE BACKED SE	05/25/35	5.31%	MTS	0	0.00	0.00
4161	WFMBS 2006-AR8 1A3 WELLS FARGO MORTGAGE BACKED SE	04/25/36	5.56%	MTS	0	0.00	0.00
4162	WFMBS 2006-AR10 3A1 WELLS FARGO MORTGAGE BACKED SE	07/25/36	4.93%	MTS	0	0.00	0.00
4163	WFMBS 2006-AR10 5A6 WELLS FARGO MORTGAGE BACKED SE	07/25/36	5.59%	MTS	0	0.00	0.00
4164	FNBR 2007-B2 ZA FANNIE MAE	06/25/37	5.50%	MTS	0	0.00	0.00
4165	LXS 2006-12N C LEHMAN XS TRUST	08/31/31	0.00%	MTS	100	0.00	0.00
4166	LXS 2006-GP3 C CLASS LEHMAN XS TRUST	07/25/46	0.00%	MTS	100	0.00	0.00
4167	LXS 2006-GP4 C LEHMAN XS TRUST	08/31/31	0.00%	MTS	100	0.00	0.00
4168	CSFBMSC 2001-CK3 AX CREDIT SUISSE MSC	04/15/16	1.02%	MTS	0	0.00	0.00
4169	SAIL 2006-3 PS STRUCTURED ASSET INVESTMENT LO	06/30/36	0.00%	MTS	100	0.00	0.00
4170	FFML 2004-FFA P FIRST FRANKLIN MORTGAGE LOAN A	03/25/24	0.00%	MTS	24,535,726	0.00	0.00
4171	FFML 2004-FFA X FIRST FRANKLIN MORTGAGE LOAN A	03/25/24	0.00%	MTS	24,535,726	0.00	0.00
4172	FHLT 2004-3 NIM C FREMONT HOME LOAN TRUST	11/27/34	0.00%	MTS	12,700,000	0.00	0.00
4173	SARM 2004-20 1A1 STRUCTURED ADJUSTABLE RATE MOR	01/25/35	5.19%	MTS	0	0.00	0.00
4174	SASCO 02-1A 2A1 STRUCTURED ASSET SECS CO	02/25/32	5.41%	MTS	0	0.72	1.72
4175	SARM07-6 2-A2 STRUCTURED ADJUSTABLE RATE MOR	07/25/37	5.76%	MTS	0	0.00	0.00
4176	TMST 2004-1 II2A THORNBURG MORTGAGE SEC TST	04/25/34	3.32%	MTS	0	0.00	-0.40
4177	WAMU 2002-AR15 A-5 WASHINGTON MORTGAGE PASS	12/25/32	7.00%	MTS	0	0.00	-532180.25
4178	WAMU 2003-AR1 A5 WASHINGTON MUTUAL	03/25/33	5.75%	MTS	0	0.00	0.00
4179	FFMLN 2005-FFH2 CERT FIRST FRANKLIN MTG LOAN ASSET	07/27/35	0.00%	MTS	100	0.00	0.00
4180	FHLT 2004-3 PREF FREMONT HOME LOAN TRUST	11/26/34	0.00%	MTS	100	0.00	0.00
4181	LBMLT 2006-WL2 PS LONG BEACH MORTGAGE LOAN TRUST	01/25/36	0.00%	MTS	100	0.00	0.00
4182	SAILN 2005-HE2 C SAIL NET INTEREST MARGIN NOTES	08/27/35	0.00%	MTS	100	0.00	0.00
4183	SASNM 2005-NC2A A SASCO NET INTEREST MARGIN TRUS	06/27/35	0.00%	MTS	100	0.00	0.00
4184	SASCO NIM 2006-AM1 PS STRUCTURED ASSET SECURITIES CO	04/27/36	0.00%	MTS	100	0.00	0.00
4185	SASCO NIM 2006-BC1 PS STRUCTURED ASSET SECURITIES CO	03/27/36	0.00%	MTS	100	0.00	0.00
4186	SARM04-18 B8X STRUCTURED ADJUSTABLE RATE MOR	12/25/34	0.78%	MTS	5,878,428	0.00	0.00
4187	SARM 2008-2 AP STRUCTURED ADJUSTABLE RATE MOR	04/25/11	0.00%	MTS	1,000	0.00	0.00
4188	FHASI 2004-AR4 B6 FIRST HORIZON ASSET SECURITIES	08/25/34	4.57%	MTS	0	0.02	0.02
4189	BNCMT 2007-4 X BNC MORTGAGE LOAN TRUST	01/07/38	0.00%	MTS	0	0.25	0.25
4190	10 IO/20 YEAR AM POOLS	01/01/00	5.50%	MTS	(12,267,773)	1.00	1.00
4191	10 IO/20 YEAR AM POOLS	01/01/00	6.00%	MTS	(12,725,060)	1.02	1.02
4192	10 IO/20 YEAR AM POOLS	01/01/00	7.00%	MTS	(145,595)	1.04	1.04
4193	10 IO/20YEAR AM POOLS	01/01/00	4.50%	MTS	(1,233,084)	0.94	0.94
4194	10 IO/20YEAR AM POOLS	01/01/00	5.00%	MTS	(3,782,280)	0.98	0.98
4195	10 IO/20YEAR AM POOLS	01/01/00	5.50%	MTS	(16,676,529)	1.00	1.00
4196	10 IO/20YEAR AM POOLS	01/01/00	6.50%	MTS	(15,938,412)	1.03	1.03
4197	10 IO/20YEAR AM POOLS	01/01/00	7.00%	MTS	(19,809,508)	1.04	1.04
4198	10 IO/20YEAR AM POOLS	01/01/00	7.50%	MTS	(4,932,012)	1.05	1.05

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
4143	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4144	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4145	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4146	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4147	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4148	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4149	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4150	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4151	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4152	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4153	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4154	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4155	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4156	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4157	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4158	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4159	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4160	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4161	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4162	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4163	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4164	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4165	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4166	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4167	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4168	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4169	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4170	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4171	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4172	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4173	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4174	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4175	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4176	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4177	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4178	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4179	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4180	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4181	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4182	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4183	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4184	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4185	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4186	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4187	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4188	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4189	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4190	0	Total Mortgages & Mortgage Backed	TBA	TBA
4191	0	Total Mortgages & Mortgage Backed	TBA	TBA
4192	0	Total Mortgages & Mortgage Backed	TBA	TBA
4193	0	Total Mortgages & Mortgage Backed	TBA	TBA
4194	0	Total Mortgages & Mortgage Backed	TBA	TBA
4195	0	Total Mortgages & Mortgage Backed	TBA	TBA
4196	0	Total Mortgages & Mortgage Backed	TBA	TBA
4197	0	Total Mortgages & Mortgage Backed	TBA	TBA
4198	0	Total Mortgages & Mortgage Backed	TBA	TBA

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4199	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4200	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4201	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4202	GM9G	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4203	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4204	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4205	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4206	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4207	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4208	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4209	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4210	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4211	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4212	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4213	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4214	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4215	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4216	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4217	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4218	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4219	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4220	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4221	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4222	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4223	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4224	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4225	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4226	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4227	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4228	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4229	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4230	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4231	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4232	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4233	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4234	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4235	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4236	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4237	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4238	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4239	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4240	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4241	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4242	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4243	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4244	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4245	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4246	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4247	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4248	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4249	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4250	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4251	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4252	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4253	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4254	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

	G	H	I	J	K
4199	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
4200	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
4201	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
4202	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM612P1
4203	SP AMERICAS-TRADING	PRIME-AMERICAS			GPM06AR4R
4204	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF072C2
4205	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF7AR3C
4206	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF7AR3R
4207	SP AMERICAS-TRADING	PRIME-AMERICAS			LEHXS051R
4208	SP AMERICAS-TRADING	PRIME-AMERICAS			LEHXS513R
4209	SP AMERICAS-TRADING	PRIME-AMERICAS			LEHXS52R1
4210	SP AMERICAS-TRADING	PRIME-AMERICAS			LEHXS52R2
4211	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT051LTR
4212	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT052LTR
4213	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT053LTR
4214	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT061LTR
4215	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT062LTR
4216	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT063LTR
4217	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT063XXX
4218	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT064LTR
4219	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT064XXX
4220	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT065LTR
4221	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT065XXX
4222	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT066LTR
4223	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT066XXX
4224	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT067LTR
4225	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT067XXX
4226	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT068LTR
4227	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT069LTR
4228	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT069XXX
4229	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT071LTR
4230	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT072LTR
4231	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT073LTR
4232	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT074LTR
4233	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT075LTR
4234	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT075PPP
4235	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT075XXX
4236	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT076LTR
4237	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT076XXX
4238	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT077LTR
4239	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT078LTR
4240	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT079LTR
4241	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT20083R
4242	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT710LTR
4243	SP AMERICAS-TRADING	PRIME-AMERICAS			LX20055NR
4244	SP AMERICAS-TRADING	PRIME-AMERICAS			LX20059NR
4245	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0503R1
4246	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0503R2
4247	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0503R3
4248	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0504R1
4249	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0504R2
4250	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0507NR
4251	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0510R1
4252	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0510R2
4253	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0563LT
4254	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS056LTR

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
4199	10 IO/20YEAR AM POOLS	01/01/00	8.00%	MTS	(1,442,994)	1.04	1.04
4200	10 IO/20YEAR AM POOLS	01/01/00	8.50%	MTS	(345,600)	1.04	1.04
4201	FNMA SF 30 YEAR	01/01/00	7.50%	MTS	(3,121,357)	1.06	1.06
4202	SARM 2006-12 P-I STRUCTURED ADJUSTABLE RATE MOR	12/25/46	0.00%	MTS	(100)	1.00	1.00
4203	GPMF06-AR4 R GREENPOINT MORTGAGE FUNDING TR	09/25/36	0.00%	MTS	100	0.00	0.00
4204	LXS GPMF07-AR2 2-C LEHMAN XS TRUST	05/25/47	0.00%	MTS	100	0.00	0.00
4205	LXS GPMF 2007-AR3 C LEHMAN XS TRUST	06/25/37	0.00%	MTS	100	0.00	0.00
4206	LXS GPMF 2007-AR3 R LEHMAN XS TRUST	06/25/37	0.00%	MTS	100	0.00	0.00
4207	LEH XS 05-1 R LEHMAN XS TRUST MORTGAGE PASS	07/25/35	0.00%	MTS	100	0.00	0.00
4208	LEH XS 05-1 3R LEHMAN XS TRUST MORTGAGE PASS	07/25/35	0.00%	MTS	100	0.00	0.00
4209	LEH XS 05-2 R1 LEHMAN XS TRUST MORTGAGE PASS	08/25/35	0.00%	MTS	100	0.00	0.00
4210	LEH XS 05-2 R2 LEHMAN XS TRUST MORTGAGE PASS	08/25/35	0.00%	MTS	100	0.00	0.00
4211	LMT05-1 LT-R LEHMAN MORTGAGE TRUST	11/25/35	0.00%	MTS	100	0.00	0.00
4212	LMT05-2 LTR LEHMAN MORTGAGE TRUST	12/25/35	0.00%	MTS	100	0.00	0.00
4213	LMT05-3 LTR LEHMAN MORTGAGE TRUST	01/25/36	0.00%	MTS	100	0.00	0.00
4214	LMT 2006-1 LT-R LEHMAN MORTGAGE TRUST	02/25/36	0.00%	MTS	100	0.00	0.00
4215	LMT06-2 LTR LEHMAN MORTGAGE TRUST	04/25/36	0.00%	MTS	100	0.00	0.00
4216	LMT 2006-3 LTR LEHMAN MORTGAGE TRUST	07/25/36	0.00%	MTS	100	0.00	0.00
4217	LMT 2006-3 X LEHMAN MORTGAGE TRUST	07/25/36	0.00%	MTS	100	0.00	0.00
4218	LMT06-4 LTR LEHMAN MORTGAGE TRUST	08/25/36	0.00%	MTS	100	0.00	0.00
4219	LMT06-4 X LEHMAN MORTGAGE TRUST	08/25/36	0.00%	MTS	100	0.00	0.00
4220	LMT06-5 LTR LEHMAN MORTGAGE TRUST	09/01/36	0.00%	MTS	100	0.00	0.00
4221	LMT06-5 X LEHMAN MORTGAGE TRUST	09/25/36	0.00%	MTS	100	0.00	0.00
4222	LMT 06-6 LT-R LEHMAN MORTGAGE TRUST	10/25/36	0.00%	MTS	100	0.00	0.00
4223	LMT 06-6 X LEHMAN MORTGAGE TRUST	10/25/36	0.00%	MTS	100	0.00	0.00
4224	LMT 2006-7 LT-R LEHMAN MORTGAGE TRUST	11/25/36	0.00%	MTS	100	0.00	0.00
4225	LMT 2006-7 X LEHMAN MORTGAGE TRUST	11/25/36	0.00%	MTS	100	0.00	0.00
4226	LMT 2006-8 LT-R LEHMAN MORTGAGE TRUST	12/25/36	0.00%	MTS	100	0.00	0.00
4227	LMT 2006-9 LT-R LEHMAN MORTGAGE TRUST	01/25/37	0.00%	MTS	100	0.00	0.00
4228	LMT 2006-9 X LEHMAN MORTGAGE TRUST	01/25/37	0.00%	MTS	100	0.00	0.00
4229	LMT 2007-1 LT-R LEHMAN MORTGAGE TRUST	02/25/37	0.00%	MTS	100	0.00	0.00
4230	LMT 2007-2 LT-R LEHMAN MORTGAGE TRUST	03/25/37	0.00%	MTS	100	0.00	0.00
4231	LMT 2007-3 LT-R LEHMAN MORTGAGE TRUST	04/25/37	0.00%	MTS	100	0.00	0.00
4232	LMT 2007-4 LT-R LEHMAN MORTGAGE TRUST	05/25/37	0.00%	MTS	100	0.00	0.00
4233	LMT 2007-5 LT-R LEHMAN MORTGAGE TRUST	06/25/37	0.00%	MTS	100	0.00	0.00
4234	LMT 2007-5 P LEHMAN MORTGAGE TRUST	06/25/37	0.00%	MTS	100	0.00	0.00
4235	LMT 2007-5 X LEHMAN MORTGAGE TRUST	06/25/37	0.00%	MTS	100	0.00	0.00
4236	LMT 2007-6 LTR LEHMAN MORTGAGE TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
4237	LMT 2007-6 X LEHMAN MORTGAGE TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
4238	LMT 2007-7 LT-R LEHMAN MORTGAGE TRUST	08/25/37	0.00%	MTS	100	0.00	0.00
4239	LMT 2007-8 LT-R LEHMAN MORTGAGE TRUST	09/25/37	0.00%	MTS	100	0.00	0.00
4240	LMT 2007-9 LT-R LEHMAN MORTGAGE TRUST	10/25/37	0.00%	MTS	100	0.00	0.00
4241	LMT 2008-3 R LEHMAN MORTGAGE TRUST	06/25/38	0.00%	MTS	100	0.00	0.00
4242	LMT 2007-10 LT-R LEHMAN MORTGAGE TRUST	11/25/37	0.00%	MTS	100	0.00	0.00
4243	LEH XS 05-5N R LEHMAN XS TRUST MORTGAGE PASS	11/25/35	0.00%	MTS	100	0.00	0.00
4244	LXS 2005-9N R LEHMAN XS TRUST	01/25/35	0.00%	MTS	100	0.00	0.00
4245	LEH XS 05-3 R1 LEHMAN XS TRUST MORTGAGE PASS	09/25/35	0.00%	MTS	100	0.00	0.00
4246	LEH XS 05-3 R2 LEHMAN XS TRUST MORTGAGE PASS	09/25/35	0.00%	MTS	100	0.00	0.00
4247	LEH XS 05-3 R3 LEHMAN XS TRUST MORTGAGE PASS	09/25/35	0.00%	MTS	100	0.00	0.00
4248	LEH XS 05-4 R1 LEHMAN XS TRUST MORTGAGE PASS	10/25/35	0.00%	MTS	100	0.00	0.00
4249	LEH XS 05-4 R2 LEHMAN XS TRUST MORTGAGE PASS	10/25/35	0.00%	MTS	100	0.00	0.00
4250	LEH XS 05-7N R LEHMAN XS TRUST MORTGAGE PASS	12/25/35	0.00%	MTS	100	0.00	0.00
4251	LEH XS 05-10 R1 LEHMAN XS TRUST MORTGAGE PASS	01/25/36	0.00%	MTS	100	0.00	0.00
4252	LEH XS 05-10 R2 LEHMAN XS TRUST MORTGAGE PASS	01/25/36	0.00%	MTS	100	0.00	0.00
4253	LEH XS 05-6 3 LT-R LEHMAN XS TRUST MORTGAGE PASS	11/25/35	0.00%	MTS	100	0.00	0.00
4254	LEH XS 05-6 LT-R LEHMAN XS TRUST MORTGAGE PASS	11/25/35	0.00%	MTS	100	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
4199	0	Total Mortgages & Mortgage Backed	TBA	TBA
4200	0	Total Mortgages & Mortgage Backed	TBA	TBA
4201	0	Total Mortgages & Mortgage Backed	TBA	TBA
4202	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4203	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4204	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4205	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4206	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4207	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4208	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4209	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4210	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4211	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4212	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4213	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4214	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4215	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4216	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4217	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4218	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4219	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4220	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4221	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4222	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4223	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4224	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4225	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4226	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4227	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4228	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4229	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4230	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4231	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4232	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4233	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4234	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4235	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4236	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4237	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4238	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4239	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4240	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4241	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4242	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4243	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4244	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4245	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4246	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4247	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4248	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4249	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4250	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4251	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4252	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4253	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4254	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4255	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4256	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4257	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4258	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4259	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4260	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4261	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4262	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4263	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4264	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4265	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4266	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4267	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4268	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4269	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4270	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4271	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4272	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4273	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4274	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4275	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4276	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4277	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4278	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4279	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4280	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4281	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4282	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4283	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4284	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4285	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4286	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4287	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4288	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4289	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4290	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4291	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4292	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4293	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4294	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4295	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4296	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4297	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4298	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4299	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4300	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4301	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4302	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4303	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4304	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4305	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4306	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4307	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4308	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4309	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4310	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4255	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS056RRR
4256	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS058LT2
4257	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0605R0
4258	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0611CX
4259	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0611LT
4260	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0611RR
4261	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0611SX
4262	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0613L1
4263	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0613L2
4264	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0613R1
4265	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0613R2
4266	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0615RR
4267	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0617CX
4268	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0617L1
4269	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0617L2
4270	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0617R1
4271	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0617R2
4272	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0617SX
4273	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0619CX
4274	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0619LT
4275	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0619RR
4276	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0619SX
4277	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS061LT1
4278	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS061LT2
4279	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS061R1
4280	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS061R2
4281	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0620CX
4282	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0620LT
4283	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0620RR
4284	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0620SX
4285	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS063LTR
4286	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS063RRR
4287	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS065LTR
4288	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS067CCC
4289	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS067LTR
4290	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS067RRR
4291	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS068LTR
4292	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS068RRR
4293	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS069LTR
4294	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS069RRR
4295	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07091R
4296	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07092R
4297	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07101R
4298	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07102R
4299	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07103R
4300	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0711LT
4301	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0711RR
4302	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07121C
4303	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07122C
4304	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07123C
4305	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0718NC
4306	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS071LTR
4307	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS071RRR
4308	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0731LT
4309	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0731RR
4310	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0732LT

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
4255	LEH XS 05-6 3 R LEHMAN XS TRUST MORTGAGE PASS	11/25/35	0.00%	MTS	100	0.00	0.00
4256	LEH XS 05-8 LT-R-2 LEHMAN XS TRUST MORTGAGE PASS	12/25/35	0.00%	MTS	100	0.00	0.00
4257	LEH XS 06-5 R LEHMAN XS TRUST MORTGAGE PASS	04/25/36	0.00%	MTS	100	0.00	0.00
4258	LXS 06-11 CX LEHMAN XS TRUST	08/25/36	0.00%	MTS	100	0.00	0.00
4259	LXS 06-11 LTR LEHMAN XS TRUST	08/25/36	0.00%	MTS	100	0.00	0.00
4260	LXS 06-11 R LEHMAN XS TRUST	08/25/36	0.00%	MTS	100	0.00	0.00
4261	LXS 06-11 SX LEHMAN XS TRUST	08/25/36	0.00%	MTS	100	0.00	0.00
4262	LXS 06-13 LTR1 LEHMAN XS TRUST	09/25/36	0.00%	MTS	100	0.00	0.00
4263	LXS 06-13 LTR2 LEHMAN XS TRUST	09/25/36	0.00%	MTS	100	0.00	0.00
4264	LXS 06-13 R1 LEHMAN XS TRUST	09/25/36	0.00%	MTS	100	0.00	0.00
4265	LXS 06-13 R2 LEHMAN XS TRUST	09/25/36	0.00%	MTS	100	0.00	0.00
4266	LXS 2006-15 R LEHMAN XS TRUST	10/25/36	0.00%	MTS	100	0.00	0.00
4267	LXS 2006-17 CX LEHMAN XS TRUST	11/25/36	0.00%	MTS	100	0.00	0.00
4268	LXS 2006-17 LT-R1 LEHMAN XS TRUST	11/25/36	0.00%	MTS	100	0.00	0.00
4269	LXS 2006-17 LT-R2 LEHMAN XS TRUST	11/25/36	0.00%	MTS	100	0.00	0.00
4270	LXS 2006-17 R1 LEHMAN XS TRUST	11/25/36	0.00%	MTS	100	0.00	0.00
4271	LXS 2006-17 R2 LEHMAN XS TRUST	11/25/36	0.00%	MTS	100	0.00	0.00
4272	LXS 2006-17 SX LEHMAN XS TRUST	11/25/36	0.00%	MTS	100	0.00	0.00
4273	LXS 2006-19 C-X LEHMAN XS TRUST	12/25/36	0.00%	MTS	100	0.00	0.00
4274	LXS 2006-19 LT-R LEHMAN XS TRUST	12/25/36	0.00%	MTS	100	0.00	0.00
4275	LXS 2006-19 R LEHMAN XS TRUST	12/25/36	0.00%	MTS	100	0.00	0.00
4276	LXS 2006-19 S-X LEHMAN XS TRUST	12/25/36	0.00%	MTS	100	0.00	0.00
4277	LEH XS 06-1 LTR-1 LEHMAN XS TRUST MORTGAGE PASS	02/25/36	0.00%	MTS	100	0.00	0.00
4278	LEH XS 06-1 LTR-2 LEHMAN XS TRUST MORTGAGE PASS	02/25/36	0.00%	MTS	100	0.00	0.00
4279	LEH XS 06-1 R1 LEHMAN XS TRUST MORTGAGE PASS	02/25/36	0.00%	MTS	100	0.00	0.00
4280	LEH XS 06-1 R2 LEHMAN XS TRUST MORTGAGE PASS	02/25/36	0.00%	MTS	100	0.00	0.00
4281	LXS 2006-20 CX LEHMAN XS TRUST	01/25/37	0.00%	MTS	100	0.00	0.00
4282	LXS 2006-20 LT-R LEHMAN XS TRUST	01/25/37	0.00%	MTS	100	0.00	0.00
4283	LXS 2006-20 R LEHMAN XS TRUST	01/25/37	0.00%	MTS	100	0.00	0.00
4284	LXS 2006-20 SX LEHMAN XS TRUST	01/25/37	0.00%	MTS	100	0.00	0.00
4285	LEH XS 06-3 LTR LEHMAN XS TRUST MORTGAGE PASS	03/25/36	0.00%	MTS	100	0.00	0.00
4286	LEH XS 06-3 R LEHMAN XS TRUST MORTGAGE PASS	03/25/36	0.00%	MTS	100	0.00	0.00
4287	LEH XS 06-5 LTR LEHMAN XS TRUST MORTGAGE PASS	04/25/36	0.00%	MTS	100	0.00	0.00
4288	LXS 2006-7 C LEHMAN XS TRUST	05/25/36	0.00%	MTS	100	0.00	0.00
4289	LXS 2006-7 LTR LEHMAN XS TRUST	05/25/36	0.00%	MTS	100	0.00	0.00
4290	LXS 2006-7 R LEHMAN XS TRUST	05/25/36	0.00%	MTS	100	0.00	0.00
4291	LXS 06-8 LTR LEHMAN XS TRUST	06/25/36	0.00%	MTS	100	0.00	0.00
4292	LXS 06-8 R LEHMAN XS TRUST	06/25/36	0.00%	MTS	100	0.00	0.00
4293	LXS 06-9 LTR LEHMAN XS TRUST	07/25/36	0.00%	MTS	100	0.00	0.00
4294	LXS 06-9 R LEHMAN XS TRUST	07/25/36	0.00%	MTS	100	0.00	0.00
4295	LXS 2007-9 1-R LEHMAN XS TRUST	06/25/37	0.00%	MTS	100	0.00	0.00
4296	LXS 2007-9 2-R LEHMAN XS TRUST	06/25/37	0.00%	MTS	100	0.00	0.00
4297	LXS 2007-10H I-R LEHMAN XS TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
4298	LXS 2007-10H II-R LEHMAN XS TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
4299	LXS 2007-1 3-R LEHMAN XS TRUST	02/25/37	0.00%	MTS	100	0.00	0.00
4300	LXS 2007-11 LTR LEHMAN XS TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
4301	LXS 2007-11 R LEHMAN XS TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
4302	LXS 07-12N 1C LEHMAN XS TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
4303	LXS 07-12N 2 C LEHMAN XS TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
4304	LXS 07-12N 3 C LEHMAN XS TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
4305	LXS 07 18 N C LEHMAN XS TRUST	10/25/37	0.00%	MTS	100	0.00	0.00
4306	LXS 2007-1 LT-R LEHMAN XS TRUST	02/25/37	0.00%	MTS	100	0.00	0.00
4307	LXS 2007-1 R LEHMAN XS TRUST	02/25/37	0.00%	MTS	100	0.00	0.00
4308	LXS 2007-3 1-LT-R LEHMAN XS TRUST	03/25/37	0.00%	MTS	100	0.00	0.00
4309	LXS 2007-3 1-R LEHMAN XS TRUST	03/25/37	0.00%	MTS	100	0.00	0.00
4310	LXS 2007-3 2-LT-R LEHMAN XS TRUST	03/25/37	0.00%	MTS	100	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
4255	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4256	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4257	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4258	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4259	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4260	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4261	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4262	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4263	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4264	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4265	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4266	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4267	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4268	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4269	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4270	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4271	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4272	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4273	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4274	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4275	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4276	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4277	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4278	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4279	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4280	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4281	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4282	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4283	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4284	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4285	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4286	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4287	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4288	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4289	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4290	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4291	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4292	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4293	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4294	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4295	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4296	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4297	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4298	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4299	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4300	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4301	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4302	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4303	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4304	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4305	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4306	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4307	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4308	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4309	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4310	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4311	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4312	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4313	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4314	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4315	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4316	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4317	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4318	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4319	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4320	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4321	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4322	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4323	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4324	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4325	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4326	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4327	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4328	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4329	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4330	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4331	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4332	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4333	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4334	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4335	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4336	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4337	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4338	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4339	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4340	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4341	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4342	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4343	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4344	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4345	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4346	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4347	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4348	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4349	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4350	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4351	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4352	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4353	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4354	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4355	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4356	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4357	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4358	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4359	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4360	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4361	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4362	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4363	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4364	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4365	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4366	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4311	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0732RR
4312	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0733LT
4313	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0733RR
4314	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0734LT
4315	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0734RR
4316	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0751LT
4317	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0751RR
4318	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0752LT
4319	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0752RR
4320	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0762LT
4321	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS076ILT
4322	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS077NCC
4323	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS077NRR
4324	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS078HLT
4325	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS078HRR
4326	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0791LT
4327	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0792LT
4328	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS20056R
4329	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS510LT2
4330	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS510LTR
4331	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS615LTR
4332	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS7101LT
4333	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS7102LT
4334	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS715NC1
4335	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS715NC2
4336	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0505R
4337	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0510R
4338	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0612C
4339	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0701C
4340	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0701R
4341	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0703C
4342	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0704C
4343	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0704R
4344	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0705C
4345	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0705R
4346	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0706C
4347	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM072C1
4348	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM073R1
4349	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM077RI
4350	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM16XSR
4351	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM611R1
4352	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM611R2
4353	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM612R1
4354	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS0227AX
4355	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS057XSR
4356	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS059XSR
4357	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF3R
4358	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF4R
4359	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC052XR
4360	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC065IC
4361	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC11XSX
4362	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC4XS3R
4363	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC4XSRR
4364	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC6FR3R
4365	SP AMERICAS-TRADING	PRIME-AMERICAS			SRM0706R1
4366	SP AMERICAS-TRADING	PRIME-AMERICAS			SRM0706R2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
4311	LXS 2007-3 2-R LEHMAN XS TRUST	03/25/37	0.00%	MTS	100	0.00	0.00
4312	LXS 2007-3 3-LT-R LEHMAN XS TRUST	03/25/37	0.00%	MTS	100	0.00	0.00
4313	LXS 2007-3 3-R LEHMAN XS TRUST	03/25/37	0.00%	MTS	100	0.00	0.00
4314	LXS 2007-3 4-LT-R LEHMAN XS TRUST	03/25/37	0.00%	MTS	100	0.00	0.00
4315	LXS 2007-3 4-R LEHMAN XS TRUST	03/25/37	0.00%	MTS	100	0.00	0.00
4316	LXS 2007-5H I-LT-R LEHMAN XS TRUST	05/25/37	0.00%	MTS	100	0.00	0.00
4317	LXS 2007-5H I-R LEHMAN XS TRUST	05/25/37	0.00%	MTS	100	0.00	0.00
4318	LXS 2007-5H II-LT-R LEHMAN XS TRUST	05/25/37	0.00%	MTS	100	0.00	0.00
4319	LXS 2007-5H II-R LEHMAN XS TRUST	05/25/37	0.00%	MTS	100	0.00	0.00
4320	LXS 2007-6 II-LTR LEHMAN XS TRUST	05/25/37	0.00%	MTS	100	0.00	0.00
4321	LXS 2007-6 I-LTR LEHMAN XS TRUST	05/25/37	0.00%	MTS	100	0.00	0.00
4322	LXS 2007-7N C LEHMAN XS TRUST	06/25/37	0.00%	MTS	200	0.00	0.00
4323	LXS 2007-7N R LEHMAN XS TRUST	06/25/37	0.00%	MTS	200	0.00	0.00
4324	LXS 2007-8H LT-R LEHMAN XS TRUST	06/25/37	0.00%	MTS	100	0.00	0.00
4325	LXS 2007-8H R LEHMAN XS TRUST	06/25/37	0.00%	MTS	100	0.00	0.00
4326	LXS 2007-9 1LT-R LEHMAN XS TRUST	06/25/37	0.00%	MTS	100	0.00	0.00
4327	LXS 2007-9 2LT-R LEHMAN XS TRUST	06/25/37	0.00%	MTS	100	0.00	0.00
4328	LEH XS 05-6 R LEHMAN XS TRUST MORTGAGE PASS	11/25/35	0.00%	MTS	100	0.00	0.00
4329	LEH XS 05-10 LTR2 LEHMAN XS TRUST MORTGAGE PASS	01/25/36	0.00%	MTS	100	0.00	0.00
4330	LEH XS 05-10 LTR1 LEHMAN XS TRUST MORTGAGE PASS	01/25/36	0.00%	MTS	100	0.00	0.00
4331	LXS 2006-15 LT-R LEHMAN XS TRUST	10/25/36	0.00%	MTS	100	0.00	0.00
4332	LXS 2007-10H I-LTR LEHMAN XS TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
4333	LXS 2007-10H II-LTR LEHMAN XS TRUST	07/25/37	0.00%	MTS	100	0.00	0.00
4334	LXS 2007-15N C1 LEHMAN XS TRUST	08/25/37	0.00%	MTS	100	0.00	0.00
4335	LXS 2007-15N C2 LEHMAN XS TRUST	08/25/37	0.00%	MTS	100	0.00	0.00
4336	SARM 2005-5 R STRUCTURED ADJUSTABLE RATE MOR	05/25/35	0.00%	MTS	100	0.00	0.00
4337	SARM 2005-10 R STRUCTURED ADJUSTABLE RATE MOR	06/25/35	0.00%	MTS	100	0.00	0.00
4338	SARM 2006-12 C STRUCTURED ADJUSTABLE RATE MOR	12/25/46	0.00%	MTS	100	0.00	0.00
4339	SARM 2007-1 C STRUCTURED ADJUSTABLE RATE MOR	02/25/37	0.00%	MTS	100	0.00	0.00
4340	SARM 2007-1 R1 STRUCTURED ADJUSTABLE RATE MOR	02/25/47	0.00%	MTS	100	0.00	0.00
4341	SARM 2007-3 C STRUCTURED ADJUSTABLE RATE MOR	04/25/37	0.00%	MTS	100	0.00	0.00
4342	SARM 2007-4 C STRUCTURED ADJUSTABLE RATE MOR	05/25/47	0.00%	MTS	100	0.00	0.00
4343	SARM 2007-4 R STRUCTURED ADJUSTABLE RATE MOR	05/25/47	0.00%	MTS	100	0.00	0.00
4344	SARM 2007-5 C STRUCTURED ADJUSTABLE RATE MOR	06/25/37	0.00%	MTS	100	0.00	0.00
4345	SARM 2007-5 R-I STRUCTURED ADJUSTABLE RATE MOR	06/25/37	0.00%	MTS	100	0.00	0.00
4346	SARM0706 C STRUCTURED ADJUSTABLE RATE MOR	07/25/37	0.00%	MTS	100	0.00	0.00
4347	SARM 2007-2 C1 STRUCTURED ADJUSTABLE RATE MOR	02/25/47	0.00%	MTS	100	0.00	0.00
4348	SARM 2007-3 RI STRUCTURED ADJUSTABLE RATE MOR	04/25/37	0.00%	MTS	100	0.00	0.00
4349	SARM 2007-7 R-I STRUCTURED ADJUSTABLE RATE MOR	08/25/37	0.00%	MTS	100	0.00	0.00
4350	SARM 2005-16XS R STRUCTURED ADJUSTABLE RATE MOR	07/25/35	0.00%	MTS	100	0.00	0.00
4351	SARM 2006-11 R-I STRUCTURED ADJUSTABLE RATE MOR	12/25/36	0.00%	MTS	100	0.00	0.00
4352	SARM 2006-11 R-II STRUCTURED ADJUSTABLE RATE MOR	12/25/36	0.00%	MTS	100	0.00	0.00
4353	SARM 2006-12 R-I STRUCTURED ADJUSTABLE RATE MOR	12/25/46	0.00%	MTS	100	0.00	0.00
4354	SASCO 2002-27A X 144A SASCO	01/15/15	0.00%	MTS	100	0.00	0.00
4355	SASC05-7XS R STRUCTURED ASSET SECURITIES CO	04/25/35	0.00%	MTS	100	0.00	0.00
4356	SASC05-9XS R STRUCTURED ASSET SECURITIES CO	06/25/35	0.00%	MTS	100	0.00	0.00
4357	SASC05-RF3 R STRUCTURED ASSET SECURITIES CO	06/25/35	6.70%	MTS	100	0.00	-0.02
4358	SASC05-RF4 R STRUCTURED ASSET SECURITIES CO	07/25/35	0.00%	MTS	100	0.00	0.00
4359	SASC05-2XS R STRUCTURED ASSET SECURITIES CO	02/25/35	0.00%	MTS	100	0.00	0.00
4360	SASC06-5 INVESTOR CERT STRUCTURED ASSET SECURITIES CO	05/30/36	0.00%	MTS	100	0.00	0.00
4361	SASC 2004-11XS X STRUCTURED ASSET SECURITIES CO	06/25/34	0.00%	MTS	100	0.00	0.00
4362	SASC05-4XS 3R STRUCTURED ASSET SECURITIES CO	03/25/35	0.00%	MTS	100	0.00	0.00
4363	SASC05-4XS R STRUCTURED ASSET SECURITIES CO	03/25/35	0.00%	MTS	100	0.00	0.00
4364	SASC06-RF3 R STRUCTURED ASSET SECURITIES CO	10/25/36	0.00%	MTS	100	0.00	0.00
4365	SARM0706 R-I STRUCTURED ADJUSTABLE RATE MOR	07/25/37	0.00%	MTS	100	0.00	0.00
4366	SARM0706 R-II STRUCTURED ADJUSTABLE RATE MOR	07/25/37	0.00%	MTS	100	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
4311	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4312	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4313	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4314	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4315	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4316	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4317	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4318	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4319	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4320	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4321	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4322	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4323	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4324	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4325	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4326	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4327	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4328	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4329	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4330	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4331	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4332	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4333	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4334	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4335	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4336	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4337	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4338	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4339	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4340	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4341	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4342	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4343	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4344	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4345	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4346	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4347	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4348	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4349	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4350	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4351	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4352	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4353	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4354	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4355	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4356	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4357	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4358	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4359	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4360	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4361	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4362	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4363	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4364	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4365	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4366	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4367	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4368	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4369	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4370	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4371	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4372	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4373	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4374	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4375	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4376	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4377	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4378	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4379	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4380	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4381	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4382	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4383	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4384	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4385	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4386	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4387	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4388	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4389	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4390	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4391	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4392	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4393	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4394	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4395	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4396	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4397	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4398	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4399	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4400	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4401	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4402	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4403	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4404	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4405	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4406	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4407	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4408	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4409	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4410	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4411	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4412	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4413	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4414	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4415	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4416	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4417	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4418	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4419	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4420	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4421	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4422	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4367	SP AMERICAS-TRADING	PRIME-AMERICAS			TBW063LTR
4368	SP AMERICAS-TRADING	PRIME-AMERICAS			THORNB021
4369	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0090002
4370	SP AMERICAS-TRADING	PRIME-AMERICAS	31396XVW1		31396XVW1
4371	SP AMERICAS-TRADING	PRIME-AMERICAS	31396XVX9		31396XVX9
4372	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GMY8		32051GMY8
4373	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GT96		32051GT96
4374	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LNX3		45660LNX3
4375	SP AMERICAS-TRADING	PRIME-AMERICAS	45661EAT1		45661EAT1
4376	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BCD0		52519BCD0
4377	SP AMERICAS-TRADING	PRIME-AMERICAS	52520CBB0		52520CBB0
4378	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MBJ1		52520MBJ1
4379	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MHB2		52520MHB2
4380	SP AMERICAS-TRADING	PRIME-AMERICAS	52520NCC3		52520NCC3
4381	SP AMERICAS-TRADING	PRIME-AMERICAS	52520SAT7		52520SAT7
4382	SP AMERICAS-TRADING	PRIME-AMERICAS	52521DAY8		52521DAY8
4383	SP AMERICAS-TRADING	PRIME-AMERICAS	52521JAK5		52521JAK5
4384	SP AMERICAS-TRADING	PRIME-AMERICAS	52521NAS9		52521NAS9
4385	SP AMERICAS-TRADING	PRIME-AMERICAS	52521PAS4		52521PAS4
4386	SP AMERICAS-TRADING	PRIME-AMERICAS	52522UAX1		52522UAX1
4387	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAS6		52522XAS6
4388	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VCB3		52524VCB3
4389	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAV0		52525DAV0
4390	SP AMERICAS-TRADING	PRIME-AMERICAS	75115FBB5		75115FBB5
4391	SP AMERICAS-TRADING	PRIME-AMERICAS	75115FBC3		75115FBC3
4392	SP AMERICAS-TRADING	PRIME-AMERICAS	75115FBD1		75115FBD1
4393	SP AMERICAS-TRADING	PRIME-AMERICAS	75115FBE9		75115FBE9
4394	SP AMERICAS-TRADING	PRIME-AMERICAS	76114GAK3		76114GAK3
4395	SP AMERICAS-TRADING	PRIME-AMERICAS	863579J25		863579J25
4396	SP AMERICAS-TRADING	PRIME-AMERICAS	863579QG6		863579QG6
4397	SP AMERICAS-TRADING	PRIME-AMERICAS	863581AV6		863581AV6
4398	SP AMERICAS-TRADING	PRIME-AMERICAS	86358DAP3		86358DAP3
4399	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RXH5		86358RXH5
4400	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BJZ5		86359BJZ5
4401	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BUY5		86359BUY5
4402	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DKK2		86359DKK2
4403	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DYT8		86359DYT8
4404	SP AMERICAS-TRADING	PRIME-AMERICAS	86360NBF8		86360NBF8
4405	SP AMERICAS-TRADING	PRIME-AMERICAS	86361BAT4		86361BAT4
4406	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JBU3		86361JBU3
4407	SP AMERICAS-TRADING	PRIME-AMERICAS	86361PBF2		86361PBF2
4408	SP AMERICAS-TRADING	PRIME-AMERICAS	86362TAU1		86362TAU1
4409	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAV6		86362UAV6
4410	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAT0		86364PAT0
4411	SP AMERICAS-TRADING	PRIME-AMERICAS	86365CAK7		86365CAK7
4412	SP AMERICAS-TRADING	PRIME-AMERICAS	87804AAU6		87804AAU6
4413	SP AMERICAS-TRADING	PRIME-AMERICAS	885220JE4		885220JE4
4414	SP AMERICAS-TRADING	PRIME-AMERICAS	94983EAC7		94983EAC7
4415	SP AMERICAS-TRADING	PRIME-AMERICAS	94985TAW8		94985TAW8
4416	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS05GL1X
4417	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2L
4418	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2P
4419	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2R
4420	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL3L
4421	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL3P
4422	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL3R

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
4367	TBW 2006-3 LTR TBW MORTGAGE BACKED PASS THROU	07/25/36	0.00%	MTS	100	0.00	0.00
4368	THORNBURG MTG TRUST 02-1 R THORNBURG MTG	04/25/32	0.00%	MTS	100	0.00	0.00
4369	SARM07-7 C	11/25/37	0.00%	MTS	100	0.00	0.00
4370	FNW 2007-W8 R FANNIE MAE	09/25/37	0.00%	MTS	100	0.00	0.00
4371	FNW 2007-W8 RL FANNIE MAE	09/25/37	0.00%	MTS	100	0.00	0.00
4372	FHASI05-A2 2AR FIRST HORIZON ASSET SECURITIES	05/25/35	5.15%	MTS	100	0.00	-0.01
4373	FHAMS 2006-FA1 R FIRST HORIZON ALTERNATIVE MORT	04/25/36	0.00%	MTS	100	0.00	0.00
4374	RAST 2005-A7 AR RESIDENTIAL ASSET SECURITIZATI	06/25/35	5.50%	MTS	100	0.00	-0.01
4375	INDX 2006-AR2 R INDYMAC INDEX MORTGAGE LOAN TR	04/25/46	0.00%	MTS	100	0.00	0.00
4376	LMT 2007-7 R LEHMAN MORTGAGE TRUST	08/25/37	5.90%	MTS	100	0.00	-0.01
4377	LMT 2006-3 R LEHMAN MORTGAGE TRUST	07/25/36	0.00%	MTS	100	0.00	0.00
4378	LMT 2005-1 R LEHMAN MORTGAGE TRUST	11/25/35	5.50%	MTS	100	0.00	-0.01
4379	LMT 2006-2 R LEHMAN MORTGAGE TRUST	04/25/36	0.00%	MTS	100	0.00	0.00
4380	LMT 06-6 R LEHMAN MORTGAGE TRUST	10/25/36	6.00%	MTS	100	0.00	-0.01
4381	LMT 2006-8 R LEHMAN MORTGAGE TRUST	12/25/36	6.00%	MTS	100	0.00	-0.01
4382	LMT 2007-2 R LEHMAN MORTGAGE TRUST	03/25/37	5.75%	MTS	100	0.00	-0.02
4383	LMT 2007-3 R LEHMAN MORTGAGE TRUST	04/25/37	7.00%	MTS	100	0.00	-0.02
4384	LMT 2007-6 R LEHMAN MORTGAGE TRUST	07/25/37	6.94%	MTS	100	0.00	-0.02
4385	LSSCO 2007-1 R LEHMAN STRUCTURED SECURITIES C	10/30/34	0.00%	MTS	100	0.00	0.00
4386	LMT 2008-2 R LEHMAN MORTGAGE TRUST	03/25/38	6.00%	MTS	100	0.00	0.00
4387	LMT 2007-9 R LEHMAN MORTGAGE TRUST	10/25/37	6.00%	MTS	100	0.00	0.00
4388	LXS 2007-15N R LEHMAN XS TRUST	08/25/47	0.00%	MTS	100	0.00	0.00
4389	LXS 07-18N R LEHMAN XS TRUST	10/25/10	0.00%	MTS	100	0.00	0.00
4390	RALI 2006-QO8 R1 RESIDENTIAL ACCREDIT LOANS INC	10/25/46	0.00%	MTS	100	0.00	0.00
4391	RALI 2006-QO8 R2 RESIDENTIAL ACCREDIT LOANS INC	10/25/46	0.00%	MTS	100	0.00	0.00
4392	RALI 2006-QO8 R3 RESIDENTIAL ACCREDIT LOANS INC	10/25/46	0.00%	MTS	100	0.00	0.00
4393	RALI 2006-QO8 RX RESIDENTIAL ACCREDIT LOANS INC	10/25/46	0.00%	MTS	100	0.00	0.00
4394	RAST 2006-A16 AR RESIDENTIAL ASSET SECURITIZATI	01/25/37	6.50%	MTS	100	0.00	-0.02
4395	SARM 2005-22 R STRUCTURED ADJUSTABLE RATE MOR	12/25/35	5.25%	MTS	100	0.00	0.00
4396	SARM05-7 R STRUCTURED ADJUSTABLE RATE MOR	04/25/35	5.42%	MTS	100	0.00	0.00
4397	SARM 2006-6 R STRUCTURED ADJUSTABLE RATE MOR	07/25/36	6.80%	MTS	100	0.00	0.00
4398	SARM 2008-1 R STRUCTURED ADJUSTABLE RATE MOR	10/25/37	0.00%	MTS	100	0.00	0.00
4399	SASCO 02-4H R STRUCTURED ASSET SECS CORP	02/25/32	0.00%	MTS	100	0.00	0.00
4400	SASCO 2004-1 R STRUCTURED ASSET SECS CO	04/28/34	1.84%	MTS	100	0.00	-0.01
4401	SASC 2004-12 R STRUCTURED ASSET SECURITIES CO	05/25/34	0.00%	MTS	100	0.00	0.00
4402	SASC05-14 R STRUCTURED ASSET SECURITIES CO	07/25/35	0.00%	MTS	100	0.00	0.00
4403	SASC 2006-3H R STRUCTURED ASSET SECURITIES CO	04/25/36	5.24%	MTS	100	0.00	0.00
4404	SARM 2006-5 R STRUCTURED ADJUSTABLE RATE MOR	06/25/36	0.00%	MTS	100	0.00	0.00
4405	SARM 2006-7 R STRUCTURED ADJUSTABLE RATE MOR	08/25/36	5.82%	MTS	100	0.00	0.00
4406	SARM 2006-8 R STRUCTURED ADJUSTABLE RATE MOR	09/25/36	0.00%	MTS	100	0.00	0.00
4407	SARM 2006-9 R STRUCTURED ADJUSTABLE RATE MOR	09/25/36	0.00%	MTS	100	0.00	0.00
4408	SARM 2007-1 R STRUCTURED ADJUSTABLE RATE MOR	02/25/37	6.31%	MTS	100	0.00	-0.01
4409	SARM 2007-2 R2 STRUCTURED ADJUSTABLE RATE MOR	03/25/37	6.00%	MTS	100	0.00	0.00
4410	SARM 2007-10 R2 STRUCTURED ADJUSTABLE RATE MOR	11/25/37	6.72%	MTS	100	0.00	0.00
4411	SASC 2007-RF2 R STRUCTURED ASSETS SECURITIES C	11/25/37	0.00%	MTS	100	0.00	0.00
4412	TBW 2006-3 R TBW MORTGAGE BACKED PASS THROU	07/25/36	6.00%	MTS	100	0.00	-0.01
4413	TMST 2005-3 R THORNBURG MORTGAGE SECURITIES	10/25/35	5.25%	MTS	100	0.00	-0.01
4414	WFMBS 2005-AR12 1AR WELLS FARGO MORTGAGE BACKED SE	07/25/35	4.36%	MTS	100	0.00	0.00
4415	WFMBS 2007-3 1AR WELLS FARGO MORTGAGE BACKED SE	04/25/37	6.00%	MTS	100	0.00	-0.01
4416	SASC 2005-GEL1 X STRUCTURED ASSET SECURITIES CO	05/25/34	0.00%	MTS	39,512,888	0.00	0.00
4417	SASC 2006-GEL2 LT-R STRUCTURED ASSET SECURITIES CO	04/25/36	0.00%	MTS	0	0.00	0.00
4418	SASC 2006-GEL2 P STRUCTURED ASSET SECURITIES CO	04/25/36	0.00%	MTS	0	0.00	0.00
4419	SASC 2006-GEL2 R STRUCTURED ASSET SECURITIES CO	04/25/36	0.00%	MTS	0	0.00	0.00
4420	SASC 2006-GEL3 LR STRUCTURED ASSET SECURITIES CO	07/25/36	0.00%	MTS	266,155,100	0.00	0.00
4421	SASC 2006-GEL3 P STRUCTURED ASSET SECURITIES CO	07/25/36	0.00%	MTS	217,435,884	0.00	0.00
4422	SASC 2006-GEL3 R STRUCTURED ASSET SECURITIES CO	07/25/36	0.00%	MTS	266,155,100	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
4367	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4368	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4369	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4370	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4371	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4372	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4373	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4374	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4375	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4376	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4377	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4378	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4379	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4380	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4381	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4382	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4383	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4384	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4385	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4386	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4387	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4388	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4389	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4390	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4391	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4392	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4393	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4394	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4395	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4396	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4397	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4398	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4399	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4400	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4401	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4402	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4403	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4404	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4405	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4406	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4407	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4408	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4409	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4410	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4411	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4412	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4413	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4414	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4415	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4416	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4417	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4418	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4419	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4420	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4421	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4422	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4423	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4424	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4425	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4426	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4427	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4428	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4429	GME0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4430	GME0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4431	GME0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4432	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4433	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4434	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4435	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4436	GME5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4437	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4438	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4439	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4440	GMFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4441	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
4442	GMHN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4443	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4444	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4445	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4446	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4447	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4448	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4449	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4450	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4451	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4452	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4453	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4454	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4455	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4456	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4457	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4458	GMJO	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
4459	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4460	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4461	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4462	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4463	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4464	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4465	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4466	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4467	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4468	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4469	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4470	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4471	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4472	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4473	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4474	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4475	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4476	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4477	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4478	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4423	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL3X
4424	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS3GEL1R
4425	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	02662AAE2		02662AAE2
4426	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	02662AAF9		02662AAF9
4427	SP AMERICAS-TRADING	ABS CDO AMERICAS	126670YG7		126670YG7
4428	SP AMERICAS-TRADING	ABS CDO AMERICAS	25466KEQ8	US25466KEQ85	25466KEQ8
4429	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING			SAS04SC1R
4430	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86358RED5		86358RED5
4431	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86358RYF8		86358RYF8
4432	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			EAGLE9810
4433	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASCO9811
4434	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASCO982R
4435	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572SS3		863572SS3
4436	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86358RYB7		86358RYB7
4437	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SBM7881B2
4438	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SBM7883B2
4439	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	5894089A3		5894089A3
4440	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AB1	US058521AB13	058521AB1
4441	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50179HAB8		50179HAB8
4442	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			RMSC936AR
4443	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	302436209		302436209
4444	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	30247X206		30247X206
4445	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	31562A201		31562A201
4446	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385BAA0		80385BAA0
4447	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385EAA4		80385EAA4
4448	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385T202	US80385T2024	80385T202
4449	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385TAA1		80385TAA1
4450	SP AMERICAS-TRADING	ABS DERIVATIVES	00082WAE0	US00082WAE03	00082WAE0
4451	SP AMERICAS-TRADING	ABS DERIVATIVES	002561AC2		002561AC2
4452	SP AMERICAS-TRADING	ABS DERIVATIVES	127774AC1		127774AC1
4453	SP AMERICAS-TRADING	ABS DERIVATIVES	48206BAH9		48206BAH9
4454	SP AMERICAS-TRADING	ABS DERIVATIVES	55313HAA6	US55313HAA68	55313HAA6
4455	SP AMERICAS-TRADING	ABS DERIVATIVES	83744UAL4		83744UAL4
4456	SP AMERICAS-TRADING	ABS DERIVATIVES	83744UAM2		83744UAM2
4457	SP AMERICAS-TRADING	ABS DERIVATIVES	G28610AA4		G28610AA4
4458	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NGL2		52519NGL2
4459	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	17312GAC5		17312GAC5
4460	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	22541QTW2		22541QTW2
4461	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	40431MAJ5		40431MAJ5
4462	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358GAP6		86358GAP6
4463	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358RW45		86358RW45
4464	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359BV57	US86359BV571	86359BV57
4465	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	9497ERAP9		9497ERAP9
4466	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	007625AE6		007625AE6
4467	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	007625AH9		007625AH9
4468	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	04543HAA6	US04543HAA68	04543HAA6
4469	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	225411AA5		225411AA5
4470	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	31561NAB1		31561NAB1
4471	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	357523AL3	US357523AL31	357523AL3
4472	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	542394AB7		542394AB7
4473	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	54239GAB0		54239GAB0
4474	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	54240KAA0	US54240KAA07	54240KAA0
4475	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	57643KAA6		57643KAA6
4476	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	700699AB7		700699AB7
4477	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	71085RAB5		71085RAB5
4478	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783898AA7		783898AA7

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
4423	SASC 2006-GEL3 X STRUCTURED ASSET SECURITIES CO	07/25/36	0.00%	MTS	217,435,884	0.00	0.00
4424	SASCO 2003-GEL1 R STRUCTURED ASSET SECS CO	10/25/33	0.00%	MTS	11,780,454	0.00	0.00
4425	AHM 2007-SD2 M4 AMERICAN HOME MORTGAGE ASSETS	06/25/37	0.00%	MTS	11,582,000	0.00	0.00
4426	AHM 2007-SD2 M5 AMERICAN HOME MORTGAGE ASSETS	06/25/37	0.00%	MTS	6,675,000	0.00	0.00
4427	CWL 2006-5 2A2 COUNTRYWIDE ASSET-BACKED CERTI	08/25/36	2.65%	MTS	0	0.95	0.95
4428	DCMT 2003-3 A DISCOVER CARD MASTER TRUST I	09/15/12	2.67%	MTS	(1)	0.98	0.98
4429	SASCO 2004-SC1 R STRUCTURED ASSET SECURITIES CO	12/25/29	0.00%	MTS	100	0.00	0.00
4430	SASCO 01-SB1-R CMO SER 01-SB1 STRUCTURED ASSET SECS CO	08/25/31	0.00%	MTS	100	0.00	0.00
4431	SASCO 02-AL1 O CMO SERIES 02 STRUCTURED ASSET SECS CORP	04/25/32	0.00%	MTS	100	0.00	0.00
4432	EAGLE 98-1 O ARE9800IO AMER RESID EAGLE CERT TR-144A	05/25/28	0.00%	MTS	2,504,499	0.00	0.00
4433	SASCO 98-11 R CMO SERIES 98-11STRUCTURED ASSET SEC CORP-144A	10/01/36	0.00%	MTS	1	0.00	0.00
4434	SASCO 98-2 R CMO SERIES 97-2 STRUCTURED ASSET SECS CORP	02/25/28	0.00%	MTS	1	0.00	0.00
4435	SASCO 98-3 R RESID 98-3 STRUCTURED ASSET SECURITIES CO	03/25/28	0.00%	MTS	1	0.00	0.00
4436	SASCO 02-AL1 APO 2002 AL1 APO STRUCTURED ASSET SEC CORP	04/25/32	0.00%	MTS	0	0.89	0.89
4437	SBM7 88-01 B2 CMO RESID 88-01 SALOMON BROS MTG SECS VII	03/30/18	0.00%	MTS	1	0.00	0.00
4438	SBM7 88-03 B2 CMO RESID 88-03 SALOMON BROS MTG SECS VII	06/23/18	0.00%	MTS	1	0.00	0.00
4439	MERC 88-A B CMO SERIES 88-A MERCURY PRIVATE PLACEMENT	07/25/18	3.41%	MTS	0	0.83	0.83
4440	BALLANTYNE 2006-1A A2A BALLANTYNE RE PLC	05/02/36	2.67%	MTS	0	0.74	0.74
4441	LBMT 1991-4 A2 LB MORTGAGE TRUST	04/25/21	0.72%	MTS	214	0.00	0.00
4442	RMSC 1993-6A R1 RYLAND MTGESECS CORP-144A PRIV PLACEMENT	12/29/31	0.00%	MTS	1,000	0.00	0.00
4443	FFML NIM 2006-FF15 PS	01/01/00	0.00%	MTS	100	0.00	0.00
4444	FFML NIM 2006-FF14 PREFERRED	01/01/00	0.00%	MTS	100	0.00	0.00
4445	FFML NIM 2006-FF17 PS	01/01/00	0.00%	MTS	100	0.00	0.00
4446	SASCN 2006-BC6 C STRUCTURED ASSET SECURITIES CO	01/27/36	0.00%	MTS	2,800,000	0.00	0.00
4447	SASNM 2007-BC2 A SASCO NET INTEREST MARGIN TRUS	03/27/37	6.50%	MTS	0	0.87	0.87
4448	***SASCO NIM CO 2007 BC2 PREF SHS 144A 3C7	01/01/00	0.00%	MTS	100	0.00	0.00
4449	SASNM 2007-BC2 C SASCO NET INTEREST MARGIN TRUS	03/27/37	0.00%	MTS	3,910,000	0.00	0.00
4450	ACABS 2006-1A B1L ACA ABS LTD	06/10/41	6.24%	MTS	516,434	0.00	0.00
4451	ABAC 2006-HG1A B ABACUS LTD	11/28/46	3.93%	MTS	0	1.00	1.00
4452	CRNMZ 2007-4A A2 CAIRN MEZZANINE ABS CDO PLC	04/11/47	5.39%	MTS	5,000,000	0.00	0.00
4453	JPTR 2006-4A F JUPITER HIGH GRADE CDO LTD	12/05/46	6.01%	MTS	4,052,552	0.00	0.00
4454	MKP VELA CBO LTD FRN 20461210 SERIES# 1A 144A	12/10/46	3.27%	MTS	211,500	0.00	0.00
4455	SCF 9A E SOUTH COAST FUNDING	12/05/47	8.01%	MTS	6,068,770	0.00	0.00
4456	SCF 9A F SOUTH COAST FUNDING	12/05/47	10.51%	MTS	4,706,126	0.00	0.00
4457	DUKEF 2000-1X A DUKE FUNDING LTD	11/10/30	5.72%	MTS	0	0.00	0.00
4458	LBFRC 2003-LLFA XFLP LEHMAN BROTHERS FR COMMERCIAL	12/14/14	0.22%	MTS	4	0.00	0.00
4459	CMLTI 2007-AHL3 A3C CITIGROUP MORTGAGE LOAN TRUST	05/25/37	2.73%	MTS	0	0.49	0.49
4460	HEAT 2003-6 B2 HOME EQUITY ASSET TRUST	02/25/34	7.30%	MTS	1	0.01	0.01
4461	HFCHC 2007-2 A4 HFC HOME EQUITY LOAN ASSET BAC	07/20/36	2.77%	MTS	0	0.61	0.61
4462	SAIL 2006-BNC2 M8 STRUCTURED ASSET INVESTMENT LO	05/25/36	4.43%	MTS	63	0.00	0.00
4463	ARC 2002 BC4 A ARC	07/25/32	5.62%	MTS	0	0.72	0.72
4464	SASC 2005-WF1 A2 STRUCTURED ASSET SECURITIES CO	02/25/35	3.58%	MTS	0	0.00	0.00
4465	WFHET 2005-1 AII1 WELLS FARGO HOME EQUITY TRUST	04/25/35	2.70%	MTS	0	0.92	0.92
4466	AABST 2004-5N NOTE AEGIS ASSET BACKED SECURITIES	12/25/34	0.00%	MTS	1,563,078	0.00	0.00
4467	AABST 2005-5N N1 AEGIS ASSET BACKED SECURITIES	12/25/23	0.00%	MTS	27,699	0.00	0.00
4468	ABFCN 2002SB1 NOTE ASSET BACKED FUNDING CO NIM	04/25/33	9.80%	MTS	3,231,460	0.00	0.00
4469	HEATN 2005-8 A HEAT EQUITY ASSET TRUST NIM	03/27/36	0.00%	MTS	12,098,732	0.00	0.00
4470	FFMLN 2005-FFH2 B FIRST FRANKLIN MTG LOAN ASSET	07/27/35	0.00%	MTS	201,358	0.00	0.00
4471	FRENT FREMONT NIM TRUST	08/25/34	5.25%	MTS	0	0.00	0.00
4472	LBAHC 2005-3 N2 LONG BEACH ASSET HOLDINGS CORP	09/25/35	0.00%	MTS	765,189	0.00	0.00
4473	LBMLT 2004-6 NIM N3 LONG BEACH MORTGAGE LOAN TRUST	11/27/34	0.00%	MTS	8,290,000	0.00	0.00
4474	LBMLT 06-WL2 N-1 LONG BEACH MORTGAGE LOAN TRUST	12/27/45	0.00%	MTS	288,666	0.00	0.00
4475	MNIM 2006-CI16 N1 MASTR ABS NIM TRUST	10/26/35	0.00%	MTS	5,521,564	0.00	0.00
4476	PPSIN 2005-WCH1 B PARK PLACE SECURITIES NIM TRUS	02/25/35	0.00%	MTS	665,853	0.00	0.00
4477	PCNIM 2004-2 B PEOPLE'S CHOICE HOME LOAN SECU	10/28/34	0.00%	MTS	216,440	0.00	0.00
4478	SAILN 2005-5A C SAIL NET INTEREST MARGIN NOTES	06/27/35	0.00%	MTS	8,000,000	0.00	0.00

	S	T	U	V
4423	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4424	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4425	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4426	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4427	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4428	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4429	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4430	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4431	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4432	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4433	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4434	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4435	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4436	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4437	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4438	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4439	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4440	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4441	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4442	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4443	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4444	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4445	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4446	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4447	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4448	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4449	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4450	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4451	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4452	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4453	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4454	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4455	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4456	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4457	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4458	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4459	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4460	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4461	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4462	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4463	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4464	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4465	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4466	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4467	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4468	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4469	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4470	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4471	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4472	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4473	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4474	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4475	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4476	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4477	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4478	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4479	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4480	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4481	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4482	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4483	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4484	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4485	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4486	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4487	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4488	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4489	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4490	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4491	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4492	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4493	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4494	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4495	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4496	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4497	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4498	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4499	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4500	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4501	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4502	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4503	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4504	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4505	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4506	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4507	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4508	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4509	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4510	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4511	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4512	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4513	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4514	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4515	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4516	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4517	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4518	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4519	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4520	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4521	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4522	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4523	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4524	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4525	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4526	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4527	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4528	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4529	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4530	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4531	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4532	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4533	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4534	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4479	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783898AE9		783898AE9
4480	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783898AF6		783898AF6
4481	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783898AG4		783898AG4
4482	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783898AH2		783898AH2
4483	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AB3		784002AB3
4484	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AE7		784002AE7
4485	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AF4		784002AF4
4486	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AH0		784002AH0
4487	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AJ6		784002AJ6
4488	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AK3		784002AK3
4489	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AM9		784002AM9
4490	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AN7		784002AN7
4491	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AP2	US784002AP24	784002AP2
4492	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAA6		78710DAA6
4493	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAB4		78710DAB4
4494	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAC2		78710DAC2
4495	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAD0		78710DAD0
4496	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAE8		78710DAE8
4497	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAF5		78710DAF5
4498	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAG3	US78710DAG34	78710DAG3
4499	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAH1		78710DAH1
4500	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAJ7	US78710DAJ72	78710DAJ7
4501	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAK4		78710DAK4
4502	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710EAA4		78710EAA4
4503	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710EAB2		78710EAB2
4504	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710EAC0		78710EAC0
4505	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710EAE6		78710EAE6
4506	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	803827AF1		803827AF1
4507	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382AAB3		80382AAB3
4508	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAE2	US80382QAE26	80382QAE2
4509	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAG7		80382QAG7
4510	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAH5		80382QAH5
4511	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAK8	US80382QAK85	80382QAK8
4512	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAM4		80382QAM4
4513	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAN2		80382QAN2
4514	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAP7		80382QAP7
4515	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAQ5		80382QAQ5
4516	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAR3		80382QAR3
4517	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAW2	US80382QAW24	80382QAW2
4518	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QBH4	US80382QBH48	80382QBH4
4519	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QBR2		80382QBR2
4520	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QBS0		80382QBS0
4521	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QBT8		80382QBT8
4522	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAL2		80382SAL2
4523	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAM0	US80382SAM08	80382SAM0
4524	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAX6	US80382SAX62	80382SAX6
4525	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAY4		80382SAY4
4526	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAZ1		80382SAZ1
4527	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SBB3		80382SBB3
4528	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SBC1	US80382SBC17	80382SBC1
4529	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SBD9		80382SBD9
4530	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SBK3		80382SBK3
4531	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SCH9		80382SCH9
4532	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SCK2		80382SCK2
4533	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SCX4	US80382SCX45	80382SCX4
4534	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SCY2		80382SCY2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
4479	SAILN 2005-HE3A B SAIL NET INTEREST MARGIN NOTES	09/27/35	0.00%	MTS	6,800,000	0.00	0.00
4480	SAILN 2005-8A B SAIL NET INTEREST MARGIN NOTES	10/27/35	0.00%	MTS	4,500,000	0.00	0.00
4481	SAILN 2005-10A B SAIL NET INTEREST MARGIN NOTES	12/27/35	0.00%	MTS	7,400,000	0.00	0.00
4482	SAILN 2005-11A B SAIL NET INTEREST MARGIN NOTES	01/27/35	0.00%	MTS	6,710,000	0.00	0.00
4483	SAILN 2005-5A B SAIL NET INTEREST MARGIN NOTES	06/27/35	9.00%	MTS	4,000,000	0.00	0.00
4484	SAILN 2005-HE1A A SAIL NET INTEREST MARGIN NOTES	07/27/35	5.00%	MTS	56,873	0.00	0.00
4485	SAILN 2005-HE1A B SAIL NET INTEREST MARGIN NOTES	07/27/35	0.00%	MTS	6,368,634	0.00	0.00
4486	SAILN 2005-7A B SAIL NET INTEREST MARGIN NOTES	08/27/35	0.00%	MTS	3,650,000	0.00	0.00
4487	SAILN 2005-HE3A A SAIL NET INTEREST MARGIN NOTES	09/27/35	0.00%	MTS	3,935,495	0.00	0.00
4488	SAILN 2005-8A A SAIL NET INTEREST MARGIN NOTES	10/27/35	0.00%	MTS	4,562,393	0.00	0.00
4489	SAILN 2005-9A B SAIL NET INTEREST MARGIN NOTES	11/27/35	0.00%	MTS	3,200,000	0.00	0.00
4490	SAILN 2005-10A A SAIL NET INTEREST MARGIN NOTES	12/27/35	0.00%	MTS	16,714,965	0.00	0.00
4491	SAILN 2005-11A A SAIL NET INTEREST MARGIN NOTES	01/27/35	0.00%	MTS	11,540,711	0.00	0.00
4492	SAILN 2006-1A A SAIL NET INTEREST MARGIN NOTES	01/27/36	0.00%	MTS	16,556,088	0.00	0.00
4493	SAILN 2006-1A B SAIL NET INTEREST MARGIN NOTES	01/27/36	0.00%	MTS	1,390,000	0.00	0.00
4494	SAILN 2006-BC1A A SAIL NET INTEREST MARGIN NOTES	03/27/36	0.00%	MTS	3,188,587	0.00	0.00
4495	SAILN 2006-BC1A B SAIL NET INTEREST MARGIN NOTES	03/27/36	0.00%	MTS	4,950,000	0.00	0.00
4496	SAILN 2006-2A A SAIL NET INTEREST MARGIN NOTES	04/27/36	0.00%	MTS	17,130,896	0.00	0.00
4497	SAILN 2006-2A B SAIL NET INTEREST MARGIN NOTES	04/27/36	0.00%	MTS	2,650,000	0.00	0.00
4498	SAILN 2006-BC2A A STRUCTURED ASSET INVESTMENT LO	05/27/36	0.00%	MTS	14,677,015	0.00	0.00
4499	SAILN 2006-BC2A B STRUCTURED ASSET INVESTMENT LO	05/27/36	0.00%	MTS	3,450,000	0.00	0.00
4500	SAILN 2006-3A A SAIL NET INTEREST MARGIN NOTES	06/27/36	0.00%	MTS	33,174,954	0.00	0.00
4501	SAILN 2006-4A A SAIL NET INTEREST MARGIN NOTES	07/27/36	0.00%	MTS	10,181,221	0.00	0.00
4502	SAILN 2006-1A C SAIL NET INTEREST MARGIN NOTES	01/27/36	0.00%	MTS	8,480,000	0.00	0.00
4503	SAILN 2006-BC1A C SAIL NET INTEREST MARGIN NOTES	03/27/36	0.00%	MTS	6,520,000	0.00	0.00
4504	SAILN 2006-2A C SAIL NET INTEREST MARGIN NOTES	04/27/36	0.00%	MTS	4,975,000	0.00	0.00
4505	SAILN 2006-4A B SAIL NET INTEREST MARGIN NOTES	07/27/36	0.00%	MTS	13,190,000	0.00	0.00
4506	SASCO NIM 2003-BC1 B STRUCTURED ASSET SECS CO	05/27/33	0.00%	MTS	5,134,465	0.00	0.00
4507	SASNM 2006-AM1 B SASCO NET INTEREST MARGIN TRUS	04/27/36	0.00%	MTS	5,290,000	0.00	0.00
4508	SAIL NIM 2003 BC1 B SAIL NIM 2003 BC1 B	01/27/33	0.00%	MTS	5,915,367	0.00	0.00
4509	SAIL NIM 2003 BC2 B SAIL NIM 2003 BC2 B	04/27/33	0.00%	MTS	6,300,000	0.00	0.00
4510	SAILN 2003-BC2A C SAIL NIM	04/27/33	0.00%	MTS	12,850,000	0.00	0.00
4511	SAIL NIM 2003 BC3 B SAIL NIM 2003 BC3 B	04/27/33	0.00%	MTS	2,375,000	0.00	0.00
4512	SAIL NIM 2003 BC5 B SAIL NIM 2003 BC5 B	06/27/33	0.00%	MTS	3,330,000	0.00	0.00
4513	SAIL NIM 2003-7 B SAIL NIM	08/27/33	0.00%	MTS	8,150,000	0.00	0.00
4514	SAIL NIM 2003-6 B AP7 SAIL NIM 2003-6 B AP7	08/27/33	0.00%	MTS	2,450,000	0.00	0.00
4515	SAIL NIM 2003-8 B SAIL NIM	08/27/33	0.00%	MTS	8,625,000	0.00	0.00
4516	SAIL NIM 2003-9 B SAIL NIM	08/27/33	6.00%	MTS	8,450,000	0.00	0.00
4517	SAILN 2004-4A B STRUCTURED ASSET INVESTMENT LO	04/27/34	0.00%	MTS	614,185	0.00	0.00
4518	SASCO ARC NET INTEREST MARGIN SERIES 2004-A CLASS C 144A R/MD .0000001 10/27/2034	10/27/34	0.00%	MTS	12,800,000	0.00	0.00
4519	SARMN 2005-AXSA B STRUCTURED ADJUSTABLE RATE MOR	04/27/35	0.00%	MTS	1,137,336	0.00	0.00
4520	SAILN 2005-4A B SAIL NET INTEREST MARGIN NOTES	05/27/35	0.00%	MTS	8,194,752	0.00	0.00
4521	SAILN 2005-4A C SAIL NET INTEREST MARGIN NOTES	05/27/35	0.00%	MTS	11,200,000	0.00	0.00
4522	SASCO NIM 2003 BC2 C STRUCTURED ASSET SECS CORP	05/27/33	7.53%	MTS	2,755,000	0.00	0.00
4523	SAIL NIM 2003 BC2 A SAIL NIM 2003 BC2 A	04/27/33	0.00%	MTS	5,061,235	0.00	0.00
4524	SAILN 2003-9A A SAIL NET INTEREST MARGIN NOTES	08/27/33	0.00%	MTS	714,469	0.00	0.00
4525	SAIL NIM 2003-BC10 SAIL NIM	10/28/33	0.00%	MTS	767,353	0.00	0.00
4526	SAIL NIM 2003-BC10 03-BC10	10/28/33	6.00%	MTS	5,300,000	0.00	0.00
4527	SAIL NIM 2003-BC10 SAIL NIM 2003-BC10	10/28/33	0.00%	MTS	7,300,000	0.00	0.00
4528	SAIL NIM 2003-12 A SAIL NIM	11/27/33	0.00%	MTS	325,827	0.00	0.00
4529	SAIL NIM 2003-12 B SAIL NIM	11/27/33	0.00%	MTS	7,500,000	0.00	0.00
4530	SAIL NIM 2003-11 B SAIL	10/27/33	6.00%	MTS	11,654,772	0.00	0.00
4531	FINA NIM 2004-1 B FINANCE AMERICA MORTGAGE LOAN	07/27/34	7.50%	MTS	1,875,000	0.00	0.00
4532	SAIL NIM 2004-6B STRUCTURED ASSET INVESTMENT LO	07/27/34	6.00%	MTS	2,967,050	0.00	0.00
4533	FHLT 2004-3 NIM A FREMONT HOME LOAN TRUST	11/27/34	4.50%	MTS	181,895	0.00	0.00
4534	FHLT 2004-3 NIM B FREMONT HOME LOAN TRUST	11/27/34	7.50%	MTS	1,918,999	0.00	0.00

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	S	T	U	V
4479	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4480	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4481	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4482	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4483	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4484	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4485	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4486	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4487	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4488	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4489	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4490	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4491	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4492	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4493	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4494	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4495	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4496	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4497	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4498	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4499	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4500	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4501	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4502	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4503	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4504	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4505	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4506	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4507	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4508	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4509	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4510	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4511	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4512	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4513	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4514	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4515	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4516	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4517	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4518	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4519	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4520	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4521	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4522	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4523	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4524	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4525	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4526	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4527	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4528	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4529	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4530	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4531	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4532	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4533	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4534	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	A	B	C	D	E	F
4535	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4536	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4537	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4538	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4539	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4540	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4541	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4542	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4543	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4544	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4545	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4546	GMVV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4547	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
4548	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
4549	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
4550	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	REAL ESTATE
4551	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4552	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4553	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4554	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4555	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4556	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4557	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4558	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES
4559	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4560	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4561	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS
4562	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4563	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4564	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4565	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4566	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4567	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4568	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4569	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4570	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4571	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4572	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4573	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4574	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4575	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4576	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4577	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4578	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4579	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4580	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4581	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS	FIRM FINANCING
4582	LIARB	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	EQUITY FINANCING

FOIA CONFIDENTIAL TREATMENT REQUESTED
BY LEHMAN BROTHERS HOLDINGS INC.

	G	H	I	J	K
4535	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDL9		80382SDL9
4536	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDM7		80382SDM7
4537	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDR6		80382SDR6
4538	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDS4		80382SDS4
4539	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDT2	US80382SDT24	80382SDT2
4540	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDU9		80382SDU9
4541	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDV7		80382SDV7
4542	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDW5		80382SDW5
4543	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383AAA4		80383AAA4
4544	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383FAA3		80383FAA3
4545	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	81375XAP9		81375XAP9
4546	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	820018CC1	US820018CC13	820018CC1
4547	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22943NAA1	US22943NAA19	22943NAA1
4548	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52519NJH8		52519NJH8
4549	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52519NJJ4		52519NJJ4
4550	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52519NJK1		52519NJK1
4551	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFFF
4552	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFFF
4553	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFFF
4554	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
4555	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
4556	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
4557	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
4558	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
4559	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
4560	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86359B3M1		86359B3M1
4561	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86363VAB7		86363VAB7
4562	CREDIT FINANCING AMERICAS	M/B CORPORATES	04009PBP1	US04009PBP18	04009PBP1
4563	CREDIT FINANCING AMERICAS	M/B CORPORATES	04012UAA9	US04012UAA97	04012UAA9
4564	CREDIT FINANCING AMERICAS	M/B CORPORATES	05874GAF3	US05874GAF37	05874GAF3
4565	CREDIT FINANCING AMERICAS	M/B CORPORATES	14309RAW9	US14309RAW97	14309RAW9
4566	CREDIT FINANCING AMERICAS	M/B CORPORATES	194181AB9	US194181AB90	194181AB9
4567	CREDIT FINANCING AMERICAS	M/B CORPORATES	25513SAA3	US25513SAA33	25513SAA3
4568	CREDIT FINANCING AMERICAS	M/B CORPORATES	26828RAC9		26828RAC9
4569	CREDIT FINANCING AMERICAS	M/B CORPORATES	38143GAB8	US38143GAB86	38143GAB8
4570	CREDIT FINANCING AMERICAS	M/B CORPORATES	40256EAJ5	US40256EAJ55	40256EAJ5
4571	CREDIT FINANCING AMERICAS	M/B CORPORATES	43037PAF8	US43037PAF80	43037PAF8
4572	CREDIT FINANCING AMERICAS	M/B CORPORATES	43037QAD1		43037QAD1
4573	CREDIT FINANCING AMERICAS	M/B CORPORATES	45890BAD5	US45890BAD55	45890BAD5
4574	CREDIT FINANCING AMERICAS	M/B CORPORATES	48248CAC8	US48248CAC82	48248CAC8
4575	CREDIT FINANCING AMERICAS	M/B CORPORATES	54304NAB5		54304NAB5
4576	CREDIT FINANCING AMERICAS	M/B CORPORATES	63909XAE7		63909XAE7
4577	CREDIT FINANCING AMERICAS	M/B CORPORATES	71400GAA9	US71400GAA94	71400GAA9
4578	CREDIT FINANCING AMERICAS	M/B CORPORATES	80104LBK5		80104LBK5
4579	CREDIT FINANCING AMERICAS	M/B CORPORATES	80104LBL3		80104LBL3
4580	CREDIT FINANCING AMERICAS	M/B CORPORATES	80104MBC1	US80104MBC10	80104MBC1
4581	CREDIT FINANCING AMERICAS	M/B CORPORATES	80104MBD9	US80104MBD92	80104MBD9
4582	Equity Finance Trading Europe	Equity Finance Trading Europe	056166AC5	US056166AC57	1KY380343

FOIA CONFIDENTIAL TREATMENT REQUESTED BY LEHMAN BROTHERS HOLDINGS INC.

	L	M	N	O	P	Q	R
4535	SAILN 2005-1A B SAIL NET INTEREST MARGIN NOTES	02/27/35	0.00%	MTS	6,987,195	0.00	0.00
4536	SAILN 2005-1A C SAIL NET INTEREST MARGIN NOTES	02/27/35	0.00%	MTS	6,660,000	0.00	0.00
4537	SAILN 2005-2A B SAIL NET INTEREST MARGIN NOTES	03/27/35	0.00%	MTS	2,183,926	0.00	0.00
4538	SAILN 2005-2A C SAIL NET INTEREST MARGIN NOTES	03/27/35	0.00%	MTS	10,500,000	0.00	0.00
4539	SAILN 2005-3A A SAIL NET INTEREST MARGIN NOTES	04/27/35	4.75%	MTS	2,422,471	0.00	0.00
4540	SAILN 2005-3A B SAIL NET INTEREST MARGIN NOTES	04/27/35	0.00%	MTS	14,208,430	0.00	0.00
4541	SAILN 2005-3A C SAIL NET INTEREST MARGIN NOTES	04/27/35	0.00%	MTS	14,000,000	0.00	0.00
4542	SASNM 2005-RS1A A SASCO NET INTEREST MARGIN TRUS	02/27/35	0.00%	MTS	1,134,034	0.00	0.00
4543	SASNM 2005-OPT1 A SASCO NET INTEREST MARGIN TRUS	11/27/35	0.00%	MTS	442,813	0.00	0.00
4544	SASNM 2006-BC1A A STRUCTURED ASSET SECURITIES CO	03/27/36	0.00%	MTS	5,558,174	0.00	0.00
4545	SABN 2005-FR4 NIM SECURITIZED ASSET BACKED NIM T	01/25/36	0.00%	MTS	60,627	0.00	0.00
4546	SHARP 2005-HE6N N SHARP SP I LLC NET INTEREST MA	10/25/35	0.00%	MTS	1,936,057	0.00	0.00
4547	CSMS CREDIT SUISSE MORGAN STANCREDIT SUISSE/MORGAN STANLEY	05/15/23	2.66%	MTS	0	0.00	1.00
4548	LBFRC 2004-LLFA F LEHMAN BROTHERS FLOATING RATE	10/15/17	2.99%	MTS	0	0.00	0.00
4549	LBFRC 2004-LLFA G LEHMAN BROTHERS FLOATING RATE	10/15/17	3.09%	MTS	0	0.00	0.00
4550	LBFRC 2004-LLFA H LEHMAN BROTHERS FLOATING RATE	10/15/17	3.42%	MTS	0	0.00	0.00
4551	GOLD PC 30 YEAR - FHLMC	01/01/00	6.50%	MTS	(2,221,127)	1.03	1.03
4552	GOLD PC 30 YEAR - FHLMC	01/01/00	7.00%	MTS	(21,473,307)	1.05	1.05
4553	GOLD PC 30 YEAR - FHLMC	01/01/00	7.50%	MTS	(10,447,073)	1.06	1.06
4554	FNMA SF 30 YEAR	01/01/00	5.00%	MTS	(825,466,935)	0.99	0.99
4555	FNMA SF 30 YEAR	01/01/00	6.50%	MTS	(573,582,821)	1.03	1.04
4556	FNMA SF 30 YEAR	01/01/00	7.00%	MTS	(1,118,724)	1.05	1.05
4557	FNMA SF 30 YEAR	01/01/00	8.00%	MTS	(4,410,128)	1.05	1.05
4558	FNMA SF 30 YEAR	01/01/00	8.50%	MTS	(1,142,810)	1.05	1.05
4559	FNMA SF 30 YEAR	01/01/00	5.50%	MTS	(16,000,000)	1.01	1.01
4560	SASC 2005-1 AP STRUCTURED ASSET SECURITIES CO	02/25/35	0.00%	MTS	1	0.68	0.68
4561	SASC 2007-5 X STRUCTURED ASSET SECURITIES CO	06/28/37	0.00%	MTS	1	0.00	0.00
4562	ARES LEVERAGED INVESTMENT FUND LP FRN 20081031 SERIES# 2A 144A	10/31/08	5.30%	MTS	0	0.00	0.00
4563	ARES CLO FUNDS FRN 20201125 SERIES# 12A 144A	11/25/20	10.95%	MTS	0	0.00	0.00
4564	BALLY 2006-2A D BALLYROCK CDO LTD	01/14/20	4.11%	MTS	0	0.00	0.00
4565	CARLYLE LOAN INVESTMENT LTD FRN 20090608 SERIES# 1A 144A	06/08/09	3.52%	MTS	0	0.00	0.00
4566	COLISEUM FUNDING LTD FRN 20120724 SERIES# 1A 144A	07/24/12	4.12%	MTS	0	0.00	0.00
4567	DASH3 1A A1L DIVERSIFIED ASSET SECURITIZATI	07/05/36	3.29%	MTS	0	0.00	0.00
4568	ECP 2008-1A A2 ECP CLO LTD	03/17/22	6.23%	MTS	0	0.00	0.00
4569	GOLDMAN SACHS ASSET MANAGEMENT CBO LTD FRN 20110613 SERIES# 1A 144A	06/13/11	4.60%	MTS	0	0.00	0.00
4570	***GULF STREAM-RASHINBAN CLO LTD SERIES 2006-1A CLASS D R/MD 6.41 11/26/2020	11/26/20	4.19%	MTS	0	0.00	0.00
4571	HIGH 1A C2 HIGHLAND LEGACY LTD CLO	06/01/11	5.04%	MTS	0	0.00	0.00
4572	HLF 1A B HIGHLAND LOAN FUNDING V LTD	08/01/14	4.07%	MTS	0	0.00	0.00
4573	INTEGRAL FUNDING INC FRN 20170927 SERIES# 1A 144A	09/27/17	5.04%	MTS	0	0.00	0.00
4574	KKR FINL CLO LTD SER 2007-1 CL C 144A R/MD 6.756 05/15/2021	05/15/21	4.25%	MTS	0	0.00	0.00
4575	LONG3 3A E LONGHORN CDO III LIMITED	04/10/15	8.79%	MTS	0	0.00	0.00
4576	NAUT 2005-1A BV NAUTILUS RMBS CDO LTD	07/07/40	5.79%	MTS	0	0.00	0.00
4577	PERITUS I CDO LTD 9.000% 20150524 SERIES# 1A 144A	05/24/15	9.00%	MTS	0	0.00	0.00
4578	SKTY 2006-3A DV SANKATY HIGH YIELD PARTNERS LP	04/30/11	8.05%	MTS	0	0.00	0.00
4579	SKTY 2006-3A E SANKATY HIGH YIELD PARTNERS LP	04/30/11	12.36%	MTS	0	0.00	0.00
4580	SKTY 2005-2A DV SANKATY HIGH YIELD PARTNERS LP	11/30/09	10.58%	MTS	0	0.00	0.00
4581	SKTY 2005-2A E SANKATY HIGH YIELD PARTNERS LP	11/30/09	12.36%	MTS	0	0.00	0.00
4582	BABSON LOAN OPPORTUNITY CLO LTD FRN 20180420 SERIES# 1A 144A	04/20/18	5.31%	GL1	20,000,000	0.51	0.51

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	S	T	U	V
4535	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4536	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4537	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4538	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4539	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4540	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4541	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4542	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4543	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4544	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4545	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4546	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4547	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4548	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4549	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4550	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4551	0	Total Mortgages & Mortgage Backed	TBA	TBA
4552	0	Total Mortgages & Mortgage Backed	TBA	TBA
4553	0	Total Mortgages & Mortgage Backed	TBA	TBA
4554	0	Total Mortgages & Mortgage Backed	TBA	TBA
4555	0	Total Mortgages & Mortgage Backed	TBA	TBA
4556	0	Total Mortgages & Mortgage Backed	TBA	TBA
4557	0	Total Mortgages & Mortgage Backed	TBA	TBA
4558	0	Total Mortgages & Mortgage Backed	TBA	TBA
4559	0	Total Mortgages & Mortgage Backed	TBA	TBA
4560	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4561	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4562	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4563	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4564	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4565	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4566	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4567	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4568	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4569	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4570	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4571	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4572	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4573	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4574	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4575	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4576	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4577	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4578	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4579	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4580	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4581	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
4582	0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

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